

SECTION I-A

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after May 27, 1969, and before January 1, 1985. Debt instruments which matured or were entirely called before 2015 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/15	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2015 1st Period	2015 2nd 2016 1st	2016 2nd Period	2015	2016
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	594.12	0.173154	0.190526	0.210791	64.66	71.43
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	452.85	0.127582	0.139874	0.154193	47.67	52.48

SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2015 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIABLES	4.7500		0.132560	0.132971	0.133066	0.133162	0.133261	47.88	47.95
Adams 12 Five Star SCH	006449ED0	12/22/11	12/15/15	91.478	0.000	2.2501	64.07	0.061122	0.061809				21.15	
American Medical Systems	02744MAA6	06/27/06	07/01/36	100.000	VARIABLES	9.1005		0.433407	0.448517	0.464313	0.480829		158.75	170.13
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIABLES	14.0090		0.685030	0.725230	0.768246	0.814276	0.863529	262.67	294.95
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIABLES	4.4729		0.137979	0.141065	0.144220	0.147445	0.150743	50.98	53.28
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	13.95	0.011351	0.011834	0.012337	0.012861	0.013408	4.23	4.60
Anoka City, MN	03633CAA0	11/30/11	11/01/16	97.000	6.750	7.4901	17.55	0.017747	0.018412	0.019102	0.019817		6.59	5.86
Anoka City, MN	03633CAB8	11/30/11	11/01/15	97.000	6.500	7.3954	22.91	0.023131	0.023986				7.09	
Ardagh MP Holdings Inc.	03968XAA9	01/26/12	10/15/20	96.356	9.125	9.7549	9.08	0.009881	0.010363	0.010869	0.011399	0.011955	3.72	4.09
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19	98.500	4.375	4.6881	3.60	0.007061	0.007226	0.007395	0.007569	0.007746	2.63	2.75
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025164	0.025161	0.025158	0.025155	0.025152	9.06	9.06
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	77.56	0.033191					5.44	
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	24.41	0.009885	0.010521	0.011198	0.011919	0.012685	3.88	4.40
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.704530	0.707727	0.715301	0.575262	0.436206	257.88	232.54
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.602175	0.599726	0.600628	0.601595	0.605943	219.33	220.08
Arlington Indpt SD, TX	041826F78	06/26/13	02/15/15	99.111	0.000	0.5458	8.22	0.014792					.67	
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	155.18	0.047050	0.048874	0.050767	0.052734	0.054778	17.75	19.16
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1753	4.16	0.015648	0.015974	0.016308	0.016648	0.016996	5.80	6.05
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105		0.104579					9.31	
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308		0.105333					12.43	
BNP Paribas	05567LD53	03/03/10	03/03/15	100.000	0.000	3.0717		0.097873					6.07	
BNP Paribas	05567LE52	02/01/10	07/31/15	100.000	0.000	3.0492		0.094941	0.097987				20.58	
BNP Paribas	05567LH67	04/30/10	10/30/15	100.000	0.000	0.3103		0.008741	0.008754				2.62	
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447		0.096067					11.43	
Banco Macro S.A.	05963GAA6	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833		97.50	93.98
Banco Macro S.A.	05963GAB4	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833		97.50	93.98
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274		0.143536					4.16	
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392		0.139802					4.05	
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIABLES	4.7710		0.134537	0.134334	0.134002	0.133662	0.133102	48.33	48.06
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIABLES	5.5724		0.157613	0.157657	0.157520	0.157379	0.157083	56.74	56.64
Bank of America Corp.	06048WBG4	04/01/10	04/01/15	100.000	0.500	4.3270		0.142781					12.85	
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIABLES	5.0917		0.144508	0.144164	0.143566	0.142954	0.142206	51.89	51.47
Bank of America Corp.	06048WBP4	04/28/10	04/28/15	100.000	0.500	4.1699		0.136639					15.99	
Bank of America Corp.	06048WBQ2	05/03/10	05/03/17	100.000	5.020	5.0199		0.139444	0.139444	0.139444	0.139444	0.139444	50.20	50.20
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIABLES	4.8505		0.136914	0.136704	0.136302	0.135890	0.135321	49.22	48.94
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIABLES	5.5513		0.132350	0.132804	0.133270	0.133750	0.134242	47.76	48.10
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIABLES	5.2405		0.147935	0.147973	0.147847	0.147718	0.147564	53.26	53.19

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIABLES	5.5091		0.140015	0.140286	0.140565	0.140852	0.141146	50.46	50.66
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIABLES	5.5309		0.156274	0.156281	0.156141	0.155998	0.155821	56.26	56.18
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIABLES	5.8002		0.148992	0.149227	0.149469	0.149718	0.149974	53.76	53.94
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIABLES	5.8695		0.154037	0.154219	0.154407	0.154600	0.154798	55.49	55.62
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIABLES	5.3993		0.138201	0.138437	0.138680	0.138929	0.139185	49.86	50.04
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIABLES	2.4229		0.007765	0.007859	0.007954	0.008050	0.008148	2.83	2.91
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIABLES	2.2826		0.007334	0.007417	0.007502	0.007588	0.007674	2.68	2.74
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIABLES	2.3834		0.008036	0.008131	0.008228	0.008326	0.008426	2.93	3.00
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIABLES	2.5928		0.013157	0.013327	0.013500	0.013675	0.013852	4.81	4.93
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	5.052	5.0519		0.140333	0.140333	0.140333	0.140333	0.140333	50.52	50.52
Bank of America Corp.	06048WDS6	09/08/10	09/08/15	100.000	VARIABLES	1.8483		0.008408	0.008486				2.09	
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIABLES	5.3198		0.137420	0.137630	0.137844	0.138065	0.138291	49.55	49.71
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIABLES	2.4733		0.013982	0.014155	0.014330	0.014507	0.014687	5.10	5.23
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIABLES	2.6604		0.014471	0.014663	0.014858	0.015056	0.015256	5.28	5.42
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIABLES	2.4632		0.010150	0.010275	0.010400	0.010530	0.010659	3.70	3.79
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIABLES	2.6493		0.014454	0.014646	0.014840	0.015036	0.015236	5.27	5.41
Bank of America Corp.	06048WEC0	09/28/10	09/28/15	100.000	VARIABLES	1.9786		0.013310	0.013441				3.58	
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIABLES	5.2016		0.131080	0.131354	0.131635	0.131923	0.132219	47.28	47.48
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIABLES	5.6998		0.145086	0.145345	0.145611	0.145885	0.146167	52.30	52.49
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIABLES	2.5529		0.012952	0.013117	0.013284	0.013454	0.013626	4.71	4.83
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIABLES	2.4291		0.018485	0.018709	0.018936	0.019166	0.019399	6.71	6.88
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIABLES	1.9846		0.009491	0.009585	0.009680	0.009777	0.009874	3.44	3.51
Bank of America Corp.	06048WER7	12/03/10	12/03/15	100.000	VARIABLES	1.8507		0.008203	0.008279				2.74	
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIABLES	2.5893		0.009743	0.009870	0.009997	0.010127	0.010258	3.54	3.63
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIABLES	5.9911		0.150138	0.150449	0.150768	0.151098	0.151437	54.12	54.35
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIABLES	2.5961		0.009664	0.009789	0.009916	0.010045	0.010175	3.51	3.60
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIABLES	5.1716		0.135882	0.136034	0.136190	0.136350	0.136514	49.00	49.11
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIABLES	5.4019		0.149355	0.149400	0.149447	0.149495	0.149545	53.79	53.83
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000		0.142335	0.145466	0.148667	0.151937	0.155280	52.76	55.11
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIABLES	5.5089		0.152439	0.152477	0.152516	0.152557	0.152598	54.90	54.92
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIABLES	5.9293		0.158425	0.158540	0.158658	0.158780	0.158905	57.08	57.17
Bank of America Corp.	06048WFG4	03/04/11	03/04/31	100.000	VARIABLES	5.6398		0.148825	0.148972	0.149123	0.149278	0.149438	53.64	53.75
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIABLES	5.2649		0.145413	0.145468	0.145524	0.145582	0.145641	52.37	52.41
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIABLES	5.0284		0.142189	0.142024	0.141854	0.141680	0.141501	51.12	51.00
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIABLES	5.2101		0.145894	0.145818	0.145739	0.145659	0.145576	52.49	52.44
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIABLES	N/A		0.009160	0.009266	0.009373	0.009266	0.009373	3.34	3.41
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIABLES	5.3401		0.149222	0.149164	0.149104	0.149043	0.148981	53.70	53.66
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIABLES	5.1374		0.133616	0.133794	0.133977	0.134165	0.134357	48.15	48.28
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIABLES	2.2369		0.060300	0.060432	0.060566	0.060701	0.060837	21.74	21.83
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIABLES	4.8973		0.135857	0.135866	0.135875	0.135884	0.135893	48.91	48.92
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIABLES	5.5241		0.144185	0.144360	0.144541	0.144726	0.144917	51.94	52.07
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIABLES	5.1061		0.141962	0.141954	0.141947	0.141939	0.141931	51.10	51.10
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIABLES	2.3482		0.014382	0.014551	0.014722	0.014894	0.015069	5.21	5.33

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Bank of America Corp.	06048WGQ7	07/14/11	07/14/31	100.000	VARIES	5.5581		0.144947	0.145118	0.145293	0.145473	0.145658	52.27	52.40
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142298	0.142329	0.142360	0.142392	0.142425	51.24	51.27
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3899		0.143437	0.143627	0.143822	0.144022	0.144227	51.74	51.88
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.137255	0.137428	0.137606	0.137788	0.137975	49.49	49.62
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7456		0.131368	0.131389	0.131410	0.131431	0.131454	47.30	47.32
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.129839	0.130026	0.130218	0.130414	0.130616	46.82	46.96
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3141		0.136863	0.137062	0.137266	0.137475	0.137690	49.34	49.49
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9879		0.156798	0.156963	0.157133	0.157309	0.157489	56.50	56.62
Bank of America Corp.	06048WJB7	11/02/11	11/02/15	100.000	VARIES	5.3627		0.149157	0.149062				44.88	
Bank of America Corp.	06048WKE9	02/15/12	02/15/32*	100.000	VARIES	5.9033		0.153868	0.152671				7.08*	
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8092		0.153259	0.153396	0.153537	0.153682	0.153832	55.24	55.34
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1903		0.141663	0.141708	0.141754	0.141801	0.141850	51.02	51.05
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.149012	0.149126	0.149243	0.149363	0.149486	53.69	53.78
Bank of America Corp.	06048WKV1	03/12/12	03/12/28	100.000	VARIES	5.6078		0.149104	0.148611	0.148105	0.147584	0.147828	53.48	53.19
Bank of America Corp.	06048WKW9	03/15/12	03/15/15	100.000	0.000	3.1634		0.095045					7.03	
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816		0.145712	0.145778	0.145846	0.145916	0.145988	52.48	52.53
Bank of America Corp.	06048WLG3	03/27/12	03/27/29*	100.000	VARIES	N/A		0.150129					12.91*	
Bank of America Corp.	06048WLM0	04/16/12	04/16/15	100.000	0.000	3.0060		0.089969					9.45	
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652		0.136794	0.136914	0.137037	0.137163	0.137292	49.29	49.38
Bank of America Corp.	06048WLP3	04/27/12	04/27/16	100.000	VARIES	2.7773		0.021518	0.021816	0.022119			7.84	2.57
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4873		0.145480	0.145625	0.145774	0.145927	0.146085	52.42	52.53
Bank of America Corp.	06048WLU2	04/30/12	04/30/28	100.000	VARIES	5.6078		0.149104	0.148611	0.148105	0.147584	0.147828	53.53	53.21
Bank of America Corp.	06048WLX6	05/04/12	05/04/32	100.000	VARIES	5.6985		0.149792	0.149937	0.150086	0.150239	0.150396	53.97	54.08
Bank of America Corp.	06048WLY4	05/03/12	05/03/16	100.000	VARIES	2.6957		0.019366	0.019627	0.019892			7.05	2.43
Bank of America Corp.	06048WME7	05/18/12	05/18/16	100.000	VARIES	2.4625		0.013190	0.013352	0.013516			4.79	1.85
Bank of America Corp.	06048WMF4	05/17/12	05/17/17	100.000	VARIES	2.0467		0.015227	0.015383	0.015540	0.015700	0.015860	5.52	5.64
Bank of America Corp.	06048WMN7	06/15/12	06/15/16	100.000	VARIES	3.0325		0.021654	0.021983	0.022316			7.87	3.66
Bank of America Corp.	06048WMT4	06/28/12	06/28/16	100.000	VARIES	2.6529		0.021171	0.021452	0.021737			7.67	3.85
Bank of America Corp.	06048WMW7	08/07/12	08/07/32*	100.000	VARIES	N/A		0.117845	0.117987				4.48*	
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0565		0.009419	0.009515	0.009613	0.009712	0.009812	3.43	3.50
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065		0.094920	0.096442	0.097988	0.099559	0.101156	34.84	35.97
Bank of America Corp.	06048WNF3	10/12/12	10/12/27	100.000	4.130	4.1299		0.114722	0.114722	0.114722	0.114722	0.114722	41.30	41.30
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6065		0.008642	0.008711	0.008781	0.008852	0.008923	3.13	3.18
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4138		0.037309	0.037425	0.037543	0.037661	0.037780	13.46	13.54
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.131626	0.131744	0.131866	0.131991	0.132118	47.45	47.54
Bank of America Corp.	06048WPF0	08/06/13	08/06/33	100.000	VARIES	4.8452		0.127570	0.127684	0.127802	0.127922	0.128045	45.98	46.07
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958		0.130294	0.129694	0.129808	0.129924	0.130759	47.39	47.65
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8734		0.128007	0.128126	0.128249	0.128375	0.128504	46.13	46.22
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7033		0.123648	0.123764	0.123883	0.124005	0.124129	44.55	44.64
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIES	4.8648		0.128112	0.128226	0.128344	0.128464	0.128587	46.14	46.23
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIES	3.7878		0.102433	0.098554	0.099846	0.098971	0.100829	36.36	36.50

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIABLES	4.4526		0.120255	0.116748	0.116866	0.116987	0.117110	42.32	42.12
Bank of America Corp.	06048WPP9	07/03/14	07/03/17	100.000	0.000	1.1927		0.033132	0.033329	0.033528	0.033728	0.033929	12.03	12.18
Bank of America Corp.	06048WQJ2	02/20/15	02/20/18	109.390	0.250	1.4839			0.045093	0.045376	0.045661	0.045948	14.06	16.46
Bank of America Corp.	06048WRU6	09/30/15	09/30/30	100.000	VARIABLES	2.8047				0.020409	0.019943	0.019471	1.86	7.18
Bank of America Corp.	06050R122	04/01/11	03/29/16	100.000	0.000	3.4400		0.107652	0.109503	0.111387			39.43	9.80
Bank of America Corp.	06050R197	04/01/11	03/29/16	100.000	0.000	3.4499		0.108000	0.109863	0.111758			39.56	9.83
Bank of America Corp.	06050R205	04/01/11	04/04/17	100.000	3.958	3.9579		0.109944	0.109944	0.109944	0.109944	0.109944	39.58	39.58
Bank of America Corp.	06050R296	05/05/11	04/29/16	100.000	0.000	3.4948		0.109530	0.111444	0.113392			40.01	13.38
Bank of America Corp.	06050R403	05/05/11	05/05/17	100.000	3.979	3.9789		0.110528	0.110528	0.110528	0.110528	0.110528	39.79	39.79
Bank of America Corp.	06050R544	06/03/11	05/27/16	100.000	0.000	3.0781		0.095106	0.096569	0.098056			34.60	14.32
Bank of America Corp.	06050R585	06/03/11	06/01/16	100.000	0.000	3.1878		0.098899	0.100475	0.102077			35.98	15.31
Bank of America Corp.	06050R718	07/06/11	06/24/16	100.000	0.000	3.3893		0.105785	0.107577	0.109400			38.43	18.93
Bank of America Corp.	06050R783	07/01/11	06/30/17	100.000	3.855	3.8549		0.106492	0.104755	0.105907	0.104755	0.106492	38.55	38.55
Bank of America Corp.	06050R833	07/06/11	06/28/16	100.000	0.000	3.4408		0.107620	0.109472	0.111355			39.09	19.71
Bank of America Corp.	06051N112	07/01/11	06/30/17	100.000	0.000	3.8314		0.120866	0.121173	0.124852	0.125861	0.130398	44.18	45.89
Bank of America Corp.	06051N153	08/04/11	07/28/17	100.000	0.000	3.7886		0.117711	0.119941	0.122213	0.124528	0.126887	43.47	45.13
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	0.000	3.3768		0.103686	0.105437	0.107217	0.109027		38.17	22.84
Bank of America Corp.	06051N286	07/14/11	07/14/15	100.000	3.046	3.0459		0.084611	0.084611				16.33	
Bank of America Corp.	06051N351	09/16/11	09/16/15	100.000	3.922	3.9219		0.108944	0.108944				27.78	
Bank of America Corp.	06051N427	09/16/11	09/29/17	100.000	0.000	4.4513		0.141334	0.144480	0.147695	0.150983	0.154343	52.03	54.37
Bank of America Corp.	06051N443	09/16/11	09/01/16	100.000	0.000	4.1772		0.131132	0.133871	0.136667	0.139521		48.36	33.31
Bank of America Corp.	06051N518	10/06/11	09/29/17	100.000	0.000	5.1703		0.167224	0.171547	0.175982	0.180532	0.185199	61.78	65.02
Bank of America Corp.	06051N658	11/03/11	10/27/17	100.000	0.000	4.7610		0.152184	0.155806	0.159515	0.163313	0.167200	55.91	58.60
Bank of America Corp.	06051N880	11/30/11	12/02/15	100.000	0.000	5.5599		0.182120	0.187183				61.19	
Bank of America Corp.	06051P273	01/11/12	12/23/16	100.000	0.000	5.0677		0.163172	0.167307	0.171546	0.175893		59.55	61.17
Bank of America Corp.	06051P448	02/02/12	01/27/17	100.000	0.000	4.0038		0.122738	0.125196	0.127702	0.130258	0.132866	45.39	47.23
Bank of America Corp.	06051P513	03/01/12	02/24/17	100.000	0.000	3.8487		0.117515	0.119776	0.122081	0.124430	0.126825	43.29	44.97
Bank of America Corp.	06051P521	03/01/12	02/23/17	100.000	0.000	3.8617		0.117936	0.120213	0.122534	0.124900	0.127312	43.46	45.15
Bank of America Corp.	06051P703	04/05/12	03/27/15	100.000	0.000	2.9889		0.089359					7.68	
Bank of America Corp.	06051P760	04/05/12	04/02/18	100.000	0.000	3.7915		0.115654	0.117847	0.120081	0.122357	0.124677	42.42	44.05
Bank of America Corp.	06051P885	05/03/12	04/24/15	100.000	0.000	3.1298		0.093886					10.61	
Bank of America Corp.	06051R139	06/01/12	06/02/15	100.000	0.000	3.5585		0.107973					16.30	
Bank of America Corp.	06051R154	06/01/12	05/29/15	100.000	0.000	3.5535		0.107775					15.95	
Bank of America Corp.	06051R345	07/06/12	06/29/18	100.000	0.000	3.5614		0.107984	0.109907	0.111864	0.113856	0.115884	39.23	40.64
Bank of America Corp.	06051R527	08/02/12	07/27/18	100.000	0.000	3.0742		0.090730	0.092125	0.093541	0.094978	0.096438	33.35	34.38
Bank of America Corp.	06051R758	05/03/12	05/01/15	100.000	0.000	3.1842		0.095704					11.48	
Bank of America Corp.	06051R774	05/03/12	04/27/18	100.000	0.000	3.9751		0.121762	0.124182	0.126650	0.129167	0.131735	44.58	46.37
Bank of America Corp.	06051R881	06/01/12	05/25/18	100.000	0.000	4.1954		0.129198	0.131909	0.134676	0.137501	0.140385	47.20	49.20
Bank of America Corp.	06052E525	02/04/10	01/30/15	100.000	0.000	4.0898		0.136250					3.95	
Bank of America Corp.	06052E707	12/30/09	01/14/15	100.000	0.000	4.5896		0.156651					2.04	
Bank of America Corp.	06052E848	02/04/10	02/03/15	100.000	0.000	4.0998		0.136690					4.37	
Bank of America Corp.	06052H148	03/04/10	02/27/15	100.000	0.000	3.8898		0.128411					7.19	
Bank of America Corp.	06052H353	04/06/10	03/27/15	100.000	0.000	4.2597		0.142892					12.29	

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016		
Bank of America Corp.	06052H411	04/06/10	03/31/15	100.000	0.000	4.3022		0.144638							12.87	
Bank of America Corp.	06052H551	05/06/10	04/28/15	100.000	0.000	4.0498		0.134621							15.75	
Bank of America Corp.	06052H635	05/06/10	04/24/15	100.000	0.000	4.0496		0.134554							15.20	
Bank of America Corp.	06052H676	05/06/10	04/24/15	100.000	0.000	4.1197		0.137303							15.52	
Bank of America Corp.	06052H759	06/04/10	06/02/15	100.000	0.000	4.2100		0.141028							21.30	
Bank of America Corp.	06052H825	06/04/10	05/29/15	100.000	0.000	4.1399		0.138206							20.45	
Bank of America Corp.	06052K174	07/02/10	06/26/15	100.000	0.000	4.2398		0.142149							24.88	
Bank of America Corp.	06052K240	07/02/10	06/30/15	100.000	0.000	4.2198		0.140639							25.31	
Bank of America Corp.	06052K257	07/02/10	06/30/15	100.000	0.000	4.2375		0.142138							25.44	
Bank of America Corp.	06052K448	08/09/10	07/31/15	100.000	0.000	3.8416		0.121443	0.125827						26.42	
Bank of America Corp.	06052K463	08/05/10	08/03/15	100.000	0.000	3.8498		0.124537	0.126934						26.83	
Bank of America Corp.	06052K513	09/02/10	09/01/15	100.000	0.000	3.5799		0.114597	0.116649						27.87	
Bank of America Corp.	06052K612	08/17/10	08/19/15	100.000	0.000	3.6100		0.115730	0.117819						26.76	
Bank of America Corp.	06052K679	10/01/10	10/01/15	100.000	0.000	3.5499		0.113515	0.115530						31.01	
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399		0.110989	0.110383	0.110383		0.110383			40.34	30.13
Bank of America Corp.	06052K760	10/04/10	09/30/20*	100.000	VARIABLES	4.7910		0.130488	0.129857						35.38*	
Bank of America Corp.	06052K836	10/14/10	10/30/15	100.000	0.000	3.1997		0.101061	0.102677						30.51	
Bank of America Corp.	06052R120	11/04/10	11/04/16	100.000	3.694	3.6939		0.102611	0.102611	0.102611		0.102611			36.94	31.09
Bank of America Corp.	06052R179	10/13/10	10/30/15	100.000	0.000	3.3096		0.105000	0.106738						31.71	
Bank of America Corp.	06052R229	12/01/10	11/27/15	100.000	0.000	3.5799		0.114564	0.116614						37.72	
Bank of America Corp.	06052R278	12/01/10	12/01/16	100.000	4.030	4.0299		0.111944	0.111944	0.111944		0.111944			40.30	36.94
Bank of America Corp.	06052R294	12/01/10	12/01/15	100.000	0.000	3.5800		0.114611	0.116662						38.19	
Bank of America Corp.	06052R427	12/30/10	12/28/15	100.000	0.000	4.0699		0.132796	0.135498						47.89	
Bank of America Corp.	06052R476	12/16/10	12/16/22	100.000	5.612	5.6119		0.155889	0.155889	0.155889		0.155889	0.155889		56.12	56.12
Bank of America Corp.	06052R500	01/18/11	01/29/16	100.000	0.000	3.9297		0.125237	0.127698	0.130207					46.28	3.65
Bank of America Corp.	06052R575	02/04/11	02/02/16	100.000	0.000	3.9799		0.126875	0.129400	0.131975					46.89	4.09
Bank of America Corp.	06052R625	01/18/11	01/18/23	100.000	5.240	5.2399		0.145556	0.145556	0.145556		0.145556	0.145556		52.40	52.40
Bank of America Corp.	06052R633	02/04/11	02/02/16	100.000	0.000	3.7599		0.118964	0.121200	0.123479					43.90	3.83
Bank of America Corp.	06052R658	01/31/11	01/31/23	100.000	5.390	5.3899		0.149722	0.149722	0.149722		0.149722	0.149722		53.90	53.90
Bank of America Corp.	06052R666	02/03/11	02/02/18	100.000	0.000	4.4999		0.146047	0.149333	0.152693		0.156128	0.159641		54.16	56.62
Bank of America Corp.	06052R757	03/04/11	02/26/16	100.000	0.000	3.7898		0.119959	0.122232	0.124548					44.17	6.85
Bank of America Corp.	06052R781	02/17/11	02/17/23	100.000	5.630	5.6299		0.156389	0.156389	0.156389		0.156389	0.156389		56.30	56.30
Bank of America Corp.	06052R807	02/17/11	02/17/16	100.000	4.091	4.0909		0.113639	0.113639	0.113639					40.91	5.23
Bank of America Corp.	06052R872	03/04/11	03/04/16	100.000	3.673	3.6729		0.102028	0.102028	0.102028					36.73	6.43
Bank of America Corp.	06053D195	09/07/12	08/31/18	100.000	0.000	2.8935		0.084612	0.084437	0.086600		0.086898	0.089616		31.10	32.12
Bank of America Corp.	06053D203	09/07/12	08/27/15	100.000	0.000	1.9145		0.055218	0.055746						13.13	
Bank of America Corp.	06053D559	11/02/12	10/26/18	100.000	0.000	2.2130		0.064215	0.064926	0.065644		0.066370	0.067105		23.34	23.86
Bank of America Corp.	06053D690	12/06/12	11/30/15	100.000	0.000	1.2694		0.036159	0.036389						11.94	
Bank of America Corp.	06053D872	01/10/13	12/26/18	100.000	0.000	2.0975		0.060700	0.061337	0.061980		0.062630	0.063287		21.97	22.44
Bank of America Corp.	06053E219	01/31/13	02/02/16	100.000	0.000	1.2331		0.034894	0.035109	0.035325					12.66	1.10
Bank of America Corp.	06053E391	02/28/13	02/22/19	100.000	0.000	2.1319		0.061108	0.061759	0.062417		0.063083	0.063755		22.28	22.76

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SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Bank of America Corp.	06053E599	04/05/13	03/29/19	100.000	0.000	2.2115		0.063468	0.064170	0.064880	0.065597	0.066323	23.10	23.62
Bank of America Corp.	06053E755	06/06/13	05/31/19	100.000	0.000	2.3275		0.066913	0.067692	0.068480	0.069277	0.070083	24.28	24.85
Bank of America Corp.	06053E888	06/20/13	06/26/20	100.000	0.000	N/A		0.088803	0.090159	0.091535	0.092933	0.094351	32.23	33.22
Bank of America Corp.	06053F638	10/04/13	09/24/19	100.000	0.000	2.9627		0.084686	0.085941	0.087214	0.088506	0.089817	30.96	31.88
Bank of America Corp.	06053M385	07/31/14	07/29/16	100.000	0.000	0.7052		0.019590	0.019659	0.019728	0.019798		7.09	4.12
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178		0.081051	0.082180	0.083379	0.084596	0.085830	29.67	30.54
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046		0.086239	0.087519	0.088877	0.090257	0.091658	31.53	32.51
Bank of America Corp.	06053M534	11/06/14	10/29/21	100.000	0.000	2.9615		0.082266	0.083437	0.084673	0.085927	0.087199	29.98	30.86
Bank of America Corp.	06053M674	12/03/14	11/24/21	100.000	0.000	2.8707		0.079744	0.080831	0.081992	0.083168	0.084362	28.99	29.82
Bank of America Corp.	06053M864	02/12/15	02/26/27	100.000	0.000	3.3491		0.093033	0.093154	0.094714	0.096300	0.097913	29.91	34.78
Bank of America Corp.	06053U106	02/05/15	01/28/22	100.000	0.000	2.5377		0.070492	0.071352	0.071352	0.072257	0.073174	23.11	26.13
Bank of America Corp.	06053W169	04/02/15	03/25/22	100.000	0.000	2.7072			0.075201	0.076179	0.077210	0.078255	20.32	27.81
Bank of America Corp.	06053W359	06/04/15	05/27/22	100.000	0.000	2.8843		0.080120	0.081231	0.082402	0.083591		16.62	29.53
Bank of America Corp.	06053W458	07/02/15	06/24/22	100.000	0.000	3.1925		0.088681	0.090034	0.091471	0.092931		15.88	32.69
Bank of America Corp.	06053W631	08/10/15	08/27/21	100.000	0.000	2.7829		0.077305	0.077406	0.078483	0.079575		10.91	28.33
Bank of America Corp.	06053W649	08/10/15	08/26/22	100.000	0.000	3.0324		0.084235	0.084349	0.085628	0.086926		11.89	30.92
Bank of America Corp.	06053W730	10/01/15	09/30/22	100.000	0.000	2.9205		0.079797	0.080956	0.082590			7.34	29.68
Bank of Montreal	06366RVF9	07/08/14	09/30/16	100.000	0.000	0.8381		0.023326	0.023424	0.023522	0.023621		8.43	6.35
Barclays Bank PLC	067387EG1	01/28/13	07/28/15	100.000	0.000	0.9399		0.026479	0.026603				5.50	
Barclays Bank PLC	067387ER7	02/21/13	08/20/15	100.000	0.000	1.0000		0.028196	0.028337				6.48	
Barclays Bank PLC	067387HP8	02/28/14	02/29/20	100.000	0.000	2.6300		0.073608	0.073360	0.075142	0.075302	0.077557	27.01	27.83
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500		0.100362	0.102144	0.103957	0.105802	0.107680	36.79	38.10
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100		0.102088	0.103931	0.105806	0.107716	0.109661	37.38	38.75
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.234795	0.241357	0.248103	0.255038	0.262166	87.20	92.14
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	3.8890		0.109693	0.109868	0.110046	0.110228	0.110414	39.54	39.67
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.115944	0.116208	0.116478	0.116406	0.116333	41.84	41.91
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146		0.121477	0.121690	0.121907	0.122129	0.122356	43.80	43.96
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416		0.116384	0.116621	0.116864	0.116737	0.116608	41.98	42.03
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIES	4.4415		0.125415	0.125733	0.126057	0.126389	0.126574	45.27	45.49
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25	100.000	VARIES	4.5900		0.131531	0.131916	0.132310	0.132713	0.133125	47.46	47.75
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0316		0.116052	0.116306	0.116565	0.116452	0.116336	41.86	41.93
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.121513	0.121730	0.121951	0.122177	0.122407	43.82	43.98
Barclays Bank PLC	06738K3N9	04/25/12	04/25/17	100.000	0.000	3.1700		0.095261	0.096771	0.098305	0.099863	0.101446	34.77	35.88
Barclays Bank PLC	06738K3V1	05/16/12	05/16/16	100.000	0.000	2.8499		0.084970	0.086181	0.087409			30.92	11.80
Barclays Bank PLC	06738K4W8	05/09/12	05/07/15	100.000	0.000	2.4498		0.072314					9.11	
Barclays Bank PLC	06738K5L1	05/23/12	05/22/15	100.000	0.000	2.4899		0.073575					10.37	
Barclays Bank PLC	06738K5P2	05/29/12	11/29/16	100.000	VARIES	1.8279		0.050451	0.050532	0.050613	0.050695		18.18	16.62
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5650		0.124949	0.124060	0.123147	0.122208	0.122786	44.59	44.12
Barclays Bank PLC	06738KAP6	02/02/11	02/02/16	100.000	1.000	3.3894		0.102438	0.103704	0.104990			37.49	3.25
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413		0.137036	0.137166	0.137157	0.137147	0.137013	49.37	49.35
Barclays Bank PLC	06738KBZ3	02/16/11	02/17/15	100.000	0.000	3.3099		0.103147					4.74	
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210		0.136317	0.136499	0.136519	0.136538	0.136421	49.13	49.14
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1730		0.154905	0.154665	0.154419	0.153964	0.153498	55.67	55.41

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0806		0.143993	0.144230	0.144349	0.144472	0.144366	51.91	51.99
Barclays Bank PLC	06738KGC9	04/07/11	04/12/16	100.000	0.000	3.5299		0.110883	0.112841	0.114832			40.58	11.60
Barclays Bank PLC	06738KGD7	04/07/11	04/12/17	100.000	0.000	3.8999		0.124080	0.126499	0.128966	0.131481	0.134044	45.49	47.28
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6808		0.132251	0.132347	0.132362	0.132378	0.132303	47.63	47.65
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4000		0.136273	0.139271	0.142335	0.145467	0.148667	50.54	52.79
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8716		0.139343	0.139712	0.139863	0.140017	0.139958	50.23	50.38
Barclays Bank PLC	06738KMB4	06/21/11	06/19/15	100.000	0.000	2.6199		0.079705					13.39	
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8122		0.137716	0.137803	0.137893	0.137798	0.137701	49.62	49.59
Barclays Bank PLC	06738KN56	02/29/12	02/28/18	100.000	0.000	3.1970		0.095605	0.095549	0.098143	0.098628	0.101866	35.20	36.47
Barclays Bank PLC	06738KN72	02/29/12	02/29/16	100.000	0.000	2.5881		0.076244	0.075972	0.077801			27.97	4.59
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIES	4.0103		0.110792	0.109320	0.110696	0.109670	0.111537	40.16	40.43
Barclays Bank PLC	06738KNF4	07/29/11	07/31/17	100.000	0.000	3.5900		0.110979	0.112971	0.114999	0.117063	0.119165	40.92	42.40
Barclays Bank PLC	06738KNJ6	07/29/11	07/29/16	100.000	0.000	3.2800		0.100453	0.102101	0.103775	0.105477		36.96	21.89
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.124860	0.127140	0.129467	0.131841	0.134264	45.99	47.69
Barclays Bank PLC	06738KQF1	08/31/11	08/31/17	100.000	0.000	3.9281		0.121944	0.122312	0.126084	0.127163	0.131810	45.09	47.05
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1335		0.145204	0.141690	0.142052	0.139291	0.140323	51.97	51.27
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6123		0.132336	0.132873	0.133423	0.133617	0.133816	47.90	48.12
Barclays Bank PLC	06738KQU8	08/03/11	08/03/16	100.000	0.000	3.0700		0.093440	0.094874	0.096331	0.097809		34.32	20.69
Barclays Bank PLC	06738KR78	03/16/12	03/30/17	100.000	0.000	4.4000		0.136507	0.139510	0.142580	0.145716	0.148922	50.24	52.47
Barclays Bank PLC	06738KRA1	09/08/11	09/08/16	100.000	0.000	3.5399		0.109247	0.111180	0.113148	0.115151		40.12	28.31
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIES	5.4569		0.136719	0.136121	0.135506	0.134875	0.134226	49.00	48.55
Barclays Bank PLC	06738KU33	03/06/12	03/06/17	100.000	0.000	2.8900		0.086249	0.087496	0.088760	0.090043	0.091344	31.56	32.48
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9799		0.124415	0.126891	0.129416	0.131992	0.134618	45.70	47.53
Barclays Bank PLC	06738KUK5	09/16/11	09/16/16	100.000	VARIES	3.6494		0.099774	0.100198	0.100598	0.100996		36.08	25.72
Barclays Bank PLC	06738KUQ2	10/12/11	10/12/16	100.000	0.000	3.6299		0.112322	0.114360	0.116436	0.118549		41.13	33.10
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.134291	0.133918	0.133535	0.133142	0.132738	48.21	47.93
Barclays Bank PLC	06738KW98	05/09/12	04/14/17	100.000	0.000	2.0400		0.059533	0.060140	0.060754	0.061373	0.061999	21.64	22.08
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9899		0.124821	0.127311	0.129851	0.132442	0.135084	45.83	47.67
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.114592	0.112956	0.114437	0.113436	0.115569	41.52	41.77
Barclays Bank PLC	06738KXV8	10/28/11	10/28/16	100.000	VARIES	3.8804		0.107143	0.107348	0.107512	0.107668		38.63	31.96
Barclays Bank PLC	06738KYG0	12/01/11	12/01/16	100.000	0.000	4.3799		0.138553	0.141588	0.144689	0.147857		50.61	48.32
Barclays Bank PLC	06738KZQ7	11/25/11	11/25/15	100.000	0.000	3.8199		0.118864	0.121134				38.92	
Barclays Bank PLC	06739J5V1	12/31/09	12/31/15	100.000	0.000	4.2300		0.144857	0.147920				52.55	
Barclays Bank PLC	06739J5W9	12/31/09	12/31/15	100.000	0.000	4.2300		0.144857	0.147920				52.55	
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800		0.142795					16.71	
Barclays Bank PLC	06739JQ63	11/30/09	11/30/15	100.000	0.000	3.9500		0.133425	0.136060				44.37	
Barclays Bank PLC	06739JQ71	11/30/09	11/30/15	100.000	0.000	3.9500		0.133425	0.136060				44.37	
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.130128	0.130960	0.131814	0.132668	0.133544	47.15	47.76
Barclays Bank PLC	06740AC49	09/30/13	09/27/19	100.000	0.000	2.5799		0.073105	0.072840	0.074591	0.074732	0.076950	26.78	27.55
Barclays Bank PLC	06740AE21	10/31/13	10/30/19	100.000	0.000	2.5111		0.070725	0.071222	0.072116	0.073021	0.074344	25.99	26.70
Barclays Bank PLC	06740AF38	11/29/13	11/26/19	100.000	0.000	2.5599		0.072523	0.072254	0.073983	0.074115	0.076308	26.47	27.19
Barclays Bank PLC	06740AH69	12/30/13	12/27/19	100.000	0.000	2.8198		0.079651	0.080333	0.081466	0.082614	0.084240	29.21	30.04
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775		0.073728	0.075953	0.075715	0.077572	0.077756	27.57	28.31

SECTION I-B

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Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIABLES	3.2528		0.091127	0.090444	0.092058	0.091681	0.093474	33.25	33.80
Barclays Bank PLC	06740AWF2	10/31/12	10/30/19	100.000	0.000	2.2608		0.064964	0.065340	0.066078	0.066825	0.067952	23.85	24.44
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1582		0.060565	0.062233	0.061879	0.063234	0.063222	22.57	23.06
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0499		0.058065	0.058340	0.058938	0.059542	0.060483	21.30	21.78
Barclays Bank PLC	06740AZZ5	07/31/13	07/30/19	100.000	0.000	2.6011		0.072529	0.074690	0.074428	0.076224	0.076376	27.16	27.87
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2499			0.062500	0.063199	0.063910	0.064629	20.54	23.09
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.156082	0.158247	0.160465	0.162739	0.165070	56.74	58.35
Barclays Bank PLC	06740HEY2	01/29/10	01/29/16	100.000	0.000	4.2199		0.141456	0.144441	0.147488			52.38	4.13
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199		0.141456	0.144441	0.147488			52.38	4.13
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199		0.141456	0.144441	0.147488			52.38	4.13
Barclays Bank PLC	06740JFR6	01/29/10	01/29/15	100.000	VARIABLES	3.7589		0.105825					2.96	
Barclays Bank PLC	06740JK33	02/26/10	02/29/16*	100.000	0.000	N/A		0.144679					8.10*	
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299		0.137890	0.140737	0.143643			50.68	12.78
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299		0.137890	0.140737	0.143643			50.68	12.78
Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299		0.137890	0.140737	0.143643			50.68	12.78
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIABLES	4.4514		0.125336	0.125245	0.124920	0.124588	0.124125	45.06	44.82
Barclays Bank PLC	06740JN71	03/04/10	03/04/15	100.000	VARIABLES	3.5183		0.104154					6.56	
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199		0.141456	0.144441	0.147488			52.38	4.13
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944		0.128702	0.128320	0.127060	0.125771	0.123940	46.01	45.03
Barclays Bank PLC	06740JRE2	02/08/10	02/06/15	100.000	0.000	3.8699		0.127709					4.47	
Barclays Bank PLC	06740JSB7	02/22/10	02/20/15	100.000	VARIABLES	3.8626		0.110264					5.40	
Barclays Bank PLC	06740JSC5	02/22/10	02/20/15	100.000	0.000	3.8600		0.127325					6.24	
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.144679	0.145395	0.150167			53.61	8.86
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.144679	0.145395	0.150167			53.61	8.86
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.144679	0.145395	0.150167			53.61	8.86
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.144679	0.145395	0.150167			53.61	8.86
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIABLES	4.5812		0.128724	0.128607	0.128327	0.128040	0.127654	46.26	46.05
Barclays Bank PLC	06740JZJ2	03/09/10	03/09/15	100.000	0.000	3.4999		0.113649					7.73	
Barclays Bank PLC	06740LAP0	04/07/10	04/07/15	100.000	0.000	3.6900		0.120834					11.60	
Barclays Bank PLC	06740LAQ8	04/07/10	04/07/15	100.000	0.000	3.6900		0.120834					11.60	
Barclays Bank PLC	06740LAR6	04/09/10	04/10/15	100.000	0.000	3.7199		0.121988					12.08	
Barclays Bank PLC	06740LBD6	03/24/10	03/24/15	100.000	1.000	3.5999		0.112578					9.34	
Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899		0.152287	0.155706	0.159201			55.87	18.79
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899		0.152287	0.155706	0.159201			55.87	18.79
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899		0.152287	0.155706	0.159201			55.87	18.79
Barclays Bank PLC	06740LBY0	04/07/10	04/08/15	100.000	0.000	3.6920		0.120922					11.73	
Barclays Bank PLC	06740LNNW1	05/28/10	05/31/16	100.000	0.000	4.7600		0.161666	0.164609	0.168527			59.77	25.45
Barclays Bank PLC	06740LNNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.161666	0.164609	0.168527			59.77	25.45
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499		0.146652	0.149842	0.153101			53.38	27.41
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499		0.146652	0.149842	0.153101			53.38	27.41
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.161666	0.164609	0.168527			59.77	25.45

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

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Barclays Bank PLC	06740LTF2	05/10/10	05/08/15	100.000	0.000	3.8699		0.127709						16.22	
Barclays Bank PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699		0.096600	0.098083	0.099588				35.13	14.94
Barclays Bank PLC	06740PAD8	06/11/10	06/11/15	100.000	0.000	3.8599		0.127348						20.38	
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.172232	0.176512	0.180898	0.185394	0.190001		62.82	65.98
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051		0.154659	0.157644	0.160699	0.163826	0.167027		56.25	58.45
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099		0.115706	0.117795	0.119921	0.122085			42.67	25.21
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099		0.115706	0.117795	0.119921	0.122085			42.67	25.21
Barclays Bank PLC	06740PBK1	06/30/10	06/30/15	100.000	VARIES	3.8043		0.107269						19.20	
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546		0.153577	0.153226	0.152866	0.152056	0.151224		55.10	54.60
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295		0.109645	0.107748	0.105805	0.105795	0.105784		39.01	38.09
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169		0.104514	0.104515	0.107416	0.108010			38.50	26.21
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169		0.104514	0.104515	0.107416	0.108010			38.50	26.21
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099		0.117075	0.119188	0.121339				42.68	17.59
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631		0.108064	0.107454	0.106831	0.105741	0.104631		38.63	37.97
Barclays Bank PLC	06740PKN5	08/31/10	08/31/15	100.000	0.000	2.6470		0.081234	0.080967					19.61	
Barclays Bank PLC	06740PKP0	09/03/10	09/03/15	100.000	0.000	2.6299		0.081104	0.082170					19.82	
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6823		0.134723	0.134965	0.135213	0.135136	0.135058		48.56	48.66
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100		0.121089	0.124074	0.125064	0.128847	0.130584		45.24	47.15
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379		0.106504	0.106007	0.105499	0.105913	0.106337		38.15	38.14
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.127414	0.127202	0.126984	0.126762	0.126535		45.78	45.62
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3900		0.107711	0.109537	0.111394	0.113282	0.115202		39.44	40.79
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.101576	0.102908	0.104263	0.105639	0.107039		37.02	38.00
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.123535	0.124010	0.124497	0.124997	0.125511		44.56	44.91
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6202		0.128057	0.128446	0.128844	0.128956	0.129070		46.23	46.42
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398		0.110286	0.108758	0.107193	0.107416	0.107645		39.15	38.67
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6599		0.155674	0.159302	0.163013	0.166812	0.170698		56.78	59.46
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6599		0.155674	0.159302	0.163013	0.166812	0.170698		56.78	59.46
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6002		0.119681	0.120489	0.121319	0.122173	0.123050		43.23	43.83
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9824		0.142944	0.143519	0.143660	0.143805	0.143657		51.68	51.74
Barclays Bank PLC	06740PYH3	12/27/10	12/24/15	100.000	0.700	3.3717		0.104255	0.105685					37.06	
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.134846	0.132668	0.133053	0.133449	0.133856		47.88	48.09
Barclays Bank PLC	06741JBW8	02/28/11	02/28/31*	100.000	VARIES	5.4603		0.143445	0.139951	0.142282				35.21*	
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7399		0.077153	0.078210	0.079282	0.080368	0.081469		28.05	28.83
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8399		0.078888	0.080008	0.081144	0.082296	0.083465		28.96	29.79
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.7999		0.077778	0.078867	0.079971	0.081090	0.082226		28.49	29.29
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.1999		0.096256	0.097796	0.099360	0.100950	0.102565		35.29	36.43
Barclays Bank PLC	06741RGQ8	04/18/13	04/18/30	100.000	VARIES	3.0512		0.086114	0.086581	0.087054	0.087534	0.087810		31.15	31.48
Barclays Bank PLC	06741T2A4	11/29/13	11/29/18	100.000	0.000	2.1200		0.060144	0.060782	0.061426	0.062077	0.062735		21.81	22.27
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIES	4.3876		0.111749	0.106517	0.101169	0.098756	0.096290		39.20	35.95
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIES	4.2828		0.111027	0.106927	0.102741	0.100653	0.098520		39.20	36.59
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0796		0.108779	0.103071	0.100146	0.094961	0.095055		37.59	35.07

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SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532		0.111995	0.108552	0.105038	0.101451	0.097789	39.05	36.49
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4336		0.096899	0.098443	0.100014	0.101612	0.103237	35.53	36.67
Barclays Bank PLC	06741TAA5	06/18/12	12/18/15	100.000	VARIES	1.7715		0.049079	0.049145				17.04	
Barclays Bank PLC	06741TC70	08/22/13	08/22/28*	100.000	VARIES	4.2989		0.117362					5.99*	
Barclays Bank PLC	06741TCJ4	07/11/12	07/11/16	100.000	0.000	2.4399		0.071146	0.072014	0.072892	0.073782		26.07	14.01
Barclays Bank PLC	06741TCR6	07/31/12	07/31/15	100.000	VARIES	2.0319		0.056609	0.056527				11.82	
Barclays Bank PLC	06741TEH6	08/20/12	08/22/17	100.000	0.000	2.7099		0.079453	0.080530	0.081621	0.082727	0.083848	29.08	29.87
Barclays Bank PLC	06741TEFL6	10/30/12	10/30/17	100.000	0.000	1.7609		0.050661	0.051107	0.051557	0.052011	0.052469	18.37	18.70
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.077589	0.078617	0.079659	0.080714	0.081784	28.33	29.08
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.091548	0.093009	0.094494	0.096002	0.097535	33.51	34.59
Barclays Bank PLC	06741TLD7	12/31/12	12/31/27*	100.000	VARIES	3.3900		0.094590					8.42*	
Barclays Bank PLC	06741TM79	09/27/13	09/27/19	100.000	0.000	2.7612		0.078834	0.079922	0.081026	0.082145	0.083279	28.78	29.58
Barclays Bank PLC	06741TNC7	02/15/13	02/15/28*	100.000	VARIES	3.6405		0.102075					4.49*	
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.088189	0.077052	0.068841	0.063372	0.060301	27.81	22.94
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9299		0.087930	0.076638	0.068365	0.062937	0.059958	27.80	22.85
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5337		0.088507	0.085174	0.082839	0.080462	0.078043	30.80	29.00
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.062261	0.062937	0.063620	0.064310	0.065008	22.62	23.11
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.091616	0.086926	0.083666	0.080344	0.076959	31.57	29.04
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.079244	0.073024	0.068452	0.065503	0.063992	26.86	23.88
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.079243	0.070706	0.064194	0.059687	0.057023	26.12	21.88
Barclays Bank PLC	06741TV38	10/31/13	10/31/18	100.000	0.000	2.1199		0.060143	0.060781	0.061425	0.062076	0.062734	21.84	22.31
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.080456	0.071714	0.065048	0.060437	0.057715	26.91	22.36
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.085266	0.079351	0.075478	0.071534	0.067517	29.49	26.35
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.086919	0.088219	0.089539	0.090878	0.092238	31.53	32.48
Barclays Bank PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9338		0.081874	0.084351	0.084093	0.086163	0.086377	30.68	31.51
Barclays Bank PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9812		0.106101	0.099892	0.093560	0.087914	0.082156	35.11	30.87
Barclays Bank PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIES	4.2111		0.110134	0.103134	0.095986	0.088689	0.081237	36.46	31.24
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.102035	0.103725	0.105445	0.107196	0.108977	37.55	38.81
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.082318	0.083512	0.084722	0.085951	0.087197	29.85	30.72
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516		0.092260	0.088579	0.084834	0.081025	0.077360	32.06	29.36
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29	100.000	VARIES	3.9398		0.106404	0.103306	0.100148	0.096927	0.096052	37.37	35.22
Barclays Bank PLC	06741UBL7	04/30/14	04/30/29*	100.000	VARIES	3.9447		0.108909					12.96*	
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4911		0.097830	0.098698	0.099245	0.099801	0.100041	35.46	35.88
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8794		0.104465	0.101103	0.097676	0.094183	0.091595	36.79	34.35
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226		0.106184	0.102904	0.099562	0.096155	0.092684	36.62	34.18
Barclays Bank PLC	06741UFL3	07/08/14	09/30/16	100.000	0.000	0.9000		0.025052	0.025165	0.025278	0.025392		9.06	6.82
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8918		0.108107	0.104806	0.101440	0.098008	0.094510	37.32	34.85
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8199		0.078333	0.079431	0.080551	0.081687	0.082839	28.73	29.55
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIES	3.7703		0.104732	0.102529	0.100273	0.097974	0.095631	36.76	35.11
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIES	3.7463		0.104066	0.101333	0.098548	0.095711	0.092821	36.46	34.44
Barclays Bank PLC	06741UKB9	09/30/14	10/01/15	100.000	0.000	0.6103		0.016955	0.017006				4.59	

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SECTION I-B

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Barclays Bank PLC	06741UKH6	09/26/14	09/28/16	100.000	0.000	1.0997		0.030551	0.030719	0.030888	0.031058		11.06	8.28
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIES	3.5915		0.099765	0.096568	0.093314	0.091382	0.089414	34.95	33.01
Barclays Bank PLC	06741UMK7	12/04/14	12/06/21	100.000	0.000	2.6299		0.073066	0.074027	0.075000	0.075986	0.076986	26.53	27.23
Barclays Bank PLC	06741UQZ0	02/20/15	02/25/22	100.000	0.000	2.6399		0.073332	0.073359	0.074327	0.075308	0.076302	22.94	27.18
Barclays Bank PLC	06741UVZ4	05/19/15	02/18/20	100.000	0.000	2.2396			0.062213	0.062557	0.063258	0.063966	13.86	22.83
Barclays Bank PLC	06742B329	03/17/14	03/18/19	100.000	0.000	2.2099		0.062071	0.062757	0.063450	0.064151	0.064860	22.61	23.11
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400		0.080009	0.081145	0.082298	0.083466	0.084652	29.27	30.11
Barclays Bank PLC	06742B808	02/06/14	01/29/16	100.000	0.000	0.7201		0.020074	0.020146	0.020219			7.26	.57
Barclays Bank PLC	06742W208	07/15/14	06/24/16	100.000	0.000	0.8700		0.024260	0.024366	0.024471			8.75	4.23
Barclays Bank PLC	06742W737	06/25/14	06/25/20	100.000	0.000	2.6600		0.074872	0.075868	0.076877	0.077900	0.078936	27.15	27.87
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8299		0.079723	0.080851	0.081995	0.083155	0.084331	28.92	29.74
Barclays Bank PLC	06742W760	06/25/14	06/25/20	100.000	0.000	2.6600		0.074872	0.075868	0.076877	0.077900	0.078936	27.15	27.87
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	N/A		0.105399	0.108544	0.111783	0.115119	0.118555	38.70	41.05
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.172714	0.178630	0.184748	0.184749	0.184749	63.43	66.51
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	270.80	0.104405	0.107406	0.110494	0.113671	0.116939	38.67	40.93
Bond & Fayette CNTYS, IL	097850CQ2	05/07/14	12/01/15	104.475	0.000	1.2239		0.035767	0.035986				11.84	
Bond & Fayette CNTYS, IL	097850CR0	05/07/14	12/01/16	106.598	VARIES	1.3824		0.041255	0.041540	0.039395	0.038900		14.85	12.91
Bond & Fayette CNTYS, IL	097850CS8	05/07/14	12/01/17	107.812	VARIES	1.7340		0.052443	0.052898	0.050305	0.049778	0.049246	18.90	17.98
Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	24.71	0.015823	0.016394	0.016984	0.017596	0.018230	5.92	6.36
Bumble Bee Holdco S.C.A.	12046QA1	03/10/11	03/15/18	98.138	9.625	N/A		0.274778	0.275148	0.275538	0.275947	0.276376	99.07	99.36
Bumble Bee Holdco S.C.A.	12046QB9	03/10/11	03/15/18	98.138	9.625	N/A		0.274778	0.275148	0.275538	0.275947	0.276376	99.07	99.36
Bumble Bee Holdco S.C.A.	12046QAC7	03/10/11	03/15/18	98.138	9.625	N/A		0.274778	0.275148	0.275538	0.275947	0.276376	99.07	99.36
Bureau County SD #84, IL	121012AL2	06/04/10	12/01/15	106.570	VARIES	4.3645		0.122864	0.122060				40.40	
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174		0.131007	0.130345	0.129666	0.128972		47.00	42.66
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691		0.138543	0.138028	0.137499	0.136958	0.136404	49.75	49.37
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194		0.146686	0.146174	0.145650	0.145112	0.144560	52.68	52.30
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692		0.154841	0.154337	0.153820	0.153288	0.152743	55.62	55.25
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.162078	0.161751	0.161415	0.161069	0.160713	58.27	58.03
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680		0.170766	0.170474	0.170173	0.169863	0.169544	61.41	61.19
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675		0.177549	0.177242	0.176926	0.176600	0.176263	63.84	63.61
Bureau County SD #175, IL	121088AM0	09/15/10	12/01/15	108.915	VARIES	3.6318		0.102719	0.101810				33.73	
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822		0.116454	0.115713	0.114956	0.114184		41.75	37.80
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822		0.128373	0.127764	0.127141	0.126504	0.125853	46.07	45.62
Bureau County SD #175, IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319		0.138655	0.138147	0.137625	0.137091	0.136545	49.79	49.42
Bureau County SD #175, IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.147742	0.147156	0.146554	0.145937	0.145305	53.05	52.61
Bureau County SD #175, IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817		0.154686	0.154112	0.153524	0.152920	0.152301	55.55	55.12
Bureau County SD #502, IL	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9873		0.138664	0.138658	0.138652	0.138647	0.138640	49.92	49.91
Bureau County SD #205, IL	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866		0.163734	0.163729	0.163724	0.163719	0.163714	58.94	58.94
Bureau CNTYS SD #340, IL	121158BM0	08/14/12	12/01/15	103.922	VARIES	2.0391		0.057318	0.056982				18.85	
Bureau CNTYS SD #340, IL	121158BN8	08/14/12	12/01/16	106.028	VARIES	2.3387		0.066809	0.066356	0.065897	0.065433		23.94	21.66
Bureau CNTYS SD #340, IL	121158BP3	08/14/12	12/01/17	106.030	VARIES	2.6392		0.075858	0.075448	0.075032	0.074611	0.074184	27.21	26.91
Bureau CNTYS SD #340, IL	121158BQ1	08/14/12	12/01/18	105.273	VARIES	2.9397		0.084444	0.084114	0.083778	0.083438	0.083092	30.32	30.08
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.428173	0.443036	0.458461	0.474580	0.491425	157.73	168.94

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Citigroup Inc.	17298C2B3	09/30/15	09/29/22	100.000	0.000	3.0163				0.083787	0.085044	0.086327	7.62	30.62
Citigroup Inc.	17298C2C1	09/30/15	09/29/22	100.000	0.000	3.0163				0.083787	0.085044	0.086327	7.62	30.62
Citigroup Inc.	17298C2N7	10/02/15	10/02/20	100.000	0.000	2.5622				0.071173	0.072085	0.073009	6.33	25.95
Citigroup Inc.	17298CAF5	05/15/15	05/15/30	100.000	VARIES	2.6421			0.001173	0.001147	0.001121	0.001095	2.64	4.06
Citigroup Inc.	17298CAP3	05/28/15	05/26/22	100.000	0.000	3.0094			0.083596	0.084840	0.086117	0.087413	17.85	30.86
Citigroup Inc.	17298CAQ1	05/28/15	05/26/22	100.000	0.000	3.0094			0.083596	0.084840	0.086117	0.087413	17.85	30.86
Citigroup Inc.	17298CAR9	05/28/15	05/28/35	100.000	VARIES	4.3834			0.121763	0.118343	0.114849	0.111278	25.82	41.74
Citigroup Inc.	17298CAT5	05/27/15	05/27/25	100.000	VARIES	2.5639			0.007998	0.007787	0.007573	0.007357	1.70	2.75
Citigroup Inc.	17298CBM9	06/30/15	12/30/20	100.000	0.250	2.7899			0.077500	0.078484	0.079482	0.080494	14.03	28.44
Citigroup Inc.	17298CBT4	06/30/15	06/30/22	100.000	0.000	3.2000			0.088889	0.090311	0.091756	0.093224	16.09	32.78
Citigroup Inc.	17298CBV9	06/30/15	06/30/22	100.000	0.000	3.2000			0.088889	0.090311	0.091756	0.093224	16.09	32.78
Citigroup Inc.	17298CDH8	09/02/15	03/04/21	100.000	0.300	1.6119			0.044777	0.044781	0.045074	0.045370	5.33	16.24
Citigroup Inc.	17298CDJ4	08/31/15	08/31/22	100.000	0.000	3.1498				0.086535	0.086943	0.089776	10.64	32.15
Citigroup Inc.	17298CDK1	08/31/15	08/31/22	100.000	0.000	3.1498				0.086535	0.086943	0.089776	10.64	32.15
Citigroup Inc.	17298CDV7	10/02/15	04/01/21	100.000	0.250	2.6649				0.074028	0.074917	0.075822	6.59	26.97
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	398.24	0.137894	0.141712	0.145635	0.149667		51.21	36.55
Citigroup Funding, Inc.	17308CNM4	02/12/10	02/12/20*	100.000	VARIES	4.5259		0.115679					4.74*	
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502		0.154763	0.158285	0.161886			56.61	23.15
Citigroup Funding, Inc.	17308CQH2	09/28/10	09/28/15	100.000	VARIES	2.0287		0.013305	0.013440				3.58	
Citigroup Funding, Inc.	17308CRW8	06/29/11	12/21/16	100.000	0.500	3.5733		0.110452	0.112177	0.113933	0.115721		40.11	40.20
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIES	4.5064		0.125179	0.122214	0.119182	0.116081	0.112911	44.16	41.96
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIES	4.0094		0.111373	0.108594	0.105759	0.102867	0.099918	39.25	37.20
Citigroup Inc.	1730T02E8	10/31/14	05/01/20	100.000	0.000	2.5468		0.070751	0.071652	0.072564	0.073488	0.074424	25.74	26.40
Citigroup Inc.	1730T02P3	10/31/14	10/31/34	100.000	VARIES	4.7455		0.131820	0.129597	0.127321	0.124992	0.122607	46.78	45.13
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIES	4.2545		0.118183	0.114787	0.111320	0.107779	0.104163	41.69	39.19
Citigroup Inc.	1730T02X6	11/26/14	11/26/29	100.000	VARIES	4.1216		0.114490	0.112809	0.111093	0.109342	0.107555	40.79	39.55
Citigroup Inc.	1730T03C1	11/28/14	05/29/20	100.000	0.000	2.6204		0.072796	0.073750	0.074716	0.075695	0.076687	26.44	27.14
Citigroup Inc.	1730T03G2	12/01/14	12/02/19	100.000	0.000	2.4381		0.067730	0.068555	0.069391	0.070237	0.071093	24.58	25.18
Citigroup Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIES	4.3207		0.120022	0.117214	0.114345	0.113361	0.112355	42.69	40.98
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8403		0.078899	0.078906	0.080027	0.081163	0.082316	26.29	29.36
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIES	3.9694			0.110261	0.106937	0.103546	0.102549	35.99	37.22
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8403		0.078899	0.078906	0.080027	0.081163	0.082316	26.29	29.36
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.061674	0.060676	0.062028	0.062039	0.063771	18.92	22.92
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.061674	0.060676	0.062028	0.062039	0.063771	18.92	22.92
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9237			0.081216	0.082403	0.083607	0.084830	22.12	30.10
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9237			0.081216	0.082403	0.083607	0.084830	22.12	30.10
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIES	3.1774			0.088263	0.089461	0.090678	0.091124	24.30	32.58
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171			0.078253	0.079355	0.080473	0.081607	21.86	28.99
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7394			0.076097	0.077134	0.078190	0.079261	18.48	28.09
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7394			0.076097	0.077134	0.078190	0.079261	18.48	28.09
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIES	2.3817			0.066160	0.065914	0.065666	0.065414	16.13	23.65

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SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIES	4.1098			0.114163	0.110800	0.107369	0.106553	27.31	39.01
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6764		0.122906	0.119285	0.115579	0.112780	0.109916	43.09	40.71
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.119322	0.115858	0.112315	0.110856	0.109364	42.01	40.04
Citigroup Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.121425	0.117827	0.114146	0.112270	0.110350	42.62	40.52
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	99.46	0.043344	0.044930	0.046575	0.048279	0.050046	16.04	17.23
Citigroup Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0135		0.106999	0.104687	0.102329	0.100934	0.099511	37.88	36.45
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156593	0.156655	0.156719	0.156785	0.156853	56.40	56.45
Citigroup Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7620		0.126607	0.123669	0.120661	0.118010	0.115297	44.76	42.70
Citigroup Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.125519	0.121886	0.118168	0.116224	0.114234	44.28	42.05
Citigroup Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351		0.117009	0.113524	0.109964	0.106326	0.104402	40.43	38.09
Citigroup Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6110		0.123994	0.119808	0.115526	0.111144	0.108170	42.60	39.68
Citigroup Inc.	1730T0F38	01/31/14	08/01/19	100.000	0.000	2.5874		0.072808	0.073750	0.074704	0.075670	0.076649	26.66	27.36
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.160871					6.11	
Citigroup Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7123		0.127111	0.123234	0.119265	0.115203	0.113433	44.03	41.43
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.199195	0.200203	0.201253	0.202345	0.203482	72.02	72.79
Citigroup Inc.	1730T0H36	02/28/14	08/29/19	100.000	0.000	2.6153		0.072392	0.073742	0.073894	0.075683	0.076254	26.86	27.67
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9941		0.139927	0.139511	0.139676	0.139845	0.140020	50.28	50.34
Citigroup Funding, Inc.	1730T0HY8	04/16/10	04/16/15	100.000	VARIES	1.3863		0.010548					1.11	
Citigroup Inc.	1730T0J83	02/28/14	02/28/19	100.000	VARIES	1.6995		0.046408	0.045115	0.045593	0.045079	0.045935	16.60	16.63
Citigroup Funding, Inc.	1730T0JC4	05/14/10	05/14/15	100.000	VARIES	1.6896		0.014809					1.97	
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3515		0.151909	0.151833	0.151610	0.151381	0.151046	54.67	54.53
Citigroup Inc.	1730T0K99	03/31/14	10/01/19	100.000	0.000	2.7120		0.076363	0.077398	0.078448	0.079512	0.080590	27.86	28.63
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7845		0.142042	0.142408	0.142176	0.141938	0.141296	51.22	51.04
Citigroup Funding, Inc.	1730T0KF5	09/14/10	09/14/15	100.000	VARIES	2.0255		0.019971	0.020173				5.09	
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.018414	0.018645	0.018879	0.019115	0.019355	6.72	6.89
Citigroup Funding, Inc.	1730T0KH1	09/23/10	09/23/17*	100.000	VARIES	2.6179		0.019989	0.020251	0.020516	0.020784	0.021056	7.29*	7.49
Citigroup Funding, Inc.	1730T0KK4	10/13/10	10/13/15	100.000	VARIES	2.0006		0.019296	0.019487				5.48	
Citigroup Funding, Inc.	1730T0KR9	10/29/10	10/29/15	100.000	VARIES	1.9200		0.017225	0.017390				5.16	
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350		0.021503	0.021765	0.022030	0.022298	0.022569	7.82	8.01
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364		0.023795	0.024097	0.024402	0.024712	0.025025	8.66	8.88
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245		0.128959	0.129235	0.129517	0.129806	0.130103	46.50	46.70
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990		0.126369	0.128832	0.131344	0.133905		46.10	43.41
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929		0.019117	0.019260	0.019404	0.019548		6.92	6.27
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108		0.131509	0.131297	0.131080	0.130913	0.130743	47.29	47.14
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698		0.124660	0.124577	0.124492	0.124405	0.124315	44.85	44.79
Citigroup Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3742		0.118269	0.114961	0.111579	0.108124	0.107036	41.36	39.12
Citigroup Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6421		0.125495	0.121961	0.118344	0.114643	0.112911	43.88	41.43
Citigroup Inc.	1730T0L49	03/10/14	03/10/19	100.000	VARIES	1.8993		0.052206	0.051647	0.051573	0.051498	0.051601	18.62	18.56
Citigroup Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152		0.127189	0.123312	0.119343	0.115280	0.112435	44.23	41.48
Citigroup Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141		0.091973	0.091886	0.091798	0.091708	0.091715	33.08	33.02
Citigroup Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460		0.087574	0.084938	0.082672	0.080370	0.079267	30.56	29.01

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SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
Citigroup Funding, Inc.	1730TOLA5	11/15/10	11/15/15	100.000	VARIES	1.7358		0.009606	0.009690					3.03	
Citigroup Funding, Inc.	1730TOLB3	11/15/10	11/15/20	100.000	VARIES	2.2798		0.018036	0.018241	0.018449	0.018660	0.018872	6.55	6.70	
Citigroup Funding, Inc.	1730TOLU1	03/30/11	09/21/16	100.000	0.500	3.9296		0.122955	0.125097	0.127283	0.129511		45.08	33.49	
Citigroup Inc.	1730TOM63	03/26/14	03/26/29	100.000	VARIES	4.3729		0.119206	0.116893	0.114530	0.112114	0.110429	42.05	40.41	
Citigroup Inc.	1730TOM97	04/30/14	10/30/19	100.000	0.000	2.7618		0.077777	0.078851	0.079940	0.081044	0.082163	28.32	29.11	
Citigroup Funding, Inc.	1730TOMA4	04/01/11	04/01/21	100.000	VARIES	5.0031		0.138800	0.138812	0.138824	0.138836	0.138849	49.97	49.98	
Citigroup Funding, Inc.	1730TOMB2	04/28/11	10/26/16	100.000	0.500	3.6902		0.114587	0.116445	0.118337	0.120264		41.83	35.26	
Citigroup Funding, Inc.	1730TOME6	04/26/11	04/26/21	100.000	VARIES	1.9784		0.017072	0.017241	0.017411	0.017584	0.017758	6.20	6.32	
Citigroup Funding, Inc.	1730TOMQ9	06/29/11	06/27/18	100.000	0.000	3.9199		0.124708	0.127153	0.129645	0.132186	0.134777	45.35	47.15	
Citigroup Funding, Inc.	1730TOMR7	06/20/11	06/20/21	100.000	VARIES	4.6545		0.128949	0.128972	0.128996	0.129020	0.129044	46.43	46.44	
Citigroup Funding, Inc.	1730TOMU0	07/28/11	01/25/17	100.000	0.500	3.3819		0.102393	0.103889	0.105411	0.106959	0.108533	37.60	38.71	
Citigroup Inc.	1730TON39	04/29/14	04/29/29	100.000	VARIES	4.2731		0.115418	0.112068	0.108647	0.105153	0.103977	40.53	38.19	
Citigroup Inc.	1730TON62	04/29/14	04/29/34	100.000	VARIES	4.5422		0.122732	0.119211	0.115609	0.111926	0.109734	43.11	40.59	
Citigroup Funding, Inc.	1730TONH8	08/30/11	02/24/17	100.000	0.500	3.8048		0.116618	0.118572	0.120564	0.122593	0.124661	42.84	44.29	
Citigroup Funding, Inc.	1730TONK1	08/26/11	08/26/16	100.000	VARIES	1.7275		0.011152	0.011249	0.011346	0.011444		4.06	2.68	
Citigroup Funding, Inc.	1730TONM7	08/31/11	08/31/21	100.000	VARIES	2.3031		0.016265	0.016184	0.016551	0.016559	0.017028	5.96	6.18	
Citigroup Funding, Inc.	1730TONN5	09/07/11	09/07/18*	100.000	VARIES	2.5979		0.019064	0.019312	0.019562	0.019817	0.020074	6.96*	7.15	
Citigroup Funding, Inc.	1730TONS4	09/29/11	09/27/17	100.000	0.500	4.1394		0.128182	0.130547	0.132962	0.135426	0.137942	47.02	48.78	
Citigroup Inc.	1730TOP78	05/30/14	05/30/29	100.000	VARIES	4.1424		0.111783	0.108429	0.105006	0.101512	0.100176	39.43	37.02	
Citigroup Inc.	1730TOP86	05/30/14	05/30/34	100.000	VARIES	4.4254		0.119502	0.116000	0.112420	0.108761	0.106175	42.17	39.62	
Citigroup Funding, Inc.	1730TOPD5	10/28/11	10/27/17	100.000	0.500	3.9008		0.119954	0.122022	0.124131	0.126282	0.128474	43.82	45.35	
Citigroup Funding, Inc.	1730TOQC6	11/28/11	11/28/17	100.000	0.500	4.2510		0.132099	0.134612	0.137178	0.139799	0.142475	48.18	50.03	
Citigroup Funding, Inc.	1730TOQM4	12/05/11	12/05/16	100.000	VARIES	2.9298		0.080755	0.080909	0.081065	0.081223		29.11	27.10	
Citigroup Inc.	1730TOR50	06/18/14	06/18/34	100.000	VARIES	4.4513		0.120217	0.116710	0.113126	0.109461	0.107337	42.55	39.99	
Citigroup Inc.	1730TOR76	06/27/14	06/27/34	100.000	VARIES	4.4526		0.120312	0.116865	0.113341	0.109739	0.108283	42.66	40.13	
Citigroup Inc.	1730TOR92	07/02/14	01/02/20	100.000	0.000	2.5296		0.070268	0.071156	0.072056	0.072968	0.073891	25.78	26.43	
Citigroup Inc.	1730TORJ0	02/28/13	02/28/33	100.000	VARIES	4.1678		0.113551	0.111159	0.112054	0.110506	0.111995	40.82	40.72	
Citigroup Inc.	1730TORM3	02/22/13	02/22/33	100.000	VARIES	4.2776		0.117156	0.116576	0.116229	0.115874	0.115511	41.95	41.69	
Citigroup Inc.	1730TORN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.084258	0.082327	0.080364	0.078370	0.077582	29.50	28.23	
Citigroup Inc.	1730TOS67	06/19/14	06/19/19	100.000	VARIES	0.8119		0.009167	0.009112	0.009056	0.009001	0.009037	3.29	3.25	
Citigroup Inc.	1730TOSE0	03/27/13	03/27/18	100.000	VARIES	0.8304		0.008054	0.008088	0.008121	0.008155	0.008190	2.91	2.94	
Citigroup Inc.	1730TOSM2	04/29/13	04/29/33	100.000	VARIES	3.4969		0.089261	0.087731	0.086174	0.084589	0.084239	31.67	30.62	
Citigroup Inc.	1730TOSX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007097	0.007147	0.007198	0.007249	0.007300	2.57	2.61	
Citigroup Inc.	1730TOT41	06/19/14	12/19/17	100.000	VARIES	1.7691		0.048779	0.048412	0.048395	0.048378	0.048592	17.49	17.42	
Citigroup Inc.	1730TOT58	06/27/14	06/27/34	100.000	VARIES	4.3618		0.118063	0.114896	0.111661	0.108355	0.107666	41.91	39.59	
Citigroup Inc.	1730TOTE9	05/30/13	05/30/33	100.000	VARIES	4.1969		0.114822	0.114210	0.113793	0.113368	0.112933	41.19	40.86	
Citigroup Inc.	1730TOTH2	05/30/13	05/30/33	100.000	VARIES	4.1915		0.109603	0.107505	0.105364	0.103178	0.102080	38.95	37.44	
Citigroup Inc.	1730TOTK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.106463	0.103836	0.101153	0.098414	0.097941	37.69	35.82	
Citigroup Inc.	1730TOTN9	06/28/13	06/28/33	100.000	VARIES	4.5765		0.117971	0.115739	0.113456	0.111121	0.110195	42.05	40.41	
Citigroup Inc.	1730TOTQ2	06/11/13	06/11/33	100.000	VARIES	4.2944		0.111551	0.109594	0.107595	0.105552	0.105145	39.73	38.32	
Citigroup Inc.	1730TOTT6	06/28/13	06/28/33	100.000	VARIES	4.5397		0.115625	0.111972	0.110427	0.108847	0.107231	40.95	39.46	

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Citigroup Inc.	1730T0T22	06/27/13	06/27/33	100.000	VARIES	4.6404		0.120383	0.117411	0.116170	0.114901	0.113603	42.79	41.58
Citigroup Inc.	1730T0U23	07/31/14	01/31/20	100.000	0.000	2.5817		0.071715	0.072640	0.073578	0.074528	0.075490	26.27	26.95
Citigroup Inc.	1730T0U49	07/31/14	07/31/34	100.000	VARIES	4.3416		0.120602	0.117549	0.114431	0.111244	0.107988	41.94	39.65
Citigroup Inc.	1730T0U56	07/30/14	07/30/29	100.000	VARIES	4.2647		0.118465	0.116650	0.114797	0.112903	0.110970	41.77	40.41
Citigroup Inc.	1730T0U64	07/09/14	09/30/16	100.000	0.000	1.1704		0.032599	0.032790	0.032982	0.033175		11.80	8.91
Citigroup Inc.	1730T0U98	07/30/14	07/30/34	100.000	VARIES	4.5842		0.127341	0.125024	0.122654	0.120230	0.117750	44.72	42.98
Citigroup Inc.	1730T0UB3	07/09/13	07/09/33	100.000	VARIES	4.7564		0.125115	0.123345	0.121532	0.119677	0.117778	44.11	42.77
Citigroup Inc.	1730T0UG2	07/09/13	07/09/28	100.000	VARIES	4.4998		0.119136	0.116107	0.113009	0.112128	0.111227	41.29	40.22
Citigroup Inc.	1730T0UK3	07/30/13	07/30/33	100.000	VARIES	4.8332		0.128392	0.125352	0.122239	0.120017	0.117742	44.74	42.93
Citigroup Inc.	1730T0UP2	08/28/13	08/28/18	100.000	VARIES	0.9242		0.011038	0.011089	0.011140	0.011192	0.011244	4.00	4.03
Citigroup Inc.	1730T0V71	08/28/14	02/29/20	100.000	0.000	2.4723		0.068312	0.068029	0.069627	0.069721	0.071753	25.04	25.76
Citigroup Inc.	1730T0V89	08/29/14	08/29/34	100.000	VARIES	4.6276		0.126437	0.124684	0.120851	0.119616	0.116355	45.13	43.44
Citigroup Inc.	1730T0VCO	09/27/13	09/27/20	100.000	VARIES	3.3025		0.092017	0.092160	0.092306	0.092461	0.092619	33.18	33.29
Citigroup Inc.	1730T0VD8	09/18/13	09/18/33	100.000	VARIES	5.1092		0.134895	0.131245	0.127502	0.125247	0.122935	47.14	45.02
Citigroup Inc.	1730T0VK2	10/08/13	10/08/23	100.000	VARIES	3.9666		0.105975	0.103808	0.101597	0.100536	0.099453	37.40	36.21
Citigroup Funding, Inc.	1730T0VR7	01/23/12	01/23/16	100.000	VARIES	3.3341		0.020437	0.020778	0.021125			7.53	.46
Citigroup Funding, Inc.	1730T0VU0	02/01/12	02/01/15	100.000	VARIES	2.5688		0.021003					.63	
Citigroup Inc.	1730T0W21	08/28/14	08/28/34	100.000	VARIES	4.2432		0.117869	0.115582	0.113245	0.110860	0.108423	41.45	39.75
Citigroup Inc.	1730T0W70	08/28/14	08/30/19	100.000	0.000	2.4762		0.068037	0.068503	0.069351	0.070210	0.071469	25.08	25.80
Citigroup Funding, Inc.	1730T0WA3	02/28/12	08/27/15	100.000	0.000	2.6600		0.078931	0.079981				18.82	
Citigroup Funding, Inc.	1730T0WC9	02/15/12	02/14/16	100.000	VARIES	2.0055		0.009423	0.009517	0.009612			3.44	.41
Citigroup Funding, Inc.	1730T0WF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.008779	0.008905	0.009032	0.009161	0.009292	3.22	3.31
Citigroup Funding, Inc.	1730T0WK1	03/29/12	03/30/16	100.000	1.000	2.5858		0.074756	0.075363	0.075978			27.13	6.76
Citigroup Funding, Inc.	1730T0WN5	03/16/12	03/16/15	100.000	VARIES	1.3116		0.009320					.70	
Citigroup Funding, Inc.	1730T0WR6	03/30/12	03/30/22	100.000	VARIES	3.8302		0.106242	0.106586	0.106824	0.107066	0.107207	38.36	38.53
Citigroup Funding, Inc.	1730T0WU9	04/02/12	04/02/16	100.000	VARIES	1.4378		0.009904	0.009976	0.010047			3.59	.91
Citigroup Funding, Inc.	1730T0XG9	05/30/12	06/07/18	100.000	0.500	3.6727		0.110486	0.112260	0.114067	0.115906	0.117780	40.18	41.48
Citigroup Funding, Inc.	1730T0XP9	06/05/12	06/05/15	100.000	VARIES	1.3507		0.007830					1.21	
Citigroup Funding, Inc.	1730T0XW4	06/20/12	06/20/15	100.000	VARIES	1.7222		0.007004					1.18	
Citigroup Funding, Inc.	1730T0XX2	08/06/12	08/04/16	100.000	0.000	2.5430		0.074291	0.075235	0.076192	0.077161		27.19	16.40
Citigroup Inc.	1730T0Y37	10/02/14	04/02/20	100.000	0.000	2.8849		0.080137	0.081293	0.082466	0.083656	0.084862	29.26	30.12
Citigroup Funding, Inc.	1730T0YD5	08/30/12	03/02/18	100.000	0.750	2.7849		0.080583	0.081415	0.082259	0.083114	0.083981	29.36	29.97
Citigroup Inc.	1730T0Z28	10/07/14	10/07/21	100.000	1.000	3.1429		0.087306	0.088241	0.089191	0.090156	0.091137	31.76	32.45
Citigroup Inc.	1730T0Z85	10/08/14	10/07/21	100.000	1.000	3.0937		0.085938	0.086832	0.087746	0.088673	0.089615	31.25	31.91
Citigroup Funding, Inc.	1730T0ZJ1	11/27/12	11/27/22	100.000	VARIES	1.5728		0.015509	0.015631	0.015754	0.015877	0.016002	5.61	5.70
Citigroup Funding, Inc.	1730T0ZV4	12/20/12	12/20/32	100.000	VARIES	4.2025		0.113820	0.113552	0.113279	0.113000	0.112715	40.92	40.72
Citigroup Inc.	1730T3AV5	08/31/15	08/31/35	100.000	VARIES	4.4143				0.121272	0.116604	0.115056	14.92	42.76
Citigroup Inc.	1730T3AW3	08/31/15	08/31/35	100.000	VARIES	4.4099				0.121153	0.116487	0.114938	14.90	42.72
Citigroup Inc.	1730T3AX1	09/30/15	09/30/35	100.000	VARIES	4.3723				0.121453	0.118036	0.114543	11.05	42.48
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491		0.150632	0.153983	0.157409			55.07	22.82
Citigroup Funding, Inc.	17314V569	03/30/10	09/28/15	100.000	0.000	4.6162		0.157424	0.161058				42.69	
Citigroup Funding, Inc.	17314V668	02/25/10	08/26/15	100.000	0.000	4.3617		0.147144	0.150353				35.16	
Citigroup Funding, Inc.	17314V767	01/28/10	07/29/15	100.000	0.000	4.4348		0.150092	0.153420				31.82	

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016		
Citigroup Funding, Inc.	17314V841	12/29/09	06/24/15	100.000	0.000	3.7789		0.126513							21.89	
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054		0.115530	0.117613	0.119733	0.121892				42.23	35.83
Citigroup Funding, Inc.	17317U360	01/30/12	01/29/15	100.000	0.000	3.4204		0.103411							2.90	
Citigroup Funding, Inc.	17317U717	08/30/11	11/23/16	100.000	0.000	3.7251		0.116586	0.118757	0.120969	0.123222				42.53	39.36
Citigroup Funding, Inc.	17318Q574	10/02/12	09/27/18	100.000	0.000	2.4948		0.072798	0.073706	0.074626	0.075557	0.076499			26.54	27.21
Citigroup Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6499		0.105102	0.107021	0.108974	0.110962	0.112987			38.41	39.82
Citigroup Inc.	17323Q643	10/05/15	04/04/23	100.000	0.000	3.1922				0.088674	0.090081	0.091519			7.63	32.42
Citigroup Inc.	17323Q692	09/18/15	03/20/23	100.000	0.000	3.1459				0.087386	0.087402	0.088776	0.090173		9.00	31.99
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444	19.70	0.014210	0.014667	0.015140	0.015628	0.016131			5.21	5.55
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	18.96	0.013596	0.014017	0.014452	0.014899	0.015361			4.98	5.30
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	18.96	0.013596	0.014017	0.014452	0.014899	0.015361			4.98	5.30
Clinton Counties, IL	187327AX9	09/10/15	12/01/18	100.000	VARIES	2.4410				0.067806	0.068179	0.069011	0.067818		7.54	24.68
Coles Counties, IL	193792ER5	11/26/13	12/01/18	99.308	VARIES	N/A		0.087011	0.087069	0.087128	0.087188	0.087248			31.34	31.38
Coles Counties, IL	193792ET1	11/26/13	12/01/20	99.346	VARIES	N/A		0.106533	0.106579	0.106625	0.106673	0.106721			38.36	38.40
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIES	4.2403		0.123158	0.122825	0.122484	0.122136	0.121781			44.26	44.01
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIES	4.3908		0.126935	0.126673	0.126405	0.126131	0.125851			45.63	45.44
Coles Counties, IL	193792EW4	11/26/13	12/01/23	99.115	VARIES	4.5918		0.126230	0.126290	0.126352	0.126415	0.126479			45.46	45.50
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIES	4.7528		0.130559	0.130626	0.130693	0.130762	0.130833			47.02	47.07
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIES	4.9627		0.136242	0.136314	0.136388	0.136464	0.136541			49.06	49.12
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIES	5.1716		0.141901	0.141979	0.142059	0.142141	0.142225			51.10	51.16
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIES	5.3301		0.146173	0.146256	0.146342	0.146429	0.146519			52.64	52.70
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIES	5.4215		0.149308	0.149365	0.149423	0.149483	0.149544			53.76	53.81
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIES	5.5264		0.152150	0.152209	0.152270	0.152333	0.152397			54.79	54.83
Coles Counties, IL	193792FD5	11/26/13	12/01/23	99.293	VARIES	5.6307		0.154982	0.155044	0.155108	0.155173	0.155241			55.81	55.85
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIES	5.9329		0.163293	0.163358	0.163424	0.163493	0.163564			58.80	58.85
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIES	6.2343		0.171592	0.171659	0.171728	0.171799	0.171873			61.79	61.84
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIES	6.5351		0.179882	0.179951	0.180022	0.180096	0.180171			64.77	64.83
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIES	6.4777		0.209920	0.208667	0.207373	0.206037	0.204659			75.27	74.33
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		1.155884	1.213737	1.274631	1.338726	1.406191			435.56	480.40
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		1.117982	1.173128	1.231136	1.292155	1.356341			417.60	459.95
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.453037	0.461013	0.482258	0.493750	0.519721			167.76	179.82
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.453037	0.461013	0.482258	0.493750	0.519721			167.76	179.82
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.344653	0.358859	0.361050	0.373492	0.378172			130.88	137.05
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.344653	0.358859	0.361050	0.373492	0.378172			130.89	137.05
Conseco, Inc.	208464BG1	08/15/05	09/30/35*	99.000	3.500	N/A		0.331370	0.342871						89.49*	
Conseco, Inc.	208464BH9	08/15/05	09/30/35*	99.000	3.500	N/A		0.331370	0.342871						89.49*	
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.723880	0.763658	0.806241	0.851826	0.900626			276.49	308.46
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	371.15	0.138614	0.142474	0.146442	0.150520				50.83	49.06
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	352.79	0.131992	0.135694	0.139500	0.143413	0.147435			48.41	51.16
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	337.86	0.127139	0.130787	0.134541	0.138402	0.142373			46.65	49.36
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	320.05	0.120597	0.124076	0.127656	0.131338	0.135127			44.25	46.84

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	303.41	0.114582	0.117916	0.121347	0.124878	0.128512	42.05	44.54
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	93.26	0.066973	0.069284	0.071674	0.074147	0.076705	24.67	26.40
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997	118.05	0.084395	0.087222	0.090144	0.093164	0.096285	31.06	33.18
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498	110.53	0.079104	0.081773	0.084533	0.087386	0.090335	29.12	31.12
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	103.37	0.074068	0.076586	0.079190	0.081882	0.084666	27.27	29.16
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	96.59	0.069282	0.071655	0.074109	0.076647	0.079273	25.51	27.29
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	312.83	0.150914	0.155253				50.58	
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	299.14	0.144795	0.149030	0.153389	0.157875		53.15	51.43
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	285.42	0.138617	0.142741	0.146987	0.151360	0.155863	50.90	53.97
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	271.71	0.132405	0.136410	0.140536	0.144787	0.149167	48.63	51.62
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	258.10	0.126191	0.130071	0.134071	0.138193	0.142443	46.36	49.26
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	244.63	0.120006	0.123756	0.127623	0.131611	0.135724	44.11	46.91
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	231.36	0.113874	0.117489	0.121220	0.125068	0.129039	41.87	44.57
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	217.84	0.107398	0.110835	0.114381	0.118041	0.121819	39.49	42.06
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	204.90	0.101187	0.104450	0.107819	0.111296	0.114885	37.21	39.65
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	192.40	0.095073	0.098149	0.101324	0.104602	0.107986	34.97	37.27
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	125.44	0.100739	0.104657	0.108728	0.112958	0.117352	37.10	40.04
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996	116.23	0.093767	0.097518	0.101418	0.105475	0.109694	34.55	37.37
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIABLES	7.6950		0.231214	0.230758	0.230285	0.229793	0.229283	83.14	82.80
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496	107.12	0.086862	0.090445	0.094176	0.098060	0.102105	32.03	34.73
Cook County, IL SD #104	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	327.92	0.117170	0.121710	0.126426	0.131324	0.136413	43.28	46.69
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	324.79	0.154610	0.159170				51.84	
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	309.97	0.148062	0.152504	0.157078	0.161790		54.37	52.68
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	293.69	0.140524	0.144774	0.149153	0.153665	0.158312	51.61	54.78
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	277.97	0.133229	0.137292	0.141479	0.145794	0.150240	48.94	51.97
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	262.61	0.126040	0.129909	0.133897	0.138007	0.142243	46.31	49.19
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	248.76	0.119756	0.123486	0.127332	0.131298	0.135388	44.01	46.80
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	234.50	0.113047	0.116590	0.120245	0.124015	0.127902	41.55	44.20
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	220.57	0.106366	0.109706	0.113150	0.116703	0.120367	39.10	41.59
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	207.42	0.100061	0.103208	0.106454	0.109801	0.113254	36.78	39.13
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	195.02	0.094111	0.097075	0.100133	0.103287	0.106540	34.59	36.81
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	183.33	0.088498	0.091289	0.094170	0.097140	0.100205	32.53	34.62
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	172.30	0.083202	0.085831	0.088543	0.091341	0.094227	30.59	32.55
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	167.03	0.080683	0.083237	0.085871	0.088589	0.091392	29.66	31.57
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	300.61	0.114594	0.117676	0.120841	0.124092	0.127429	42.00	44.29
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	286.74	0.109636	0.112623	0.115692	0.118844	0.122082	40.19	42.41
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	273.08	0.104730	0.107621	0.110591	0.113643	0.116779	38.40	40.55
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	259.53	0.099792	0.102575	0.105437	0.108378	0.111402	36.60	38.67
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	246.34	0.094965	0.097643	0.100396	0.103227	0.106138	34.83	36.82
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	233.44	0.090184	0.092749	0.095388	0.098101	0.100892	33.08	34.99
Cook County, IL SD #133	214813BE9	06/26/12	12/15/16	98.000	4.250	N/A		0.011090	0.011361	0.005823	0.005965		3.96	2.03
Cook County, IL SD #133	214813CA3	06/26/12	12/15/20	98.000	5.000	N/A		0.007877	0.008088	0.008305	0.008527	0.008756	2.88	3.04
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	442.50	0.152145	0.156557				51.00	

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.6229		0.010965	0.011328	0.011704	0.012091	0.012492	4.04	4.31
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	437.43	0.142212	0.146051				47.62	
Cook County, IL SD #153	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	469.01	0.164473	0.169654				55.21	
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	298.79	0.152140	0.156552				53.13	
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	292.38	0.148572	0.152266	0.156909	0.161693		55.05	55.64
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	279.95	0.144709	0.149246	0.153924	0.158749	0.163726	53.06	56.44
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	266.19	0.138170	0.142591	0.147153	0.151862	0.156721	50.68	53.98
Cook County, IL SD #153	215183Q01	05/14/08	12/15/19	47.338	0.000	6.5593	252.92	0.131951	0.136278	0.140748	0.145364	0.150131	48.42	51.65
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	593.30	0.189925	0.196904				63.93	
Cook County, IL SD #155	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	368.42	0.119423	0.122588	0.125836	0.129171	0.132594	43.75	46.10
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	352.67	0.114915	0.118017	0.121204	0.124476	0.127837	42.12	44.42
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	335.61	0.109640	0.112628	0.115697	0.118849	0.122088	40.19	42.41
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	320.02	0.105088	0.108004	0.111001	0.114081	0.117246	38.53	40.70
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	304.46	0.100498	0.103336	0.106256	0.109257	0.112344	36.86	38.97
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	362.93	0.133456	0.136826				44.65	
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	350.32	0.129451	0.132791	0.136217	0.139731		47.41	45.58
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	336.49	0.124838	0.128115	0.131478	0.134929	0.138471	45.73	48.16
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	321.53	0.119607	0.122783	0.126043	0.129389	0.132825	43.82	46.18
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	306.56	0.114290	0.117353	0.120498	0.123728	0.127044	41.88	44.16
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	291.25	0.108680	0.111603	0.114606	0.117689	0.120854	39.83	42.00
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	277.98	0.104142	0.106991	0.109917	0.112923	0.116012	38.18	40.29
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	263.85	0.098981	0.101703	0.104500	0.107373	0.110326	36.29	38.31
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	250.66	0.094280	0.096901	0.099595	0.102364	0.105210	34.57	36.52
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	237.73	0.089614	0.092128	0.094712	0.097369	0.100100	32.87	34.74
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	352.92	0.148072	0.152513	0.157088	0.161801		54.38	52.69
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	334.28	0.140530	0.144781	0.149160	0.153672	0.158320	51.61	54.78
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	316.31	0.133236	0.137300	0.141487	0.145802	0.150249	48.94	51.97
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	298.32	0.125757	0.129605	0.133571	0.137658	0.141870	46.20	49.07
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	281.42	0.118773	0.122425	0.126189	0.130069	0.134069	43.64	46.36
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	265.17	0.112004	0.115459	0.119021	0.122692	0.126477	41.15	43.73
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	249.87	0.105667	0.108942	0.112319	0.115801	0.119390	38.83	41.27
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	235.24	0.099556	0.102652	0.105844	0.109136	0.112530	36.59	38.90
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	221.42	0.093820	0.096751	0.099775	0.102893	0.106108	34.48	36.67
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	208.26	0.088313	0.091082	0.093937	0.096882	0.099919	32.46	34.53
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	201.98	0.085751	0.088452	0.091238	0.094112	0.097076	31.52	33.54
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	369.98	0.154616	0.159177				51.84	
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	352.92	0.148072	0.152513	0.157088	0.161801		54.38	52.69
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	334.28	0.140530	0.144781	0.149160	0.153672	0.158320	51.61	54.78
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	316.31	0.133236	0.137300	0.141487	0.145802	0.150249	48.94	51.97
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	298.32	0.125757	0.129605	0.133571	0.137658	0.141870	46.20	49.07
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	162.39	0.103158	0.106640	0.110238	0.113958	0.117804	37.98	40.58
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	152.15	0.096779	0.100069	0.103471	0.106989	0.110626	35.63	38.10
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	142.42	0.090702	0.093808	0.097021	0.100343	0.103780	33.40	35.73

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	133.17	0.084919	0.087849	0.090879	0.094014	0.097257	31.28	33.47
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	124.35	0.079495	0.082277	0.085157	0.088137	0.091221	29.29	31.37
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	115.86	0.074259	0.076895	0.079625	0.082451	0.085378	27.37	29.35
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	111.75	0.071715	0.074279	0.076934	0.079684	0.082533	26.44	28.36
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	445.82	0.161030	0.165990				54.03	
Cook County, IL SD #162	215291LF0	06/30/11	12/01/15	83.942	0.000	3.9996	124.96	0.106787	0.108923				35.62	
Cook County, IL SD #162	215291LG8	06/30/11	12/01/16	78.988	0.000	4.3994	130.12	0.112021	0.114485	0.117003	0.119577		40.92	39.07
Cook County, IL SD #162	215291LH6	06/30/11	12/01/17	73.981	0.000	4.7494	132.27	0.114600	0.117321	0.120108	0.122960	0.125880	41.91	43.93
Cook County, IL SD #162	215291LJ2	06/30/11	12/01/18	69.321	0.000	4.9995	130.97	0.113985	0.116834	0.119755	0.122749	0.125817	41.72	43.83
Cook County, IL SD #162	215291LK9	06/30/11	12/01/19	64.641	0.000	5.2494	128.72	0.112536	0.115490	0.118521	0.121632	0.124825	41.22	43.42
Cook County, IL SD #162	215291LL7	06/30/11	12/01/20	59.985	0.000	5.4994	125.62	0.110319	0.113353	0.116469	0.119672	0.122963	40.45	42.70
Cook County, IL SD #162	215291LM5	06/30/11	12/01/21	55.395	0.000	5.7496	121.74	0.107401	0.110489	0.113665	0.116933	0.120294	39.41	41.71
Cook County, IL SD #162	215291LP8	06/30/11	12/01/23	47.270	0.000	6.1246	111.30	0.098851	0.101878	0.104998	0.108213	0.111527	36.32	38.57
Cook County, IL SD #162	215291LQ6	06/30/11	12/01/24	43.785	0.000	6.2495	105.40	0.093818	0.096749	0.099773	0.102890	0.106105	34.48	36.67
Cook County, IL SD #162	215291LT0	06/30/11	12/01/27	33.620	0.000	6.7497	88.08	0.079103	0.081773	0.084533	0.087386	0.090335	29.12	31.12
Cook County, IL SD #162	215291LU7	06/30/11	12/01/28	30.805	0.000	6.8747	82.35	0.074128	0.076676	0.079312	0.082038	0.084858	27.30	29.21
Cook County, IL SD #162	215291LV5	06/30/11	12/01/29	28.410	0.000	6.9496	76.87	0.069282	0.071689	0.074180	0.076758	0.079425	25.52	27.33
Cook County, IL SD #162	215291LW3	06/30/11	12/01/30	26.286	0.000	6.9996	71.69	0.064670	0.066934	0.069276	0.071701	0.074210	23.83	25.52
Cook County SD #219, IL	215723LQ8	11/07/13	06/01/15	98.603	0.000	0.8999	10.24	0.024886					3.73	
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	437.43	0.142212	0.146051				47.62	
Corvallis, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	536.24	0.175680	0.181617				64.31	
Corvallis, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	503.57	0.165438	0.171071	0.176895	0.182918		60.57	64.77
Corvallis, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	472.41	0.155631	0.160969	0.166489	0.172199		56.99	60.96
Corvallis, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	442.73	0.146260	0.151313	0.156540	0.161948		53.56	57.33
Corvallis, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	414.50	0.137312	0.142090	0.147034	0.152151		50.29	53.85
Corvallis, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	387.44	0.128564	0.133057	0.137707	0.142519		47.09	50.44
Corvallis, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	361.93	0.120299	0.124521	0.128891	0.133415		44.07	47.22
Corvallis, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	337.93	0.112571	0.116544	0.120658	0.124917		41.24	44.20
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	413.11	0.087611	0.089145	0.090705	0.092292	0.093907	32.22	33.36
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	413.11	0.087611	0.089145	0.090705	0.092292	0.093907	32.22	33.36
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	413.11	0.087611	0.089145	0.090705	0.092292	0.093907	32.22	33.36
Crawford CNTY, IL	224759ET3	10/30/14	12/01/15	105.824	0.000	0.9542		0.028073	0.028207				9.29	
Crawford CNTY, IL	224759EU0	10/30/14	12/01/16	109.531	VARIES	1.3393		0.040797	0.041070	0.038920	0.038065		14.68	12.69
Crawford CNTY, IL	224759EV8	10/30/14	12/01/17	113.034	VARIES	1.6409		0.051596	0.052020	0.049476	0.048514	0.047545	18.59	17.58
Crawford CNTY, IL	224759EW6	10/30/14	12/01/18	114.429	VARIES	2.0418		0.065015	0.065678	0.062807	0.061817	0.060818	23.46	22.37
Crawford CNTY, IL	224759EX4	10/30/14	12/01/19	115.947	VARIES	2.3920		0.077201	0.078125	0.074909	0.073895	0.072869	27.89	26.72
Crawford CNTY, IL	224759EY2	10/30/14	12/01/20	99.160	VARIES	2.6464		0.073060	0.074027	0.073010	0.073058	0.073105	26.47	26.30
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIES	2.8962		0.079881	0.081037	0.079808	0.079857	0.079908	28.96	28.74
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23	98.821	VARIES	2.9354		0.080782	0.081968	0.080514	0.080473	0.080431	29.29	28.98
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373			0.053814	0.054307	0.054833	0.055364	15.99	19.78
Credit Suisse USA, Inc.	22541HCU4	03/04/11	03/01/16	100.000	0.000	3.0020		0.092533	0.093922	0.095332			33.90	5.72
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	0.000	3.6401		0.114713	0.116801	0.118927	0.121091	0.123295	41.71	43.24
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3160		0.037288	0.037533	0.037780	0.038029	0.038279	13.55	13.73

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Credit Suisse USA, Inc.	22541HDD1	07/03/13	07/06/20	100.000	0.125	2.1480		0.060891	0.061508	0.062131	0.062761	0.063398	22.25	22.70
Credit Suisse USA, Inc.	22545F136	01/02/15	12/28/21	100.000	0.000	2.1699		0.060276	0.060916	0.061577	0.062245	0.062920	21.76	22.29
Credit Suisse USA, Inc.	22546E2G8	03/31/11	03/31/15	100.000	0.000	2.6796		0.081703					7.27	
Credit Suisse USA, Inc.	22546E4R2	04/29/11	04/29/16	100.000	0.000	3.1146		0.096401	0.097902	0.099427			35.16	11.73
Credit Suisse USA, Inc.	22546E4S0	04/28/11	04/27/15	100.000	0.000	2.6068		0.079279					9.20	
Credit Suisse USA, Inc.	22546E6C3	05/31/11	05/31/16	100.000	0.000	2.8780		0.088356	0.089628	0.090918			32.12	13.55
Credit Suisse USA, Inc.	22546E6E9	05/31/11	05/31/16	100.000	0.000	2.7670		0.084622	0.085792	0.086979			30.75	12.96
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512		0.111880	0.112170	0.112465	0.112218	0.111965	40.37	40.41
Credit Suisse USA, Inc.	22546TAL5	06/30/11	06/30/16	100.000	0.000	3.0499		0.094189	0.095626	0.097084			34.17	17.38
Credit Suisse USA, Inc.	22546TEK3	09/29/11	10/01/15	100.000	0.000	1.1278		0.032406	0.032589				8.78	
Credit Suisse USA, Inc.	22546TNB3	03/26/12	03/24/17	100.000	0.000	1.3843		0.039799	0.040075	0.040352	0.040632	0.040913	14.43	14.63
Credit Suisse USA, Inc.	22546TQX2	05/07/12	05/05/17	100.000	0.000	1.1036		0.031511	0.031685	0.031860	0.032036	0.032212	11.39	11.52
Credit Suisse USA, Inc.	22546TRE3	04/26/12	04/25/16	100.000	0.000	0.9090		0.025830	0.025948	0.026065			9.34	2.97
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6360		0.075172	0.076163	0.077167	0.078184	0.079214	27.25	27.97
Credit Suisse USA, Inc.	22547QQF6	07/08/14	07/08/19	100.000	0.000	1.7799		0.049444	0.049884	0.050328	0.050776	0.051228	18.03	18.35
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5401			0.042783	0.043110	0.043442	0.043777	14.21	15.68
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.061248	0.061919	0.062602	0.063292	0.063990	22.17	22.67
Credit Suisse USA, Inc.	22547QZ66	12/31/14	12/31/20	100.000	0.000	1.9589		0.054415	0.054948	0.055486	0.056030	0.056579	19.69	20.07
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1597		0.060001	0.060649	0.061304	0.061966	0.062635	21.74	22.21
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.058690	0.059304	0.059924	0.060551	0.061184	21.42	21.87
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2645		0.062905	0.062913	0.063625	0.064346	0.065074	12.53	23.06
Credit Suisse USA, Inc.	2254MOCR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.010650	0.010759	0.010869	0.010980	0.011093	3.88	3.96
Credit Suisse USA, Inc.	2254M0GM2	07/29/11	07/29/16	100.000	VARIES	0.9093		0.001668	0.001663	0.001658	0.001653		.60	.34
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2913		0.026888	0.026853	0.026819	0.026784	0.026749	9.66	9.64
Credit Suisse USA, Inc.	2254M0HK5	08/18/11	08/18/16	100.000	VARIES	1.4617		0.004742	0.004777	0.004812	0.004847		1.72	1.10
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18	100.000	VARIES	1.6149		0.000077	0.000078	0.000079	0.000079	0.000080	.28	.29
Credit Suisse USA, Inc.	2254M0HV1	09/13/11	09/13/16	100.000	VARIES	1.4720		0.003860	0.003888	0.003917	0.003946		1.40	.99
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004	13.95	0.010604	0.010891	0.011185	0.011487	0.011797	3.90	4.12
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.047226	0.047615	0.048007	0.048402	0.048800	17.08	17.36
Deutsche Bank AG	25152RKC6	05/14/14	11/15/17	100.000	0.000	1.6315		0.045694	0.046066	0.046442	0.046821	0.047203	16.55	16.82
Deutsche Bank AG	25152RLC5	06/18/14	06/16/17	100.000	0.000	1.5017		0.042025	0.042340	0.042658	0.042979	0.043301	15.20	15.42
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3744		0.061815	0.061065	0.060306	0.059538	0.059411	21.89	21.44
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.064558	0.063760	0.062951	0.062133	0.062040	22.93	22.42
Deutsche Bank AG	25152RUZ4	03/28/13	03/28/18	100.000	VARIES	1.5000		0.041614	0.041771	0.041870	0.041970	0.041962	15.03	15.10
Deutsche Bank AG	25152RVB6	05/23/13	05/23/18	100.000	VARIES	1.6237		0.045045	0.045249	0.045367	0.045487	0.045467	16.27	16.36
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.052893	0.052393	0.051887	0.051377	0.051386	18.95	18.59
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1015		0.029085	0.027562	0.026868	0.026170	0.025898	9.99	9.46
Deutsche Bank AG	25152RVV2	05/07/14	05/05/17	100.000	0.000	1.0113		0.028234	0.028377	0.028521	0.028665	0.028810	10.21	10.31
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463		0.027763	0.026455	0.025856	0.025253	0.024989	9.76	9.20
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8843		0.024566	0.023170	0.021768	0.021502	0.021235	8.25	7.72
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1688		0.032469	0.031360	0.030245	0.029690	0.029132	11.29	10.69
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.133105	0.134930	0.136803	0.138724	0.140695	48.68	50.05
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552		0.154261	0.157697				31.78	

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
Deutsche Bank AG	2515A14C2	12/10/10	12/10/15	100.000	VARIABLES	3.0063		0.084815	0.084167					28.64	
Deutsche Bank AG	2515A1PE5	05/06/11	05/06/19	100.000	VARIABLES	4.4256		0.125541	0.126071	0.125892	0.125708	0.125521	45.31	45.27	
Deutsche Bank AG	2515A1PH8	11/30/12	11/30/17	100.000	VARIABLES	1.3034		0.036176	0.036254	0.036333	0.036347	0.036360	13.04	13.08	
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	23.02	0.015727	0.016632	0.017588	0.018599	0.019668	5.88	6.58	
Douglas Cnty SD #302, IL	258741BR7	11/30/10	12/01/15	107.706	VARIABLES	3.3886		0.095608	0.094875				31.42		
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIABLES	3.5892		0.102870	0.102099	0.101314	0.100515		36.85	33.29	
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	327.73	0.154350	0.158895				35.39		
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	312.19	0.147400	0.151799	0.156329	0.160994		55.07	35.86	
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	297.51	0.140902	0.145178	0.149583	0.154122	0.158799	52.67	55.92	
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	282.36	0.134059	0.138180	0.142429	0.146808	0.151321	50.14	53.27	
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	266.86	0.126898	0.130831	0.134886	0.139067	0.143377	47.48	50.47	
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	252.50	0.120363	0.124142	0.128039	0.132059	0.136205	45.05	47.93	
DuPage County SD #12, IL	262777CT0	06/28/12	01/01/16	100.000	VARIABLES	1.8474		0.051319	0.051318				18.47		
DuPage County SD #12, IL	262777CU7	06/28/12	01/01/17	100.000	VARIABLES	1.9976		0.055493	0.055492	0.055491	0.055491		19.98	19.98	
DuPage County SD #12, IL	262777CV5	06/28/12	01/01/18	100.000	VARIABLES	2.3971		0.066594	0.066593	0.066592	0.066591		23.97	23.97	
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIABLES	2.6969		0.074923	0.074922	0.074921	0.074920		26.97	26.97	
DuPage County SD #12, IL	262777CX1	06/28/12	01/01/20	100.000	VARIABLES	2.8968		0.080480	0.080479	0.080478	0.080477		28.97	28.97	
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIABLES	3.2464		0.090196	0.090195	0.090193	0.090192		32.47	32.47	
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIABLES	3.7455		0.104072	0.104071	0.104069	0.104067		37.47	37.46	
Dune Energy, Inc.	265338AD5	12/22/11	12/15/16	100.000	14.500	N/A		0.520991	0.548951	0.578411	0.609453		193.51	204.56	
Dynegy Holdings, Inc.	26816LBA9	12/01/09	06/01/15	85.000	7.500	11.2291	135.29	0.098081					14.71		
Dynegy Holdings, Inc.	26816LBB7	12/01/09	06/01/15	85.000	7.500	11.2291	135.29	0.098081					14.71		
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	331.40	0.111479	0.115085	0.118808	0.122652	0.126619	41.44	44.17	
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	311.16	0.104829	0.108235	0.111753	0.115385	0.119135	38.97	41.55	
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	291.92	0.098394	0.101597	0.104904	0.108318	0.111844	36.58	39.00	
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	273.81	0.092384	0.095400	0.098515	0.101731	0.105053	34.35	36.63	
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	256.73	0.086705	0.089545	0.092478	0.095506	0.098634	32.24	34.39	
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	240.66	0.081320	0.083987	0.086742	0.089587	0.092525	30.24	32.26	
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	225.56	0.076253	0.078758	0.081345	0.084017	0.086777	28.36	30.25	
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031		0.100284					15.04		
Edgar Counties SD #3, IL	279713CJ8	10/10/13	12/01/15	103.736	VARIABLES	2.2346		0.063151	0.062615				20.74		
Edgar Counties SD #3, IL	279713CK5	10/10/13	12/01/16	103.073	VARIABLES	2.9854		0.084551	0.084155	0.083752	0.083344		30.34	27.56	
Eksportfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500		0.089301	0.090573	0.091864			32.75	3.12	
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	35.52	0.021274	0.022245	0.023260			8.10	1.02	
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIABLES	5.3200		0.218308	0.222466	0.227959	0.233591	0.240667	81.24	85.52	
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIABLES	5.7999		0.204472	0.206596	0.208781	0.211029	0.213257	74.71	76.31	
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIABLES	5.7999		0.204472	0.206596	0.208781	0.211029	0.213257	74.71	76.31	
Euronet Worldwide, Inc.	298736AG4	10/30/14	10/01/44	100.000	VARIABLES	6.9990		0.194419	0.198903	0.204406	0.210101	0.215995	71.70	75.65	
Euronet Worldwide, Inc.	298736AH2	10/30/14	10/01/44	100.000	VARIABLES	6.9990		0.194419	0.198903	0.204406	0.210101	0.215995	71.70	75.65	
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	270.38	0.106670	0.109574	0.112557	0.115621	0.118769	39.58	41.76	
Exelon Corporation	30161N127	06/17/14	06/01/24	100.000	VARIABLES	4.8845		0.137156	0.138810	0.140504	0.142240	0.144017	49.77	51.00	
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIABLES	4.8845		0.137156	0.138810	0.140504	0.142240	0.144017	49.77	51.00	
FPL Group Inc.	302570BK1	09/21/10	09/01/15	98.500	VARIABLES	2.7001		0.075313	0.075159				18.05		

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
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Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	174.51	0.053078	0.054500	0.055960	0.057460	0.058999	19.88	20.96
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	404.48	0.132310					11.91	
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	398.74	0.130858	0.134095				35.91	
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	392.65	0.129274	0.132514	0.135835			47.71	12.23
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	386.22	0.127546	0.130783	0.134102	0.137505		47.09	36.82
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	379.31	0.125610	0.128833	0.132140	0.135531	0.139009	46.39	48.80
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	372.12	0.123547	0.126750	0.130037	0.133409	0.136868	45.64	48.04
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	364.76	0.121403	0.124582	0.127844	0.131192	0.134628	44.86	47.24
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	357.14	0.119131	0.122278	0.125509	0.128824	0.132227	44.03	46.38
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	349.43	0.116802	0.119914	0.123108	0.126387	0.129753	43.18	45.51
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	341.61	0.114414	0.117484	0.120638	0.123876	0.127200	42.30	44.60
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	333.71	0.111966	0.114992	0.118099	0.121291	0.124569	41.40	43.67
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	325.79	0.109484	0.112461	0.115519	0.118660	0.121887	40.49	42.73
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	333.29	0.119551	0.122451	0.125422	0.128464	0.131581	44.01	46.17
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	332.91	0.132029	0.135414	0.138886			48.22	23.47
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	104.42	0.045453	0.046644	0.047867	0.049121	0.050409	16.79	17.68
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	96.79	0.043958	0.045287	0.046657	0.048069	0.049523	16.22	17.21
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	125.97	0.051736	0.053041	0.054379	0.055750	0.057156	19.09	20.07
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	299.55	0.127183	0.130236				32.85	
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	272.54	0.123621	0.127044	0.130561	0.134176	0.137890	45.77	48.33
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	290.41	0.130969	0.134211				24.29	
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	285.02	0.128811	0.129812				31.36	
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	94.42	0.044625	0.045736	0.046875	0.048042	0.049238	16.29	17.11
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	82.92	0.042968	0.043932	0.044917	0.045925	0.046955	15.73	16.45
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	82.70	0.043017	0.043953	0.044909	0.045886	0.046884	15.74	16.43
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	85.30	0.043322	0.044436	0.045578	0.046749	0.047950	15.80	16.62
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	79.86	0.040177	0.040780	0.041392	0.042012	0.042643	14.74	15.18
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	77.83	0.046972	0.048039	0.049131	0.050247	0.051388	17.33	18.13
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	76.94	0.046972	0.048039	0.049130	0.050246	0.051388	17.14	17.92
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	235.98	0.069220	0.071504	0.073864	0.076302	0.078820	25.40	27.10
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	417.17	0.121116	0.125164	0.129348	0.133672	0.138141	45.79	48.90
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	390.57	0.113353	0.117139	0.121051	0.125094	0.129271	42.85	45.76
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	365.71	0.106111	0.109653	0.113312	0.117094	0.121002	40.11	42.83
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	342.47	0.099319	0.102629	0.106050	0.109585	0.113238	37.54	40.09
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	320.85	0.092820	0.095894	0.099070	0.102351	0.105740	35.07	37.44
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	300.65	0.086938	0.089814	0.092785	0.095855	0.099026	32.85	35.06
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	281.80	0.081429	0.084117	0.086895	0.089764	0.092727	30.77	32.83
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	508.67	0.147834	0.152789	0.157910	0.163203	0.168673	55.90	59.71
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	476.18	0.138375	0.143012	0.147804	0.152757	0.157876	52.32	55.88
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	445.76	0.129523	0.133862	0.138346	0.142981	0.147770	48.97	52.31
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	619.71	0.180060					.54	
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	579.74	0.168352	0.173983	0.179802			63.65	.54
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	543.40	0.157937	0.163232	0.168704	0.174360	0.180205	59.72	63.79

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Federal Home Loan Banks	3130A0HS2	01/15/14	01/15/19	100.000	VARIES	1.6373		0.045143	0.044802	0.044884	0.044968	0.045052	16.15	16.20
Federal Home Loan Banks	3130A0JE1	01/07/14	01/07/19	100.000	VARIES	1.6244		0.044798	0.044471	0.044550	0.044630	0.044711	16.03	16.08
Federal Home Loan Banks	3130A0MR8	01/22/14	01/22/21	100.000	VARIES	2.3228		0.065047	0.065577	0.065932	0.066291	0.066474	23.65	23.89
Federal Home Loan Banks	3130A0N63	01/23/14	01/23/20	100.000	VARIES	1.9611		0.054816	0.055158	0.055370	0.055585	0.055660	19.88	20.02
Federal Home Loan Banks	3130A1DD7	03/26/14	03/26/21	100.000	VARIES	2.2862		0.064023	0.064546	0.064896	0.065250	0.065431	23.23	23.48
Federal Home Loan Banks	3130A1DV7	03/26/14	03/26/21	100.000	VARIES	2.3281		0.065198	0.065731	0.066088	0.066450	0.066635	23.65	23.91
Federal Home Loan Banks	3130A1RY6	05/15/14	05/15/19	100.000	VARIES	1.7090		0.047055	0.046634	0.046736	0.046838	0.046942	16.85	16.85
Federal Home Loan Banks	3130A1S25	05/07/14	05/07/19	100.000	VARIES	1.6633		0.045838	0.045468	0.045558	0.045648	0.045739	16.42	16.43
Federal Home Loan Banks	3130A1S90	05/13/14	05/13/19	100.000	VARIES	1.6985		0.046777	0.046368	0.046467	0.046567	0.046667	16.75	16.76
Federal Home Loan Banks	3130A1TH1	05/22/14	05/22/19	100.000	VARIES	1.7677		0.048618	0.048127	0.048245	0.048365	0.048485	17.40	17.40
Federal Home Loan Banks	3130A1UN6	05/22/14	05/22/19	100.000	VARIES	1.7182		0.047300	0.046868	0.046972	0.047078	0.047184	16.94	16.94
Federal Home Loan Banks	3130A2SK3	08/20/14	08/20/19	100.000	VARIES	1.7102		0.047508	0.047089	0.046666	0.046768	0.046871	16.92	16.84
Federal Home Loan Banks	3130A2ST4	08/27/14	08/28/19	100.000	VARIES	1.7859		0.049606	0.048806	0.048684	0.048796	0.048909	17.60	17.57
Federal Home Loan Banks	3130A2SV9	08/27/14	08/28/19	100.000	VARIES	1.7926		0.049791	0.048974	0.048852	0.048967	0.049082	17.66	17.64
Federal Home Loan Banks	3130A2XS0	10/02/14	10/02/19	100.000	VARIES	1.7547		0.048744	0.048273	0.047798	0.047912	0.048028	17.38	17.25
Federal Home Loan Banks	3130A2YR1	09/26/14	09/26/19	100.000	VARIES	1.7203		0.047788	0.047339	0.046886	0.046996	0.047106	17.04	16.92
Federal Home Loan Banks	3130A2ZS8	10/09/14	10/09/19	100.000	VARIES	1.8004		0.050011	0.049485	0.048954	0.049082	0.049211	17.82	17.67
Federal Home Loan Banks	3130A3NY6	12/30/14	12/30/19	100.000	VARIES	1.7251		0.047920	0.047346	0.047275	0.047353	0.047432	17.15	17.03
Federal Home Loan Banks	3130A3R63	12/23/14	12/23/19	100.000	VARIES	1.7764		0.049345	0.048966	0.048584	0.048676	0.048769	17.69	17.51
Federal Home Loan Banks	3130A3TF1	12/29/14	12/27/19	100.000	VARIES	1.7623		0.048954	0.048775	0.048593	0.048410	0.048224	17.59	17.46
Federal Home Loan Banks	3130A4EV0	03/18/15	03/18/20	100.000	VARIES	1.7025			0.047293	0.046883	0.046469	0.046569	13.34	16.77
Federal Home Loan Banks	3130A4JD5	03/30/15	03/30/20	100.000	VARIES	1.6373			0.045481	0.045143	0.044802	0.044884	12.29	16.17
Federal Home Loan Banks	3130A4LE0	04/02/15	04/02/20	100.000	VARIES	1.6894			0.046928	0.046533	0.046134	0.046230	12.59	16.65
Federal Home Loan Banks	3130A5CB3	05/27/15	05/27/20	100.000	VARIES	1.6121			0.044782	0.044248	0.044156	0.044232	9.57	15.91
Federal Home Loan Banks	3130A5DC0	05/27/15	05/27/20	100.000	VARIES	1.7632			0.048978	0.048797	0.048615	0.048432	10.48	17.52
Federal Home Loan Banks	3130A5LZ0	06/30/15	06/30/20	100.000	VARIES	1.7430			0.048419	0.047570	0.047501	0.047612	8.76	17.11
Federal Home Loan Banks	3130A5M22	06/26/15	06/25/20	100.000	VARIES	1.7664			0.049067	0.048312	0.048187	0.048293	9.07	17.37
Federal Home Loan Banks	3133734F6	04/15/11	04/15/16	100.000	VARIES	2.5160		0.071430	0.071126	0.070512			25.59	7.33
Federal Home Loan Banks	3133736X5	03/30/11	03/30/16	100.000	VARIES	2.4313		0.068891	0.068624	0.068084			24.68	6.06
Federal Home Loan Banks	3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757		0.079717	0.079575	0.079121	0.078662	0.077888	28.63	28.30
Federal Home Loan Banks	313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757		0.079717	0.079575	0.079121	0.078662	0.077888	28.63	28.30
Federal Home Loan Banks	313373D74	04/21/11	04/21/16	100.000	VARIES	2.4737		0.070160	0.069875	0.069298			25.15	7.62
Federal Home Loan Banks	313373NU2	04/28/11	04/28/15	100.000	VARIES	2.3656			0.066208				7.75	
Federal Home Loan Banks	313374CU2	07/06/11	07/06/18	100.000	VARIES	2.0867		0.059146	0.058953	0.058758	0.058364		21.19	10.80
Federal Home Loan Banks	313379HU6	06/05/12	06/05/17	100.000	VARIES	0.8042		0.022187	0.022207	0.022240	0.022274	0.022307	7.99	8.01
Federal Home Loan Banks	3133836A4	05/22/13	05/22/19	100.000	VARIES	1.0915		0.029934	0.029976	0.030018	0.030061	0.030104	10.79	10.82
Federal Home Loan Banks	313383JM4	06/27/13	06/27/19	100.000	VARIES	1.3128		0.035971	0.036025	0.036079	0.036134	0.036189	12.96	13.00
Federal Home Loan Banks	313383MU2	07/11/13	07/11/19	100.000	VARIES	1.7140		0.046786	0.046866	0.046946	0.047027	0.047109	16.88	16.94
Federal Home Loan Banks	313383NN7	07/17/13	07/17/19	100.000	VARIES	1.7803		0.048439	0.048537	0.048635	0.048734	0.048834	17.49	17.56
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	668.18	0.187836	0.194934	0.202301			69.33	30.35
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	648.09	0.177744	0.184320	0.191140	0.198212		66.59	49.82
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	674.74	0.182630	0.189317	0.196250			68.99	5.89
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	517.29	0.138435	0.143312	0.148361	0.153587	0.158997	51.89	55.61

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	363.85	0.100143	0.103554	0.107081	0.110729	0.114500	36.86	39.41
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	672.97	0.184889	0.191489				62.20	
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	508.75	0.140506	0.145569	0.150815	0.156249	0.161879	51.79	55.59
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	502.04	0.136767	0.141763	0.146942	0.152309	0.157873	51.66	55.50
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	663.18	0.181120	0.187692	0.194501			67.99	11.67
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	542.16	0.146662	0.152005	0.157542	0.163281	0.169229	55.71	59.84
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	642.05	0.172524					25.88	
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	273.96	0.071209	0.073139	0.075121	0.077157	0.079248	26.16	27.60
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	326.35	0.086825	0.089417	0.092086	0.094834	0.097665	31.83	33.76
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	274.18	0.079390	0.082139	0.084984	0.087927	0.090971	29.84	31.94
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	244.26	0.068961	0.071113	0.073332	0.075620	0.077980	25.29	26.89
Freddie Mac	3134G1EA8	05/10/10	06/10/15	88.082	0.000	2.5118	108.22	0.068909					10.96	
Freddie Mac	3134G1XY5	11/18/10	05/15/15	94.752	0.000	1.2037	48.03	0.033238					4.45	
Freddie Mac	3134G2CV2	04/01/11	04/01/16	100.000	VARIES	2.1989		0.062543	0.062315	0.061702			22.40	5.55
Freddie Mac	3134G2JD5	05/18/11	02/15/15	94.531	0.000	1.5086	52.86	0.041592					1.83	
Freddie Mac	3134G2JE3	05/18/11	02/15/16	91.147	0.000	1.9642	66.84	0.052986	0.053507	0.054032			19.31	2.38
Freddie Mac	3134G2N57	09/19/11	02/15/15	97.686	0.000	0.6886	22.30	0.019063					.84	
Freddie Mac	3134G2N65	09/19/11	08/01/15	96.933	0.000	0.8071	25.98	0.022242	0.022332				4.69	
Freddie Mac	3134G35Q9	02/19/13	02/01/16	98.624	0.000	0.4702	8.69	0.012970	0.013001	0.013031			4.68	.39
Freddie Mac	3134G3D72	08/03/12	08/01/15	98.910	0.000	0.3663	8.77	0.010139	0.010158				2.13	
Freddie Mac	3134G3D80	08/03/12	03/01/16	98.331	0.000	0.4709	11.22	0.012991	0.013021	0.013052			4.69	.78
Freddie Mac	3134G3D98	08/03/12	08/01/16	97.750	0.000	0.5705	13.52	0.015668	0.015713	0.015758	0.015803		5.66	3.32
Freddie Mac	3134G3G87	09/05/12	02/01/16	97.910	0.000	0.6211	14.20	0.017094	0.017147	0.017201			6.18	.52
Freddie Mac	3134G3H60	08/29/12	02/12/16	98.330	0.000	0.4883	11.28	0.013466	0.013499	0.013532			4.86	.55
Freddie Mac	3134G3PQ7	02/13/12	02/13/15	98.625	0.000	0.4620	13.21	0.012805					.54	
Freddie Mac	3134G3TD2	04/11/12	02/15/15	98.584	0.000	0.5019	13.55	0.013909					.61	
Freddie Mac	3134G3TF7	03/20/12	03/01/16	96.961	0.000	0.7833	21.31	0.021506	0.021591	0.021675			7.78	1.30
Freddie Mac	3134G3UA6	04/19/12	08/01/15	97.653	0.000	0.7246	19.26	0.019983	0.020055				4.21	
Freddie Mac	3134G3UB4	05/01/12	05/01/15	98.095	0.000	0.6421	16.92	0.017781					2.13	
Freddie Mac	3134G3UE8	05/08/12	07/01/15	98.190	0.000	0.5811	15.20	0.016098					2.90	
Freddie Mac	3134G3UG3	05/23/12	02/13/15	98.720	0.000	0.4737	12.25	0.013129					.55	
Freddie Mac	3134G3UP3	05/22/12	02/27/15	98.622	0.000	0.5026	13.00	0.013927					.78	
Freddie Mac	3134G3WQ9	06/28/12	01/30/15	98.590	0.000	0.5492	13.66	0.015215					.44	
Freddie Mac	3134G3WS5	06/28/12	02/01/16	97.180	0.000	0.7979	19.61	0.021903	0.021991	0.022078			7.93	.66
Freddie Mac	3134G3Y46	12/18/12	08/15/15	99.022	0.000	N/A	7.48	0.010241	0.010260				2.30	
Freddie Mac	3134G4AL2	07/02/13	02/27/15	99.540	0.000	0.2791	4.17	0.007743					.43	
Freddie Mac	3134G4AN8	07/02/13	09/01/15	99.150	0.000	0.3948	5.87	0.010925	0.010947				2.63	
Freddie Mac	3134G4AV0	06/13/13	01/30/15	99.602	0.000	0.2447	3.78	0.006789					.20	
Freddie Mac	3134G4HE1	10/02/13	05/01/15	99.559	0.000	0.2796	3.48	0.007714					.93	
Freddie Mac	3134G4HF8	10/02/13	10/30/15	99.118	0.000	0.4270	5.30	0.011683	0.011644				3.52	
Freddie Mac	3134G4HG6	10/02/13	04/01/15	99.671	0.000	0.2202	2.75	0.006043					.54	
Freddie Mac	3134G4HH4	10/02/13	09/30/16	97.752	0.000	0.7607	9.32	0.020584	0.020549	0.020627	0.020706		7.51	5.65
Freddie Mac	3134G4HP6	10/04/13	10/30/15	99.186	0.000	0.3950	4.88	0.010810	0.010772				3.26	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016		
Freddie Mac	3134G4HQ4	10/04/13	07/31/15	99.463	0.000	0.2955	3.65	0.008006	0.008151						1.72	
Freddie Mac	3134G4JC3	11/07/13	05/01/15	99.545	0.000	0.3076	3.53	0.008533							1.02	
Freddie Mac	3134G4JD1	11/07/13	04/29/16	98.527	0.000	0.5997	6.81	0.016512	0.016562	0.016611					5.96	1.96
Freddie Mac	3134G4JS8	10/18/13	03/01/16	98.742	0.000	0.5348	6.39	0.014656	0.014456	0.014654					5.31	.88
Freddie Mac	3134G4S25	12/20/13	01/29/16	99.140	0.000	0.4100	4.19	0.011321	0.011344	0.011368					4.09	.32
Freddie Mac	3134G4TJ7	01/07/14	11/09/16	97.897	0.000	0.7500	7.24	0.020525	0.020602	0.020679	0.020756				7.41	6.38
Freddie Mac	3134G5PA7	11/06/14	01/30/17	98.473	0.000	0.6901	1.04	0.018874	0.018908	0.018973	0.019039	0.019104			6.82	6.86
Freddie Mac	3134G5R56	12/03/14	09/01/16	99.098	0.000	0.5200	.40	0.014313	0.014334	0.014371	0.014408				5.16	3.46
Freddie Mac	3134G5R64	12/03/14	09/01/17	97.435	0.000	0.9489	.72	0.025676	0.025743	0.025865	0.025988	0.026111			9.28	9.36
Freddie Mac	3134G5R98	12/18/14	02/15/17	98.503	0.000	0.6999	.25	0.019148	0.019174	0.019242	0.019309	0.019377			6.91	6.96
Freddie Mac	3134G5UK9	12/30/14	06/15/16	99.295	0.000	0.4857	.01	0.013396	0.013427	0.013459					4.83	2.21
Freddie Mac	3134G5VS1	12/19/14	08/01/16	99.132	0.000	0.5399	.18	0.014846	0.014877	0.014918	0.014958				5.36	3.14
Freddie Mac	3134G5VZ5	12/19/14	07/01/16	99.222	0.000	0.5100	.17	0.014059	0.014095	0.014131					5.07	2.54
Freddie Mac	3134G6JM6	03/12/15	05/01/17	98.351	0.000	0.7798		0.021296	0.021328	0.021411	0.021494	0.021578			6.17	7.73
Freddie Mac	3134G6NP4	04/16/15	02/01/18	97.254	0.000	0.9997			0.027009	0.027088	0.027223	0.027359			6.90	9.82
Freddie Mac	3134G6RW5	04/08/15	07/14/17	98.320	0.000	0.7487			0.020442	0.020491	0.020568	0.020645			5.38	7.42
Freddie Mac	3134G6RX3	04/08/15	07/13/18	96.583	0.000	1.0679			0.028649	0.028732	0.028886	0.029040			7.55	10.42
Freddie Mac	3134G6X81	05/20/15	08/30/18	96.333	0.000	1.1425			0.030071	0.030169	0.030342	0.030683			6.81	11.14
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	522.27	0.140490	0.144593	0.148815	0.153161	0.157634			51.56	54.62
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	203.69	0.062887	0.064839	0.066851	0.068926	0.071066			23.40	24.88
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	172.08	0.054492	0.055936	0.057418	0.058940	0.060502			20.13	21.22
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.054608	0.055920	0.057264	0.058640	0.060049			19.94	20.91
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	151.37	0.051565	0.053002	0.054478	0.055995	0.057555			18.87	19.93
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	359.02	0.124822							5.49	
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	165.50	0.063784	0.065479	0.067220	0.069007	0.070841			23.43	24.69
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.067802							10.17	
Fannie Mae	3136G04B4	11/15/12	12/01/15	98.641	0.000	0.4499	9.48	0.012442	0.012470						4.11	
Fannie Mae	3136G04C2	11/15/12	03/01/16	98.378	0.000	0.4969	10.45	0.013702	0.013737	0.013771					4.95	.83
Fannie Mae	3136G1SZ3	08/15/13	07/01/18	95.481	0.000	0.9502	12.55	0.025534	0.025655	0.025777	0.025900				9.21	9.30
Fannie Mae	3136G1ZJ1	03/21/14	01/26/19	97.874	0.000	N/A		0.024619	0.024673	0.024749	0.024788	0.024863			8.89	8.93
First Data Corporation.	319963AY0	12/17/10	01/15/21*	94.750	8.250	9.0551	15.67	0.012577	0.013147	0.013742					4.49*	
First Data Corporation.	319963AZ7	12/17/10	01/15/22	95.625	VARIES	N/A		0.345787	0.346638	0.347530	0.348465	0.349446			124.93	125.60
First Data Corporation.	319963BA1	12/15/10	01/15/21*	91.875	12.625	14.1624	20.21	0.017548	0.018791	0.020121					6.34*	
First Data Corporation.	319963BB9	12/15/10	01/15/21*	91.875	12.625	14.1624	20.21	0.017548	0.018791	0.020121					6.34*	
Livingston CNTY SD#74,IL	33849YAE1	09/09/10	12/01/15	106.477	VARIES	3.6335		0.102275	0.101610						33.63	
Livingston CNTY SD#74,IL	33849YAK7	09/09/10	12/01/15	106.477	VARIES	3.6335		0.102275	0.101610						33.63	
Forney Independent SD,TX	3464242U7	02/18/14	08/15/39	16.888	0.000	7.1001	10.58	0.034470	0.035694	0.036961	0.038273	0.039632			12.97	13.91
Forney Independent SD,TX	3464242V5	02/18/14	08/15/40	15.550	0.000	7.1500	9.81	0.031970	0.033113	0.034297	0.035523	0.036793			12.03	12.91
Forney Independent SD,TX	3464242W3	02/18/14	08/15/41	14.304	0.000	7.2000	9.09	0.029621	0.030687	0.031792	0.032937	0.034122			11.15	11.97
Forney Independent SD,TX	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501	8.41	0.027417	0.028411	0.029440	0.030508	0.031614			10.32	11.09
Forney Independent SD,TX	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	7.78	0.025350	0.026276	0.027235	0.028229	0.029259			9.55	10.26

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Forney Independent SD, TX	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	7.18	0.023417	0.024277	0.025170	0.026095	0.027054	8.82	9.48
Forney Independent SD, TX	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	6.63	0.021609	0.022408	0.023237	0.024097	0.024989	8.14	8.76
Forney Independent SD, TX	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	6.06	0.019747	0.020487	0.021256	0.022053	0.022880	7.45	8.02
Forney Independent SD, TX	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6000	5.52	0.018009	0.018693	0.019403	0.020141	0.020906	6.80	7.32
Forney Independent SD, TX	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	5.02	0.016388	0.017019	0.017674	0.018354	0.019061	6.19	6.67
Forney Independent SD, TX	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8002	4.56	0.014883	0.015463	0.016066	0.016693	0.017344	5.62	6.07
Forney Independent SD, TX	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8502	4.18	0.013636	0.014172	0.014728	0.015306	0.015907	5.15	5.57
Forney Independent SD, TX	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	3.82	0.012482	0.012975	0.013487	0.014020	0.014574	4.72	5.10
Forney Independent SD, TX	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9502	3.50	0.011414	0.011868	0.012339	0.012830	0.013340	4.32	4.67
Forney Independent SD, TX	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	3.19	0.010426	0.010843	0.011277	0.011728	0.012198	3.94	4.27
Forney Independent SD, TX	346424X90	08/27/13	08/15/38	17.946	0.000	6.9999	17.42	0.037296	0.038601	0.039952	0.041351	0.042798	14.02	15.02
Forney Independent SD, TX	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	16.18	0.034644	0.035865	0.037129	0.038438	0.039793	13.03	13.96
Forney Independent SD, TX	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0500	15.09	0.032324	0.033464	0.034643	0.035865	0.037129	12.16	13.03
Forney Independent SD, TX	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	14.00	0.029981	0.031046	0.032148	0.033289	0.034471	11.28	12.09
Forney Independent SD, TX	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1000	13.05	0.027961	0.028953	0.029981	0.031045	0.032148	10.52	11.28
Forney Independent SD, TX	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	12.17	0.026076	0.027002	0.027961	0.028953	0.029981	9.81	10.52
Franklin Cnty SD #47, IL	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	335.44	0.147172	0.151292				49.31	
Franklin Cnty SD #47, IL	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	319.36	0.140376	0.144341	0.148418	0.152610		51.49	49.73
College District #534 IL	360395FF9	07/22/10	12/01/15	107.053	VARIABLES	3.5779		0.100764	0.100082				33.13	
College District #534 IL	360395FG7	07/22/10	12/01/16	105.839	VARIABLES	4.0773		0.115464	0.114930	0.114385	0.113829		41.44	37.65
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIABLES	4.4767		0.127371	0.126896	0.126409	0.125912	0.125404	45.74	45.39
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIABLES	4.9260		0.139163	0.138896	0.138623	0.138343	0.138056	50.03	49.84
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIABLES	5.2255		0.147835	0.147597	0.147353	0.147102	0.146845	53.16	52.99
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIABLES	5.4261		0.152435	0.152312	0.152186	0.152057	0.151925	54.85	54.76
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIABLES	12.5014		0.528155	0.553355	0.580130	0.608579	0.638806	197.06	216.67
Goldman Sachs Group, Inc.	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500		0.243302	0.250419	0.257743	0.265282	0.273042	88.91	94.19
Goldman Sachs Group, Inc.	38141GGV0	10/30/12	10/30/27	100.000	VARIABLES	4.6427		0.121625	0.120094	0.118527	0.118102	0.117668	43.32	42.54
Goldman Sachs Group, Inc.	38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000		0.094750	0.096266	0.097806	0.099371	0.100961	34.47	35.58
Goldman Sachs Group, Inc.	38141GHQ0	11/19/12	11/19/27	100.000	VARIABLES	4.0948		0.107084	0.105963	0.104820	0.104512	0.104198	38.25	37.65
Goldman Sachs Group, Inc.	38141GJY1	12/10/12	12/10/17	100.000	VARIABLES	1.7365		0.008600	0.008675	0.008750	0.008826	0.008903	3.11	3.17
Goldman Sachs Group, Inc.	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.7999		0.081102	0.082237	0.083389	0.084556	0.085740	29.81	30.65
Goldman Sachs Group, Inc.	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.094160	0.095680	0.097226	0.098796	0.100391	34.62	35.75
Goldman Sachs Group, Inc.	38141GLU6	01/11/13	01/12/15	100.000	0.000	1.1700		0.033076					.36	
Goldman Sachs Group, Inc.	38141GMD3	01/23/13	01/23/28	100.000	VARIABLES	4.3420		0.113847	0.112237	0.110593	0.108913	0.108435	40.18	39.17
Goldman Sachs Group, Inc.	38141GMG6	01/25/13	01/24/20	100.000	0.000	3.1498		0.091688	0.093132	0.094598	0.096088	0.097602	33.72	34.80
Goldman Sachs Group, Inc.	38141GMR2	02/11/13	02/11/28	100.000	VARIABLES	4.2924		0.112100	0.110608	0.109085	0.107529	0.107165	39.67	38.72
Goldman Sachs Group, Inc.	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.086176	0.087454	0.088752	0.090069	0.091406	31.56	32.50
Goldman Sachs Group, Inc.	38141GPC2	02/28/13	02/29/28	100.000	VARIABLES	4.2914		0.111223	0.107716	0.107152	0.104221	0.105341	39.45	38.46
Goldman Sachs Group, Inc.	38141GPU2	03/06/13	03/06/28	100.000	VARIABLES	4.1925		0.109015	0.107491	0.105936	0.104348	0.103866	38.62	37.61
Goldman Sachs Group, Inc.	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1233		0.090912	0.092332	0.093774	0.095238	0.096726	33.24	34.29
Goldman Sachs Group, Inc.	38141GPW8	03/06/13	03/06/18	100.000	VARIABLES	1.3286		0.007808	0.007859	0.007912	0.007964	0.008017	2.83	2.87
Goldman Sachs Group, Inc.	38141GPX6	03/20/13	03/20/28*	100.000	VARIABLES	4.0260		0.108689					2.07*	

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

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Goldman Sachs Group, Inc.	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6901		0.123081	0.120567	0.119659	0.118730	0.117780	43.52	42.72
Goldman Sachs Group, Inc.	38141GQW7	03/27/13	03/27/28	100.000	VARIES	4.6888		0.122814	0.120220	0.119338	0.118437	0.117514	43.42	42.63
Goldman Sachs Group, Inc.	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8400		0.082300	0.083469	0.084654	0.085856	0.087075	29.98	30.84
Goldman Sachs Group, Inc.	38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3924		0.116129	0.114662	0.113163	0.111632	0.111279	41.36	40.35
Goldman Sachs Group, Inc.	38141GSQ8	04/30/13	04/30/20	100.000	VARIES	1.6754		0.003798	0.003830	0.003862	0.003894	0.003927	1.38	1.40
Goldman Sachs Group, Inc.	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.099990	0.101700	0.103439	0.105208	0.107007	36.40	37.66
Goldman Sachs Group, Inc.	38141GTV6	05/21/13	05/21/20	100.000	VARIES	2.7012		0.076600	0.076884	0.077065	0.077249	0.077205	27.65	27.78
Goldman Sachs Group, Inc.	38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3919		0.115380	0.113793	0.112172	0.110515	0.110207	41.15	40.02
Goldman Sachs Group, Inc.	38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916		0.117455	0.115793	0.114094	0.112357	0.112009	41.86	40.68
Goldman Sachs Group, Inc.	38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4920		0.117372	0.115936	0.114468	0.112966	0.112719	41.92	40.89
Goldman Sachs Group, Inc.	3814262E4	12/29/09	06/26/15	100.000	0.000	2.9758		0.095795					16.76	
Goldman Sachs Group, Inc.	3814262F1	02/03/10	02/05/15	100.000	0.000	2.7204		0.085351					2.90	
Goldman Sachs Group, Inc.	3814262H7	01/29/10	07/30/15	100.000	0.000	2.8531		0.090036	0.091321				19.05	
Goldman Sachs Group, Inc.	3814262J3	02/26/10	08/27/15	100.000	0.000	2.8595		0.090266	0.091557				21.54	
Goldman Sachs Group, Inc.	3814262K0	03/03/10	03/05/15	100.000	0.000	2.5727		0.080191					5.13	
Goldman Sachs Group, Inc.	3814262L8	03/31/10	10/01/15	100.000	0.000	2.4854		0.077164	0.078123				21.01	
Goldman Sachs Group, Inc.	3814262M6	05/05/10	05/07/15	100.000	0.000	2.6855		0.084127					10.60	
Goldman Sachs Group, Inc.	3814262N4	03/31/10	03/31/15	100.000	0.000	2.7100		0.084973					7.56	
Goldman Sachs Group, Inc.	38143ADL6	12/30/11	12/31/15	100.000	0.000	1.7748		0.051700	0.051309				18.75	
Goldman Sachs Group, Inc.	38143ADM4	12/30/11	12/30/16	100.000	0.000	2.0503		0.059884	0.060167	0.060784	0.061407		21.91	22.24
Goldman Sachs Group, Inc.	38143AFY6	01/31/12	01/29/16	100.000	0.000	1.4011		0.039425	0.040359	0.039979			14.65	1.12
Goldman Sachs Group, Inc.	38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.066175	0.068045	0.067706	0.069237	0.069272	24.73	25.30
Goldman Sachs Group, Inc.	38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001		0.064194	0.063842	0.065254	0.065254	0.067066	23.50	24.11
Goldman Sachs Group, Inc.	38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.065326	0.065699	0.066438	0.067185	0.068313	24.01	24.63
Goldman Sachs Group, Inc.	38143APY5	04/30/12	04/30/19	100.000	0.000	2.2498		0.065726	0.065382	0.066844	0.066861	0.068734	24.00	24.59
Goldman Sachs Group, Inc.	38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497		0.065361	0.065735	0.066475	0.067222	0.068352	23.96	24.53
Goldman Sachs Group, Inc.	38143AUA1	06/29/12	07/01/19	100.000	0.000	2.1501		0.062666	0.062307	0.063668	0.063653		22.81	23.30
Goldman Sachs Group, Inc.	38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1499		0.060976	0.062653	0.062294	0.063656	0.063641	22.76	23.25
Goldman Sachs Group, Inc.	38143AXC4	08/30/12	08/31/17	100.000	0.000	1.6987		0.048545	0.048159	0.049101	0.048980	0.050215	17.72	18.09
Goldman Sachs Group, Inc.	38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004		0.060510	0.060148	0.061448	0.061418	0.063092	22.13	22.68
Goldman Sachs Group, Inc.	38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0903		0.059573	0.059796	0.060349	0.060908	0.061811	21.88	22.37
Goldman Sachs Group, Inc.	38143AYS8	08/23/12	08/23/17	100.000	0.000	1.7918		0.050459	0.051755	0.051367	0.052397	0.052292	18.77	19.11
Goldman Sachs Group, Inc.	38143U2A8	04/30/12	01/31/18	100.000	0.000	4.2501		0.129784	0.132542	0.135359	0.138236	0.141173	48.06	50.12
Goldman Sachs Group, Inc.	38143U2S9	05/31/12	09/01/16	100.000	0.000	4.2500		0.129796	0.132555	0.135371	0.138248		47.89	33.01
Goldman Sachs Group, Inc.	38143U3A7	05/31/12	06/02/17	100.000	0.000	4.6997		0.146664	0.150111	0.153638	0.157249	0.160944	53.62	56.17
Goldman Sachs Group, Inc.	38143U3T6	05/14/12	05/14/17	100.000	VARIES	2.9895		0.013399	0.013599	0.013802	0.014009	0.014218	4.88	5.03
Goldman Sachs Group, Inc.	38143U4D0	07/31/12	02/01/18	100.000	0.000	3.8502		0.115439	0.117661	0.119926	0.122235	0.124588	42.63	44.29
Goldman Sachs Group, Inc.	38143U5H0	08/31/12	09/04/18	100.000	0.000	3.4598		0.102972	0.104753	0.106565	0.108409	0.110284	37.81	39.13
Goldman Sachs Group, Inc.	38143U6M8	08/31/12	08/31/18	100.000	0.000	3.5002		0.103642	0.103736	0.106712	0.107399	0.111090	38.22	39.72
Goldman Sachs Group, Inc.	38143U6V8	09/28/12	12/31/18	100.000	0.000	3.1501		0.093380	0.093304	0.095815	0.096266	0.099403	34.07	35.15
Goldman Sachs Group, Inc.	38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0101		0.088758	0.090094	0.091450	0.092826	0.094223	32.35	33.34
Goldman Sachs Group, Inc.	38143UB91	09/01/11	09/01/16	100.000	VARIES	2.6249		0.008067	0.008173	0.008280	0.008389		2.95	2.01
Goldman Sachs Group, Inc.	38143UC58	09/30/11	09/30/16	100.000	0.000	4.3397		0.137120	0.140096	0.143135	0.146241		50.45	39.06

SECTION I-B

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Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199		0.241717	0.248751					69.43	
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500		0.193119						5.60	
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277		0.192199	0.195317					48.61	
Goldman Sachs Group, Inc.	38143UCP4	05/07/08	05/07/15	100.000	1.000	4.0000		0.135579						17.08	
Goldman Sachs Group, Inc.	38143UD99	09/20/11	09/20/16	100.000	VARIABLES	2.6408		0.007825	0.007929	0.008033	0.008139			2.86	2.10
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747		0.156384	0.159390	0.162466	0.165615			57.22	48.98
Goldman Sachs Group, Inc.	38143UF63	10/31/11	05/01/17	100.000	0.000	3.8999		0.121656	0.124028	0.126446	0.128912	0.131426		44.51	46.26
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589		0.127770	0.130299					42.49	
Goldman Sachs Group, Inc.	38143UH53	12/30/11	07/03/17	100.000	0.000	4.7823		0.149563	0.153139	0.156801	0.160550	0.164389		55.77	58.47
Goldman Sachs Group, Inc.	38143UHS3	04/15/10	04/15/15	100.000	1.000	3.9405		0.125138						13.01	
Goldman Sachs Group, Inc.	38143UHT1	04/20/10	04/20/15	100.000	0.000	3.9150		0.129483						14.11	
Goldman Sachs Group, Inc.	38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358		0.179230	0.183832	0.188553				65.68	27.34
Goldman Sachs Group, Inc.	38143UJL6	05/21/10	05/21/15	100.000	0.000	2.4439		0.075729						10.60	
Goldman Sachs Group, Inc.	38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999		0.148661	0.151932	0.155274				54.15	26.86
Goldman Sachs Group, Inc.	38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059		0.144891	0.145669	0.150514	0.152158	0.158087		53.72	56.32
Goldman Sachs Group, Inc.	38143UL25	01/31/12	07/31/17	100.000	0.000	4.0496		0.124351	0.126869	0.129438	0.132059	0.134733		45.99	47.87
Goldman Sachs Group, Inc.	38143ULK5	07/28/10	07/28/17	100.000	VARIABLES	2.6534		0.016464	0.016682	0.016904	0.017128	0.017355		6.03	6.19
Goldman Sachs Group, Inc.	38143ULL3	07/29/10	07/29/15	100.000	0.000	3.7102		0.119388	0.121603					25.23	
Goldman Sachs Group, Inc.	38143ULM1	07/28/10	07/28/17	100.000	VARIABLES	2.6469		0.016299	0.016515	0.016733	0.016955	0.017179		5.97	6.13
Goldman Sachs Group, Inc.	38143ULN9	08/06/10	08/06/20	100.000	VARIABLES	2.8170		0.019376	0.019649	0.019926	0.020207	0.020491		7.10	7.31
Goldman Sachs Group, Inc.	38143ULQ2	08/20/10	08/20/15	100.000	VARIABLES	1.9250		0.007223	0.007293					1.67	
Goldman Sachs Group, Inc.	38143ULV1	08/26/10	08/26/20	100.000	VARIABLES	2.6793		0.021389	0.021675	0.021966	0.022260	0.025583		7.82	8.03
Goldman Sachs Group, Inc.	38143UM65	01/20/12	03/28/16	99.500	0.000	4.2189		0.130468	0.133220	0.136031				47.98	11.83
Goldman Sachs Group, Inc.	38143UMA6	08/20/10	08/20/20	100.000	VARIABLES	2.6781		0.013405	0.013585	0.013767	0.013951	0.014138		4.91	5.04
Goldman Sachs Group, Inc.	38143UMC2	08/26/10	08/26/15	100.000	VARIABLES	1.8192		0.007361	0.007428					1.74	
Goldman Sachs Group, Inc.	38143UME8	09/08/10	09/08/17	100.000	VARIABLES	2.3458		0.014137	0.014303	0.014471	0.014640	0.014812		5.16	5.28
Goldman Sachs Group, Inc.	38143UMH1	09/08/10	09/08/20	100.000	VARIABLES	2.6543		0.022725	0.023027	0.023332	0.023642	0.023956		8.30	8.53
Goldman Sachs Group, Inc.	38143UMJ7	09/10/10	09/10/20	100.000	VARIABLES	2.6625		0.014566	0.014760	0.014956	0.015155	0.015357		5.32	5.46
Goldman Sachs Group, Inc.	38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718		0.132881	0.135586	0.138347	0.141163	0.144037		48.83	50.84
Goldman Sachs Group, Inc.	38143UMU2	09/21/10	09/21/20	100.000	VARIABLES	2.7708		0.019473	0.019742	0.020016	0.020293	0.020574		7.11	7.31
Goldman Sachs Group, Inc.	38143UMW8	09/21/10	09/21/17	100.000	VARIABLES	2.3116		0.018659	0.018875	0.019093	0.019313	0.019537		6.80	6.96
Goldman Sachs Group, Inc.	38143UNC1	10/12/10	10/12/15	100.000	0.000	3.1999		0.100921	0.102536					28.65	
Goldman Sachs Group, Inc.	38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647		0.112474	0.113545	0.114637	0.115749	0.116882		40.82	41.61
Goldman Sachs Group, Inc.	38143UNT4	10/29/10	10/29/20	100.000	VARIABLES	2.0301		0.018260	0.018445	0.018633	0.018822	0.019013		6.63	6.77
Goldman Sachs Group, Inc.	38143UNU1	10/29/10	10/29/20	100.000	VARIABLES	2.3763		0.022619	0.022888	0.023160	0.023435	0.023713		8.22	8.42
Goldman Sachs Group, Inc.	38143UNV9	11/05/10	11/05/15	100.000	VARIABLES	1.6723		0.010490	0.010578					3.20	
Goldman Sachs Group, Inc.	38143UNX5	11/05/10	11/05/15	100.000	VARIABLES	1.6984		0.013932	0.014050					4.26	
Goldman Sachs Group, Inc.	38143UNY3	11/01/10	11/01/17	100.000	VARIABLES	1.9534		0.004325	0.004367	0.004409	0.044525	0.044960		1.57	1.60
Goldman Sachs Group, Inc.	38143UP54	02/29/12	08/31/17	100.000	0.000	4.3504		0.133829	0.134510	0.138946	0.140426	0.145858		49.60	51.98
Goldman Sachs Group, Inc.	38143UPF2	11/15/10	11/15/17	100.000	VARIABLES	2.1778		0.012806	0.012946	0.013087	0.013229	0.013372		4.65	4.75
Goldman Sachs Group, Inc.	38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000		0.108081	0.109918	0.111787	0.113687			39.36	37.01
Goldman Sachs Group, Inc.	38143UPQ8	11/18/10	11/18/15	100.000	VARIABLES	1.6239		0.009248	0.009323					2.95	
Goldman Sachs Group, Inc.	38143UPS4	11/18/10	11/18/15	100.000	VARIABLES	1.6239		0.009248	0.009323					2.95	

SECTION I-B

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Goldman Sachs Group, Inc.	38143UQC8	11/30/10	11/30/17	100.000	VARIABLES	2.2520		0.012158	0.012295	0.012433	0.012573	0.012715	4.41	4.51
Goldman Sachs Group, Inc.	38143UQG9	12/06/10	12/06/15	100.000	VARIABLES	1.5366		0.006475	0.006524				2.18	
Goldman Sachs Group, Inc.	38143UQJ3	12/28/10	12/28/16	100.000	0.000	3.5998		0.115335	0.117411	0.119525	0.121676		41.91	43.06
Goldman Sachs Group, Inc.	38143UQP9	12/22/10	12/22/20	100.000	VARIABLES	2.3885		0.022561	0.022830	0.023103	0.023379	0.023658	8.18	8.37
Goldman Sachs Group, Inc.	38143UQQ7	01/31/11	01/31/17	100.000	0.000	3.6501		0.115079	0.117180	0.119318	0.121496	0.123713	42.45	44.01
Goldman Sachs Group, Inc.	38143UQS3	01/31/11	01/31/26*	100.000	VARIABLES	5.2484		0.136117					3.95*	
Goldman Sachs Group, Inc.	38143UQZ7	01/31/11	01/31/18	100.000	VARIABLES	1.9815		0.017566	0.017740	0.017916	0.018093	0.018272	6.41	6.54
Goldman Sachs Group, Inc.	38143URA1	01/31/11	01/31/16	100.000	VARIABLES	1.6251		0.008707	0.008877	0.008849			3.17	.26
Goldman Sachs Group, Inc.	38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298		0.128005	0.128455	0.132483	0.133683	0.138637	47.36	49.47
Goldman Sachs Group, Inc.	38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998		0.127626	0.130178	0.132782	0.135437	0.138146	46.87	48.77
Goldman Sachs Group, Inc.	38143US77	03/30/12	01/03/18	100.000	0.000	4.1997		0.128148	0.130839	0.133586	0.136391	0.139256	47.59	49.61
Goldman Sachs Group, Inc.	38143USM4	03/18/11	03/18/21	100.000	VARIABLES	5.2913		0.151507	0.151749	0.151831	0.151914	0.151732	54.62	54.66
Goldman Sachs Group, Inc.	38143UST9	03/18/11	03/18/16	100.000	1.000	3.6798		0.112351	0.113907	0.116003			41.10	8.93
Goldman Sachs Group, Inc.	38143USV4	03/23/11	03/23/16	100.000	VARIABLES	1.6343		0.008847	0.008920	0.008992			3.21	.74
Goldman Sachs Group, Inc.	38143UTC5	03/25/11	03/28/16	100.000	0.000	3.6702		0.115827	0.117952	0.120117			42.48	10.45
Goldman Sachs Group, Inc.	38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7497		0.118649	0.120873	0.123139	0.125448	0.127800	43.38	45.03
Goldman Sachs Group, Inc.	38143UTM3	04/29/11	04/29/17*	100.000	0.000	3.7501		0.118639					14.00*	
Goldman Sachs Group, Inc.	38143UTN1	04/13/11	04/13/21	100.000	VARIABLES	5.2207		0.148684	0.148654	0.148594	0.148531	0.148357	53.51	53.46
Goldman Sachs Group, Inc.	38143UTY7	04/27/11	04/27/16	100.000	VARIABLES	1.6045		0.009020	0.009092	0.009165			3.27	1.06
Goldman Sachs Group, Inc.	38143UUA7	04/29/11	04/29/21	100.000	VARIABLES	2.1672		0.015532	0.015700	0.015870	0.016042	0.016216	5.64	5.77
Goldman Sachs Group, Inc.	38143UUF6	05/11/11	05/11/16	100.000	0.000	3.3748		0.105396	0.107174	0.108983			38.44	14.17
Goldman Sachs Group, Inc.	38143UJ8	05/31/11	05/31/17	100.000	0.000	3.9998		0.127626	0.130178	0.132782	0.135437	0.138146	46.56	48.45
Goldman Sachs Group, Inc.	38143UJY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.165880	0.170135	0.174499	0.178975	0.183565	61.87	65.08
Goldman Sachs Group, Inc.	38143UVG3	06/07/11	06/07/21	100.000	VARIABLES	2.2754		0.016100	0.016284	0.016469	0.016656	0.016846	5.84	5.97
Goldman Sachs Group, Inc.	38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799		0.119701	0.121964	0.124269	0.126617	0.129010	43.50	45.16
Goldman Sachs Group, Inc.	38143UVS7	06/13/11	06/13/16	100.000	0.000	3.6198		0.114005	0.116068	0.118169			41.49	19.14
Goldman Sachs Group, Inc.	38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901		0.130911	0.133588	0.136320	0.139108	0.141953	47.71	49.68
Goldman Sachs Group, Inc.	38143UVV0	06/17/11	06/17/16	100.000	VARIABLES	2.0754		0.012804	0.012937	0.013071			4.64	2.18
Goldman Sachs Group, Inc.	38143UW23	06/29/12	06/30/17	100.000	0.000	4.0999		0.126064	0.128648	0.131285	0.133977	0.136723	45.85	47.75
Goldman Sachs Group, Inc.	38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994		0.115539	0.119686	0.119971	0.123593	0.124572	43.60	45.28
Goldman Sachs Group, Inc.	38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498		0.116085	0.118261	0.120479	0.122738	0.125039	42.85	44.47
Goldman Sachs Group, Inc.	38143UY47	06/18/12	06/18/17	100.000	VARIABLES	3.6370		0.010644	0.010837	0.011034	0.011235	0.011439	3.87	4.01
Goldman Sachs Group, Inc.	38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.177941	0.182789	0.187770	0.192887	0.198143	65.22	68.82
Goldman Sachs Group, Inc.	381470JN4	08/30/13	09/02/20	100.000	0.000	3.8497		0.111119	0.113257	0.115438	0.117660	0.119924	40.90	42.49
Goldman Sachs Group, Inc.	38147QD27	04/30/14	05/03/21	100.000	0.000	3.0001		0.084610	0.085879	0.087168	0.088475	0.089802	30.84	31.77
Goldman Sachs Group, Inc.	38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.088319	0.089701	0.091105	0.092531	0.093979	32.21	33.22
Goldman Sachs Group, Inc.	38147Q2H8	04/14/14	04/14/29	100.000	VARIABLES	4.5254		0.122769	0.119764	0.116691	0.113548	0.112749	43.19	41.14
Goldman Sachs Group, Inc.	38147Q2Z8	04/21/14	04/21/29	100.000	VARIABLES	4.5486		0.124807	0.123227	0.121612	0.119960	0.119370	44.42	43.33
Goldman Sachs Group, Inc.	38147Q4M5	05/30/14	12/02/21	100.000	0.000	2.9999		0.084597	0.085866	0.087154	0.088462	0.089788	30.76	31.69
Goldman Sachs Group, Inc.	38147Q5E2	12/13/13	12/13/28	100.000	VARIABLES	4.9490		0.130921	0.127522	0.124038	0.122314	0.120547	46.40	44.28
Goldman Sachs Group, Inc.	38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499		0.071293	0.072202	0.073122	0.074055	0.074999	26.05	26.72

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Goldman Sachs Group, Inc.	38147Q5M4	05/21/14	05/21/29	100.000	VARIABLES	4.4103		0.120028	0.117492	0.114901	0.112253	0.111881	42.55	40.77
Goldman Sachs Group, Inc.	38147Q5P7	05/16/14	05/16/17	100.000	0.000	1.5599		0.043669	0.044010	0.044353	0.044699	0.045048	15.81	16.06
Goldman Sachs Group, Inc.	38147Q6D3	05/23/14	05/23/17	100.000	0.000	1.4896		0.041687	0.041998	0.042311	0.042626	0.042943	15.09	15.31
Goldman Sachs Group, Inc.	38147Q6K7	05/23/14	11/23/15	100.000	0.000	0.7756		0.021630	0.021713				6.98	
Goldman Sachs Group, Inc.	38147Q6M3	05/28/14	05/28/19	100.000	0.000	2.3798		0.066893	0.067689	0.068495	0.069310	0.070134	24.28	24.86
Goldman Sachs Group, Inc.	38147Q6R2	06/02/14	06/02/17	100.000	0.000	1.6956		0.047501	0.047903	0.048310	0.048719	0.049132	17.20	17.49
Goldman Sachs Group, Inc.	38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0000		0.084586	0.085855	0.087142	0.088450	0.089776	30.68	31.61
Goldman Sachs Group, Inc.	38147QA89	06/26/14	06/26/29	100.000	VARIABLES	4.3665		0.119295	0.117254	0.115169	0.113038	0.112736	42.56	41.06
Goldman Sachs Group, Inc.	38147QAH9	06/12/14	06/12/29	100.000	VARIABLES	4.2455		0.116959	0.115965	0.114951	0.113915	0.113648	41.89	41.17
Goldman Sachs Group, Inc.	38147QAK2	01/10/14	01/10/29	100.000	VARIABLES	4.9699		0.134937	0.131744	0.128471	0.125117	0.123464	46.90	44.79
Goldman Sachs Group, Inc.	38147QAS5	06/28/13	12/31/20	100.000	0.000	N/A		0.117624	0.119970	0.122364	0.124805	0.127295	42.77	44.50
Goldman Sachs Group, Inc.	38147QB39	06/18/14	06/17/21	100.000	0.000	3.2499		0.091736	0.093227	0.094741	0.096281	0.097846	33.34	34.43
Goldman Sachs Group, Inc.	38147QB54	06/27/14	06/27/29	100.000	VARIABLES	4.0950		0.112818	0.111865	0.110893	0.109900	0.109633	40.44	39.74
Goldman Sachs Group, Inc.	38147QB96	06/27/14	06/27/17	100.000	0.000	1.6003		0.044809	0.045167	0.045529	0.045893	0.046260	16.20	16.46
Goldman Sachs Group, Inc.	38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2501		0.091775	0.093267	0.094782	0.096323	0.097888	33.75	34.86
Goldman Sachs Group, Inc.	38147QBC9	06/30/14	06/30/29	100.000	VARIABLES	4.3156		0.117619	0.115309	0.112950	0.110539	0.110260	41.92	40.23
Goldman Sachs Group, Inc.	38147QC20	10/25/13	10/25/28	100.000	VARIABLES	4.8589		0.129319	0.126389	0.123388	0.122470	0.121530	45.64	44.13
Goldman Sachs Group, Inc.	38147QC46	07/31/14	08/03/21	100.000	0.000	3.1496		0.087515	0.088893	0.090293	0.091715	0.093159	32.16	33.19
Goldman Sachs Group, Inc.	38147QCN4	06/19/13	06/19/28	100.000	VARIABLES	4.6926		0.123380	0.122059	0.120708	0.119324	0.119111	44.15	43.19
Goldman Sachs Group, Inc.	38147QDF0	01/23/14	01/23/29	100.000	VARIABLES	4.9793		0.135299	0.132206	0.129037	0.125789	0.125057	47.16	45.24
Goldman Sachs Group, Inc.	38147QDL7	08/18/14	08/18/29	100.000	VARIABLES	4.3046		0.119575	0.117198	0.114770	0.112290	0.109757	41.98	40.20
Goldman Sachs Group, Inc.	38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.083350	0.084600	0.085870	0.087158	0.088465	30.53	31.46
Goldman Sachs Group, Inc.	38147QED4	08/15/14	08/31/15	100.000	0.000	0.6600		0.018238	0.018000				4.37	
Goldman Sachs Group, Inc.	38147QES1	07/31/13	08/03/20	100.000	0.000	3.9197		0.113229	0.115448	0.117711	0.120018	0.122370	41.83	43.48
Goldman Sachs Group, Inc.	38147QEX0	01/24/14	01/24/29	100.000	VARIABLES	4.8384		0.131212	0.127947	0.124602	0.121177	0.119771	45.61	43.48
Goldman Sachs Group, Inc.	38147QFG6	09/15/14	09/15/29	100.000	VARIABLES	4.2975		0.119376	0.117606	0.115798	0.113951	0.112064	42.28	40.96
Goldman Sachs Group, Inc.	38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0001		0.083338	0.084588	0.085857	0.087145	0.088452	30.46	31.38
Goldman Sachs Group, Inc.	38147QFR2	06/04/14	06/04/29	100.000	VARIABLES	3.8461		0.105982	0.105108	0.104217	0.103310	0.103039	37.95	37.32
Goldman Sachs Group, Inc.	38147QGA8	07/22/13	07/22/28	100.000	VARIABLES	4.9006		0.130482	0.128864	0.127207	0.125509	0.123769	46.16	44.94
Goldman Sachs Group, Inc.	38147QGP5	02/05/14	02/05/29	100.000	VARIABLES	4.7103		0.128071	0.125234	0.122331	0.119358	0.118695	44.76	42.97
Goldman Sachs Group, Inc.	38147QGV2	09/23/14	12/19/19	100.000	0.000	2.8658		0.080153	0.081302	0.082467	0.083649	0.084847	29.09	29.93
Goldman Sachs Group, Inc.	38147QH58	10/10/14	02/10/22	100.000	0.000	3.4943		0.097067	0.098197	0.099913	0.101659	0.103435	35.55	36.78
Goldman Sachs Group, Inc.	38147QH74	10/10/14	02/10/22	100.000	0.000	3.4943		0.097067	0.098197	0.099913	0.101659	0.103435	35.55	36.78
Goldman Sachs Group, Inc.	38147QHH2	10/08/14	02/06/20	100.000	0.000	2.7915		0.077543	0.078253	0.079345	0.080453	0.081576	28.30	29.09
Goldman Sachs Group, Inc.	38147QHL3	09/30/14	09/30/29	100.000	VARIABLES	4.2677		0.118548	0.116876	0.115168	0.113423	0.111642	42.07	40.83
Goldman Sachs Group, Inc.	38147QHS8	08/02/13	08/02/28	100.000	VARIABLES	4.8903		0.130192	0.128515	0.126797	0.125037	0.123235	46.06	44.80
Goldman Sachs Group, Inc.	38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0000		0.084607	0.085876	0.087164	0.088471	0.089799	30.99	31.93
Goldman Sachs Group, Inc.	38147QHJ3	10/30/14	11/01/21	100.000	2.000	3.0160		0.083782	0.084208	0.084640	0.085078	0.085524	30.29	30.60
Goldman Sachs Group, Inc.	38147QHX7	02/28/14	08/31/21	100.000	0.000	3.1499		0.088387	0.088315	0.090692	0.091119	0.094088	32.53	33.69
Goldman Sachs Group, Inc.	38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0011		0.083374	0.084625	0.085895	0.087183	0.088492	30.39	31.31
Goldman Sachs Group, Inc.	38147QJU1	10/16/14	10/16/29	100.000	VARIABLES	3.7998		0.105551	0.103586	0.101583	0.099542	0.097462	37.35	35.89
Goldman Sachs Group, Inc.	38147QJW7	08/12/13	08/10/18	100.000	0.000	2.6999		0.077025	0.078065	0.079119	0.080187	0.081269	28.21	28.98
Goldman Sachs Group, Inc.	38147QK21	11/13/13	11/13/28	100.000	VARIABLES	4.9003		0.130308	0.127293	0.124205	0.123181	0.122132	46.08	44.43

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Goldman Sachs Group, Inc.	38147QLJ3	08/15/13	08/15/28	100.000	VARIABLES	4.8879		0.130124	0.127860	0.125541	0.123166	0.120732	45.81	44.11
Goldman Sachs Group, Inc.	38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1502		0.087508	0.088879	0.090279	0.091701	0.093145	31.84	32.85
Goldman Sachs Group, Inc.	38147QLX2	02/19/14	02/19/21	100.000	0.000	3.4636		0.097878	0.099573	0.101298	0.103052	0.104836	35.99	37.25
Goldman Sachs Group, Inc.	38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.085876	0.087165	0.088472	0.089800	0.091147	31.23	32.17
Goldman Sachs Group, Inc.	38147QM78	11/21/14	11/21/29	100.000	VARIABLES	3.9468		0.109635	0.107705	0.105737	0.103731	0.101685	38.97	37.54
Goldman Sachs Group, Inc.	38147QMB9	02/24/14	02/24/29	100.000	VARIABLES	4.6770		0.127156	0.124331	0.121440	0.118481	0.117267	44.54	42.66
Goldman Sachs Group, Inc.	38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1498		0.087497	0.088875	0.090274	0.091696	0.093140	31.84	32.86
Goldman Sachs Group, Inc.	38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.114698	0.116974	0.119296	0.121664	0.124079	42.34	44.04
Goldman Sachs Group, Inc.	38147QMF0	02/13/14	02/16/21	100.000	0.000	3.4814		0.098419	0.100132	0.101875	0.103648	0.105453	36.21	37.48
Goldman Sachs Group, Inc.	38147QMJ2	08/15/13	08/15/28	100.000	VARIABLES	4.8903		0.130193	0.128566	0.126899	0.125191	0.123442	46.13	44.91
Goldman Sachs Group, Inc.	38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9499		0.081944	0.083146	0.084373	0.085617	0.086880	29.72	30.60
Goldman Sachs Group, Inc.	38147QNV4	12/10/14	12/10/18	100.000	0.000	2.2404		0.062234	0.062931	0.063636	0.064349	0.065070	22.56	23.07
Goldman Sachs Group, Inc.	38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9498		0.081941	0.083143	0.084370	0.085614	0.086877	29.72	30.60
Goldman Sachs Group, Inc.	38147QNZ5	11/28/14	11/29/19	100.000	1.000	2.5067		0.069635	0.070160	0.070691	0.071229	0.071774	25.20	25.58
Goldman Sachs Group, Inc.	38147QPN0	08/30/13	08/30/23	100.000	VARIABLES	4.5507		0.125717	0.125472	0.125925	0.126222	0.127220	45.87	46.30
Goldman Sachs Group, Inc.	38147QQ25	11/13/13	11/13/23	100.000	VARIABLES	4.2198		0.113220	0.111156	0.109050	0.108675	0.108293	40.19	39.15
Goldman Sachs Group, Inc.	38147QQJ8	09/05/13	09/05/28	100.000	VARIABLES	5.0554		0.133398	0.130943	0.128426	0.125845	0.123200	47.00	45.16
Goldman Sachs Group, Inc.	38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.068608	0.068614	0.069461	0.070319	0.071187	22.84	25.42
Goldman Sachs Group, Inc.	38147QQQ2	12/31/14	12/29/17	100.000	0.000	2.1580		0.059946	0.060589	0.061243	0.061904	0.062572	21.70	22.17
Goldman Sachs Group, Inc.	38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5000		0.069446	0.069452	0.070320	0.071199	0.072089	23.12	25.74
Goldman Sachs Group, Inc.	38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.068607	0.068607	0.069454	0.070312	0.071180	22.91	25.42
Goldman Sachs Group, Inc.	38147QRT5	03/12/14	03/12/29	100.000	VARIABLES	4.6443		0.127853	0.126668	0.125456	0.124216	0.123694	45.55	44.75
Goldman Sachs Group, Inc.	38147QS31	01/30/15	01/30/30	100.000	VARIABLES	3.6879			0.102442	0.100234	0.097984	0.098000	33.57	35.34
Goldman Sachs Group, Inc.	38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6699		0.105731	0.107671	0.109647	0.111659	0.113708	38.76	40.20
Goldman Sachs Group, Inc.	38147QST4	03/19/14	03/19/29	100.000	VARIABLES	4.6202		0.125660	0.122919	0.120114	0.117244	0.116656	44.18	42.37
Goldman Sachs Group, Inc.	38147QT89	02/27/15	02/28/23	100.000	0.000	2.9998		0.082869	0.081526	0.083658	0.083990	0.086662	25.37	31.05
Goldman Sachs Group, Inc.	38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.082877	0.081539	0.083672	0.084004	0.086677	25.46	31.05
Goldman Sachs Group, Inc.	38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1500		0.088881	0.090281	0.091703	0.093147	0.094614	32.51	33.54
Goldman Sachs Group, Inc.	38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9997		0.084584	0.085853	0.087141	0.088448	0.089774	30.91	31.84
Goldman Sachs Group, Inc.	38147QTV8	02/27/15	08/29/22	100.000	0.000	2.9999		0.081965	0.082423	0.082750	0.084914	0.085717	25.43	31.05
Goldman Sachs Group, Inc.	38147QTX4	03/21/14	03/21/29	100.000	VARIABLES	4.6241		0.124995	0.121463	0.117849	0.114151	0.113601	43.65	41.34
Goldman Sachs Group, Inc.	38147QU79	02/17/15	02/17/30	100.000	VARIABLES	3.4968			0.097136	0.096416	0.095684	0.094938	30.40	34.38
Goldman Sachs Group, Inc.	38147QUR5	02/27/15	02/27/30	100.000	VARIABLES	3.6523			0.101454	0.098995	0.096491	0.096479	30.54	34.88
Goldman Sachs Group, Inc.	38147QUW4	09/20/13	09/20/28	100.000	VARIABLES	5.0883		0.136281	0.134149	0.131962	0.129719	0.127419	48.24	46.64
Goldman Sachs Group, Inc.	38147QV45	02/27/15	02/27/30	100.000	VARIABLES	3.4810			0.096696	0.094028	0.091313	0.091185	29.06	33.01
Goldman Sachs Group, Inc.	38147QV78	03/30/15	03/30/23	100.000	0.000	2.8001			0.077781	0.078870	0.079974	0.081094	21.18	28.79
Goldman Sachs Group, Inc.	38147QV86	02/27/15	02/28/25	100.000	0.000	2.9501		0.081494	0.080173	0.082249	0.082555	0.085162	24.95	30.52
Goldman Sachs Group, Inc.	38147QV94	03/27/15	03/27/23	100.000	0.000	3.1001			0.086115	0.087450	0.088806	0.090182	23.72	31.98
Goldman Sachs Group, Inc.	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000		0.085853	0.087141	0.088448	0.089775	0.091121	31.38	32.33
Goldman Sachs Group, Inc.	38147QVM5	03/31/15	09/29/22	100.000	0.000	2.8501			0.079170	0.080292	0.081436	0.082596	21.56	29.32
Goldman Sachs Group, Inc.	38147QVU7	03/12/15	03/12/21	100.000	0.000	2.7498			0.076386	0.077436	0.078501	0.079580	22.19	28.30
Goldman Sachs Group, Inc.	38147QW77	03/31/15	04/01/21	100.000	0.000	2.1497		0.059715	0.059720	0.060362	0.061010	0.061666	16.24	21.96
Goldman Sachs Group, Inc.	38147QWX0	03/31/14	03/31/29	100.000	VARIABLES	4.5514		0.123991	0.121499	0.118949	0.116342	0.116035	43.73	42.09

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Goldman Sachs Group, Inc.	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3502		0.095701	0.095718	0.098391	0.098951	0.102277	35.09	36.34
Goldman Sachs Group, Inc.	38147QXD3	04/24/15	04/24/23	100.000	0.000	3.0000			0.083335	0.084585	0.085853	0.087141	20.67	30.85
Goldman Sachs Group, Inc.	38147QXF8	03/31/14	03/31/29	100.000	VARIES	4.5507		0.123509	0.120542	0.117508	0.114405	0.113627	43.38	41.39
Goldman Sachs Group, Inc.	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7498		0.077981	0.079053	0.080140	0.081242	0.082359	28.27	29.05
Goldman Sachs Group, Inc.	38147QXQ4	03/27/15	09/27/22	100.000	0.000	2.9998			0.083330	0.084580	0.085848	0.087136	22.95	30.92
Goldman Sachs Group, Inc.	38147QXX9	03/31/15	03/31/25	100.000	VARIES	3.3914			0.094207	0.094156	0.094104	0.094051	25.53	33.88
Goldman Sachs Group, Inc.	38147QXY7	04/30/15	05/02/23	100.000	0.000	2.5998		0.072219	0.072229	0.073168	0.074119	0.075083	17.46	26.62
Goldman Sachs Group, Inc.	38147QY34	04/30/15	11/02/22	100.000	0.000	2.9999		0.083333	0.083347	0.084597	0.085866	0.087154	20.16	30.83
Goldman Sachs Group, Inc.	38147QY59	04/03/15	04/03/20	100.000	VARIES	2.4873			0.069093	0.069261	0.069431	0.069511	18.53	24.99
Goldman Sachs Group, Inc.	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815		0.110578	0.111091	0.111614	0.111921	0.112234	39.98	40.28
Goldman Sachs Group, Inc.	38147QYV2	05/08/15	05/08/23	100.000	0.000	2.9999			0.083332	0.084582	0.085850	0.087138	19.48	30.81
Goldman Sachs Group, Inc.	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1011		0.088837	0.090214	0.091613	0.093033	0.094476	32.23	33.24
Goldman Sachs Group, Inc.	38147QZQ2	06/01/15	05/30/23	100.000	0.000	3.1501			0.087505	0.088876	0.090276	0.091698	18.42	32.33
Goldman Sachs Group, Inc.	38147QZR0	04/30/15	04/30/30	100.000	VARIES	3.7833			0.010926	0.010813	0.010696	0.010573	2.63	3.86
Goldman Sachs Group, Inc.	38148T2C2	05/29/15	06/01/23	100.000	0.000	3.2499		0.090276	0.090292	0.091760	0.093251	0.094766	19.19	33.39
Goldman Sachs Group, Inc.	38148T2E8	05/07/15	05/07/25	100.000	VARIES	3.7599			0.014164	0.014430	0.014702	0.014978	3.33	5.27
Goldman Sachs Group, Inc.	38148T2H1	05/29/15	12/01/22	100.000	0.000	3.1002		0.086117	0.086132	0.087467	0.088823	0.090200	18.30	31.81
Goldman Sachs Group, Inc.	38148T2V0	05/11/15	05/11/30	100.000	VARIES	3.7442			0.104008	0.102759	0.101487	0.100190	23.86	36.64
Goldman Sachs Group, Inc.	38148T3L1	05/29/15	05/30/25	100.000	0.000	3.4999		0.097220	0.097231	0.098932	0.100663	0.102425	20.67	36.04
Goldman Sachs Group, Inc.	38148T3N7	06/10/15	06/10/25	100.000	VARIES	3.9249			0.011805	0.012036	0.012273	0.012514	2.38	4.39
Goldman Sachs Group, Inc.	38148T3V9	06/30/15	06/29/23	100.000	0.000	3.3498			0.093050	0.094600	0.096185	0.097796	16.85	34.35
Goldman Sachs Group, Inc.	38148T3Z0	06/05/15	06/05/20	100.000	0.000	2.3999			0.066666	0.067466	0.068275	0.069095	13.75	24.48
Goldman Sachs Group, Inc.	38148T4E6	06/30/15	12/30/22	100.000	0.000	3.2498			0.090273	0.091739	0.093230	0.094745	16.34	33.30
Goldman Sachs Group, Inc.	38148T4F3	06/26/15	06/26/23	100.000	0.000	3.2499			0.090277	0.091744	0.093235	0.094750	16.71	33.31
Goldman Sachs Group, Inc.	38148T4Y2	06/15/15	06/15/25	100.000	VARIES	4.3491			0.120808	0.119207	0.117571	0.117158	23.65	42.59
Goldman Sachs Group, Inc.	38148T5T2	07/07/15	07/07/23	100.000	0.000	3.3501			0.093059	0.094618	0.096202	0.096202	16.19	34.33
Goldman Sachs Group, Inc.	38148T5U9	07/07/15	07/08/25	100.000	0.000	3.6499			0.101386	0.101398	0.103248	0.105133	17.64	37.48
Goldman Sachs Group, Inc.	38148T6A2	06/26/15	06/28/18	100.000	0.000	2.2506		0.062517	0.062525	0.063228	0.063940	0.064659	11.57	22.89
Goldman Sachs Group, Inc.	38148T6B0	06/26/15	06/27/19	100.000	0.000	2.5500		0.070834	0.070840	0.071743	0.072658	0.073584	13.11	26.00
Goldman Sachs Group, Inc.	38148T6Q7	07/31/15	01/31/23	100.000	0.000	3.2500				0.090279	0.091746	0.093236	13.63	33.21
Goldman Sachs Group, Inc.	38148T6S3	07/31/15	02/02/23	100.000	0.000	3.2488			0.090246	0.090262	0.091729	0.093219	13.63	33.20
Goldman Sachs Group, Inc.	38148T7B9	07/30/15	08/01/23	100.000	0.000	3.3498			0.093049	0.093059	0.094618	0.096202	14.05	34.25
Goldman Sachs Group, Inc.	38148T7C7	07/31/15	02/02/23	100.000	0.000	3.2488			0.090246	0.090262	0.091729	0.093219	13.63	33.20
Goldman Sachs Group, Inc.	38148TA58	07/31/15	07/31/20	100.000	0.000	2.5001				0.069449	0.070317	0.071196	10.49	25.42
Goldman Sachs Group, Inc.	38148TAE9	07/31/15	07/31/25	100.000	0.000	3.7000			0.102778	0.104680	0.106616	0.106616	15.52	37.92
Goldman Sachs Group, Inc.	38148TAG4	07/22/15	07/21/22	100.000	0.000	3.1499			0.087499	0.088870	0.090269	0.090269	13.91	32.19
Goldman Sachs Group, Inc.	38148TAK5	07/29/15	07/29/27	100.000	VARIES	3.9238				0.010189	0.010148	0.010105	1.55	3.65
Goldman Sachs Group, Inc.	38148TAY5	08/04/15	08/04/21	100.000	0.000	2.8500			0.079167	0.080295	0.081439	0.081439	11.64	29.04
Goldman Sachs Group, Inc.	38148TB57	08/31/15	03/02/23	100.000	0.000	3.1988			0.088856	0.088872	0.090293	0.091737	10.75	32.59
Goldman Sachs Group, Inc.	38148TB65	08/31/15	08/29/25	100.000	0.000	3.5990				0.099973	0.101762	0.104172	12.10	36.82
Goldman Sachs Group, Inc.	38148TB73	08/31/15	03/02/23	100.000	0.000	3.1988			0.088856	0.088872	0.090293	0.091737	10.75	32.59
Goldman Sachs Group, Inc.	38148TB81	08/28/15	08/30/23	100.000	0.000	3.3013			0.090201	0.090218	0.091707	0.093733	11.37	33.73
Goldman Sachs Group, Inc.	38148TBA6	08/28/15	02/28/23	100.000	0.000	3.1965			0.086861	0.087839	0.088873	0.091170	11.06	32.64

SECTION I-B

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Goldman Sachs Group, Inc.	38148TBN8	08/26/15	08/26/25	100.000	VARIABLES	3.9131					0.008003	0.008160	0.008319	1.00	2.95
Goldman Sachs Group, Inc.	38148TCH0	09/02/15	09/03/25	100.000	2.000	3.6170				0.100472	0.100478	0.101290	0.102117	11.96	36.51
Goldman Sachs Group, Inc.	38148TKC3	09/30/15	10/11/22	100.000	0.000	3.0986				0.086075	0.086156	0.087491	0.088847	7.84	31.47
Goldman Sachs Group, Inc.	38148TD63	09/25/15	09/25/23	100.000	0.000	3.2498					0.090274	0.091741	0.093232	8.67	33.05
Goldman Sachs Group, Inc.	38148TD89	09/30/15	07/03/23	100.000	0.000	3.2489					0.090249	0.091007	0.092485	8.21	33.02
Goldman Sachs Group, Inc.	38148TD97	09/30/15	09/28/23	100.000	0.000	3.2992					0.091644	0.093139	0.094676	8.34	33.54
Goldman Sachs Group, Inc.	38148TDA4	09/30/15	09/30/25	100.000	0.000	3.6000					0.100002	0.101803	0.103635	9.10	36.66
Goldman Sachs Group, Inc.	38148TDB2	09/29/15	09/28/23	100.000	0.000	3.3000					0.091667	0.093171	0.094708	8.43	33.55
Goldman Sachs Group, Inc.	38148TDE6	09/08/15	09/07/22	100.000	0.000	3.0999					0.086110	0.087438	0.088793	9.73	31.54
Goldman Sachs Group, Inc.	38148TEP0	09/30/15	09/30/25	100.000	VARIABLES	3.7871					0.009366	0.009544	0.009724	.85	3.44
Goldman Sachs Group, Inc.	38148TF46	09/24/15	09/24/22	100.000	0.500	3.2798					0.091108	0.092375	0.093662	8.84	33.27
Goldman Sachs Group, Inc.	38148TGM5	10/22/15	10/22/27	100.000	VARIABLES	3.9046					0.013658	0.013471	0.013280	.94	4.86
Great Plains Energy, Inc.	391164AF7	03/22/12	06/15/22	103.480	5.292	4.8564		0.137035	0.136085	0.135878	0.135667	0.136194	49.82	49.70	
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIABLES	8.5003		0.416921	0.428966	0.441523	0.454499	0.468026	156.27	165.60	
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIABLES	8.5003		0.416921	0.428966	0.441523	0.454499	0.468026	156.27	165.60	
Grundy CNTY SD #72-C, IL	400292BD9	11/01/12	12/01/15	105.206	VARIABLES	1.9927		0.056313	0.055836				18.50		
Grundy CNTY SD #72-C, IL	400292BE7	11/01/12	12/01/16	106.789	VARIABLES	2.2434		0.064446	0.063923	0.063393	0.062858		23.07	20.82	
Grundy CNTY SD #72-C, IL	400292BF4	11/01/12	12/01/17	107.117	VARIABLES	2.4939		0.072273	0.071789	0.071298	0.070802	0.070299	25.90	25.55	
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIABLES	2.7441		0.080546	0.080032	0.079510	0.078981	0.078445	28.87	28.50	
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIABLES	2.9942		0.087990	0.087540	0.087083	0.086619	0.086149	31.57	31.24	
HSBC USA, Inc.	4042K03B9	07/30/10	07/30/15	100.000	2.350	2.3499		0.065278	0.065278				13.64		
HSBC USA, Inc.	4042K04V4	08/17/10	08/17/16	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278		23.50	14.75	
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	4.350	4.3499		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50	
HSBC USA, Inc.	4042K0R49	03/31/10	03/31/16	100.000	3.250	3.2499		0.090278	0.090278	0.090278			32.50	8.03	
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554		0.090111	0.091398	0.092702			32.76	13.53	
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876		0.063470	0.064165	0.064867	0.065576	0.066293	23.10	23.61	
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876		0.063470	0.064165	0.064867	0.065576	0.066293	23.10	23.61	
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0692		0.059895	0.060515	0.061141	0.061774	0.062413	21.75	22.20	
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2257		0.064625	0.065344	0.066071	0.066807	0.067550	23.48	24.01	
HSBC USA, Inc.	4042K1AL7	11/18/10	11/19/15	100.000	2.530	2.5299		0.070278	0.070278				22.35		
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.111854	0.113910	0.116003	0.118136	0.120307	41.03	42.55	
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.115002	0.117099	0.119235	0.121410	0.123625	42.44	44.01	
HSBC USA, Inc.	4042K1D59	04/05/12	04/05/18	100.000	0.000	3.2441		0.097666	0.099250	0.100860	0.102496	0.104158	35.72	36.89	
HSBC USA, Inc.	4042K1E58	04/26/12	10/26/18	100.000	0.000	3.3063		0.099691	0.101339	0.103014	0.104717	0.106449	36.40	37.61	
HSBC USA, Inc.	4042K1E66	04/26/12	04/27/17	100.000	0.000	2.7102		0.080533	0.081624	0.082730	0.083852	0.084988	29.33	30.13	
HSBC USA, Inc.	4042K1ED1	03/04/11	03/03/16	100.000	3.210	3.2099		0.089167	0.089167	0.089167			32.10	5.53	
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIABLES	3.9708		0.110452	0.110432	0.110411	0.110390	0.110369	39.76	39.74	
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIABLES	3.6984		0.102543	0.102569	0.102595	0.102622	0.102649	36.92	36.94	
HSBC USA, Inc.	4042K1GP2	05/06/11	05/06/16	100.000	2.990	2.9899		0.083056	0.083056	0.083056			29.90	10.38	
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIABLES	3.5773		0.099088	0.099117	0.099147	0.099178	0.099209	35.68	35.70	
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIABLES	3.3850		0.092953	0.093099	0.093248	0.093399	0.093552	33.49	33.60	
HSBC USA, Inc.	4042K1K77	05/29/12	11/28/18	100.000	0.000	3.0538		0.091498	0.092895	0.094313	0.095753	0.097215	33.28	34.31	
HSBC USA, Inc.	4042K1KE2	07/29/11	07/31/17	100.000	0.000	2.9725		0.090230	0.091571	0.092932	0.094313	0.095715	33.13	34.12	

SECTION I-B

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HSBC USA, Inc.	4042K1KG7	07/29/11	07/31/17	100.000	0.000	2.9725		0.090230	0.091571	0.092932	0.094313	0.095715	33.13	34.12
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1952		0.112912	0.113137	0.113368	0.113603	0.113842	40.70	40.87
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIES	4.3009		0.116587	0.116766	0.116948	0.117135	0.117325	42.01	42.14
HSBC USA, Inc.	4042K1U43	06/29/12	06/29/18	100.000	0.000	2.6048		0.077195	0.078200	0.079218	0.080250	0.081295	27.98	28.71
HSBC USA, Inc.	4042K1XC2	02/29/12	03/01/18	100.000	0.000	3.1254		0.093826	0.095292	0.096781	0.098293	0.099829	34.40	35.48
HSBC USA, Inc.	4042K1XD0	02/29/12	03/01/17	100.000	0.000	2.9015		0.086625	0.087882	0.089157	0.090451	0.091763	31.72	32.64
HSBC USA, Inc.	4042K1XE8	02/07/12	02/07/17	100.000	0.000	2.7410		0.081502	0.082619	0.083751	0.084899	0.086063	29.87	30.69
HSBC USA, Inc.	4042K1XF5	02/29/12	03/01/19	100.000	0.000	3.4939		0.105843	0.107693	0.109574	0.111488	0.113436	38.88	40.25
HSBC USA, Inc.	4042K1Z30	08/30/12	08/30/18	100.000	0.000	2.4720		0.071332	0.071820	0.072707	0.073606	0.074925	26.30	27.05
HSBC USA, Inc.	4042K1Z48	08/30/12	02/28/18	100.000	0.000	2.2077		0.063728	0.063381	0.064785	0.064788	0.066589	23.33	23.93
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152		0.076520	0.077521	0.078535	0.079561	0.080602	28.02	28.75
HSBC USA, Inc.	4042K1ZD8	03/30/12	03/30/17	100.000	0.000	2.8298		0.084328	0.085521	0.086731	0.087958	0.089203	30.79	31.67
HSBC USA, Inc.	4042K1ZE6	04/04/12	04/04/18	100.000	0.000	3.2440		0.097661	0.099245	0.100855	0.102491	0.104153	35.72	36.89
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4236		0.103526	0.105298	0.107101	0.108934	0.110799	37.91	39.22
HSBC USA, Inc.	4042K1ZU0	03/20/12	09/18/15	100.000	0.000	2.0474		0.059839	0.060452				15.49	
HSBC USA, Inc.	40432X2M2	11/27/12	11/27/18	100.000	0.000	2.0105		0.058128	0.058712	0.059302	0.059898	0.060501	21.07	21.50
HSBC USA, Inc.	40432X2N0	11/27/12	11/27/18	100.000	0.000	2.1491		0.062306	0.062976	0.063653	0.064337	0.065028	22.60	23.08
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2776		0.066196	0.066950	0.067712	0.068483	0.069263	24.02	24.57
HSBC USA, Inc.	40432X4M0	12/24/12	12/24/18	100.000	0.000	2.0972		0.060738	0.061375	0.062019	0.062669	0.063326	21.99	22.45
HSBC USA, Inc.	40432X4N8	12/26/12	12/26/18	100.000	0.000	2.0970		0.060734	0.061371	0.062014	0.062664	0.063321	21.99	22.45
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3475		0.010417	0.010487	0.010558	0.010629	0.010701	3.76	3.82
HSBC USA, Inc.	40432X5M9	01/29/13	01/29/19	100.000	0.000	2.1341		0.061201	0.061854	0.062514	0.063181	0.063855	22.35	22.83
HSBC USA, Inc.	40432X5N7	01/30/13	01/30/19	100.000	0.000	2.1341		0.061201	0.061854	0.062514	0.063181	0.063855	22.35	22.83
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.136089	0.139203	0.142389	0.145648	0.148982	50.60	52.94
HSBC USA, Inc.	40432X5Z0	01/04/13	12/24/18	100.000	0.000	2.0803		0.060196	0.060822	0.061455	0.062094	0.062740	21.79	22.25
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.138261	0.141473	0.144760	0.148122	0.151563	51.34	53.75
HSBC USA, Inc.	40432XAC5	02/26/13	02/26/19	100.000	0.000	2.2385		0.064294	0.065014	0.065742	0.066478	0.067222	23.46	23.98
HSBC USA, Inc.	40432XAD3	02/27/13	02/27/19	100.000	0.000	2.2385		0.064294	0.065014	0.065742	0.066478	0.067222	23.45	23.98
HSBC USA, Inc.	40432XAP6	05/07/13	05/07/43*	100.000	0.000	4.7437		0.141371					17.81*	
HSBC USA, Inc.	40432XBQ3	02/28/13	08/28/18	100.000	0.000	1.9403		0.055483	0.056021	0.056565	0.057113	0.057667	20.20	20.60
HSBC USA, Inc.	40432XCD1	03/28/13	03/28/19	100.000	0.000	2.2310		0.064071	0.064786	0.065509	0.066239	0.066978	23.33	23.85
HSBC USA, Inc.	40432XGE5	06/17/13	06/17/43*	100.000	0.000	4.8511		0.144800					24.04*	
HSBC USA, Inc.	40432XGU9	06/26/13	06/26/19	100.000	0.000	2.6968		0.077985	0.079037	0.080102	0.081183	0.082277	28.27	29.04
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420		0.006974	0.007021	0.007068	0.007115	0.007163	2.54	2.57
HSBC USA, Inc.	40432XHX2	07/23/13	07/23/18	100.000	0.000	2.1557		0.061180	0.061840	0.062506	0.063180	0.063861	22.35	22.84
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824		0.007957	0.007591	0.007651	0.007712	0.007773	2.75	2.78
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689		0.009781	0.009863	0.009945	0.010028	0.010112	3.56	3.62
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9578		0.109340	0.109368	0.109397	0.109426	0.109456	39.37	39.39
HSBC USA, Inc.	40432XKX8	09/12/13	09/12/23	98.875	VARIES	1.6700		0.009807	0.009889	0.009971	0.010054	0.010138	3.56	3.62
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5393		0.007002	0.007056	0.007110	0.007165	0.007220	2.54	2.58
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIES	3.4249		0.088828	0.089006	0.089186	0.089370	0.089557	32.02	32.15

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
HSBC USA, Inc.	40432XQU8	12/31/13	07/01/19	100.000	0.000	2.4756		0.070487	0.071360	0.072243	0.073137		25.53	26.17
HSBC USA, Inc.	40432XS69	02/03/14	02/03/17	100.000	0.000	1.1820		0.033029	0.033224	0.033421	0.033618	0.033817	11.98	12.13
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIES	3.9809		0.108361	0.106095	0.106216	0.106340	0.106466	38.52	38.27
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIES	4.0230		0.110087	0.108390	0.108481	0.108573	0.108667	39.32	39.07
HSBC USA, Inc.	40433BH50	03/31/15	03/31/20	100.000	0.000	2.5278		0.070219	0.071106	0.071106	0.072005	0.072915	19.11	25.92
HSBC USA, Inc.	40433BKW7	08/28/14	08/30/19	100.000	0.000	2.1921		0.060232	0.060559	0.061223	0.061894	0.062916	22.17	22.74
HSBC USA, Inc.	40433BN61	04/08/15	04/08/20	100.000	0.000	1.6948			0.047080	0.047479	0.047881	0.048287	12.42	17.23
HSBC USA, Inc.	40433BNR5	09/29/14	09/30/19	100.000	0.000	2.3491		0.065260	0.066026	0.066802	0.067586	0.068380	23.77	24.33
HSBC USA, Inc.	40433BUB2	12/03/14	12/04/23	100.000	0.000	2.9962		0.083235	0.084482	0.085748	0.087032	0.088336	30.26	31.17
HSBC USA, Inc.	40433BVF2	12/10/14	12/11/17	100.000	0.000	1.7132		0.047592	0.047999	0.048411	0.048825	0.049243	17.22	17.52
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.110992	0.113126	0.115301	0.117518	0.119778	40.93	42.52
HSBC USA, Inc.	40433X795	06/06/13	05/29/15	100.000	0.000	0.7984		0.022319					3.30	
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029		0.090339	0.091786	0.093256	0.094749	0.096267	33.06	34.13
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855		0.086980	0.088322	0.089685	0.091068	0.092473	31.97	32.96
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3584		0.096468	0.098088	0.099735	0.101410	0.103113	35.03	36.22
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.096964	0.098627	0.100319	0.102039	0.103790	35.80	37.04
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1082		0.088985	0.090367	0.091772	0.093198	0.094647	32.38	33.40
HSBC USA, Inc.	40434C188	07/31/14	07/30/21	100.000	0.000	2.8870		0.078452	0.080897	0.080727	0.082792	0.083075	29.43	30.29
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2385		0.091418	0.092898	0.094403	0.095931	0.097485	33.22	34.31
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9289		0.082506	0.083715	0.084941	0.086185	0.087447	30.00	30.89
HSBC USA, Inc.	40434G775	04/30/15	05/02/22	100.000	0.000	2.2886		0.063572	0.063580	0.064308	0.065044	0.065788	15.37	23.37
Hancock County SD 316,IL	409792DH8	05/01/14	12/01/15	104.147	0.000	1.0793		0.031422	0.031592				10.40	
Hancock County SD 316,IL	409792DJ4	05/01/14	12/01/16	105.570	VARIES	1.2858		0.037990	0.038235	0.036501	0.036111		13.68	11.98
Hancock County SD 316,IL	409792DK1	05/01/14	12/01/17	107.276	VARIES	1.6361		0.049220	0.049623	0.047330	0.046865	0.046397	17.74	16.93
Hancock County SD 316,IL	409792DL9	05/01/14	12/01/18	107.805	VARIES	2.1841		0.066242	0.066966	0.063855	0.063338	0.062817	23.91	22.86
Hancock County SD 316,IL	409792DM7	05/01/14	12/01/19	106.961	VARIES	2.6340		0.079465	0.080512	0.076938	0.076488	0.076032	28.72	27.59
Hancock County SD 316,IL	409792DN5	05/01/14	12/01/20	105.881	VARIES	3.2316		0.096843	0.098408	0.093958	0.093568	0.093173	35.06	33.73
Hancock County SD 325,IL	409828AP5	06/28/13	12/01/15	105.618	VARIES	1.4835		0.042133	0.041672				13.82	
Hancock County SD 325,IL	409828AQ3	06/28/13	12/01/16	107.747	VARIES	1.7351		0.050336	0.049808	0.049276	0.048740		17.99	16.16
Hancock County SD 325,IL	409828AR1	06/28/13	12/01/17	109.800	VARIES	1.9860		0.058789	0.058200	0.057606	0.057006	0.056399	21.02	20.59
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	484.15	0.152379					15.85	
Caesars Entertainment	413626AR3	07/25/14	10/31/16	99.000	10.500	11.0098	1.76	0.011430	0.012059	0.012723	0.013423		4.31	3.93
Caesars Entertainment	413626AS1	07/25/14	03/01/17	92.600	5.950	9.2133	11.27	0.072372	0.075706	0.079193	0.082841	0.086657	27.47	30.06
Caesars Entertainment	413626AU6	07/25/14	03/01/17	93.100	6.950	10.0284	10.42	0.066955	0.070313	0.073838	0.077541	0.081429	25.53	28.16
Caesars Entertainment	413626AV4	07/25/14	03/01/17	89.010	9.750	15.0047	15.81	0.101662	0.109290	0.117489	0.126303	0.135779	39.87	46.08
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	722.89	0.190962					17.19	
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	675.50	0.178956	0.185362	0.191997			66.75	17.28
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	630.16	0.167185	0.173186	0.179403	0.185843	0.192514	62.37	66.92
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	588.42	0.156784	0.162459	0.168339	0.174433	0.180747	58.50	62.82
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	548.03	0.146023	0.151308	0.156785	0.162461	0.168341	54.49	58.50
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.234778	0.241472	0.248356	0.255437	0.262720	87.56	92.62
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.145415	0.148398				27.87	
Helix Energy Solutions	42330PAG2	03/12/12	03/15/32	100.000	VARIES	7.5037		0.232418	0.237751	0.243284	0.249025	0.254981	85.78	89.86

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Hoboken, NJ	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	232.42	0.082517	0.085463	0.088514	0.091674	0.094946	30.78	33.01
Hoboken, NJ	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	216.68	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78
Hoboken, NJ	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	202.00	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69
Hoboken, NJ	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	188.31	0.066856	0.069243	0.071715	0.074275	0.076927	24.94	26.75
Hoboken, NJ	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	175.55	0.062327	0.064552	0.066856	0.069243	0.071715	23.25	24.94
Hoboken, NJ	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	163.66	0.058104	0.060179	0.062327	0.064552	0.066856	21.67	23.25
Hoboken, NJ	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	152.57	0.054168	0.056102	0.058105	0.060179	0.062327	20.20	21.67
Horizon Lines, Inc.	44044KAC5	10/05/11	04/15/17	92.470	6.000	N/A		0.239344	0.248275	0.257541	0.267152	0.277121	89.15	95.93
Horizon Lines, Inc.	44044KAG6	10/05/11	04/15/17	92.470	6.000	N/A		0.239344	0.248275	0.257541	0.267152	0.277121	89.15	95.93
Horizon Lines, Inc.	44044KAH4	04/26/12	04/15/17	100.000	6.000	5.9999		0.166667	0.166667	0.166667	0.166667	0.166667	60.00	60.00
Hovnanian Enterprises	442488BK7	02/14/11	10/15/15	97.453	11.875	12.6129	20.11	0.018138	0.019282				5.36	
Hovnanian Enterprises	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	88.44	0.096078	0.102710	0.109800	0.117380	0.125483	36.61	41.83
Hovnanian Enterprises	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.179201	0.186739	0.194737	0.203222	0.212224	66.80	72.68
Hovnanian Enterprises	442488BP6	10/02/12	12/01/17	76.851	0.000	5.1630	93.38	0.123080	0.126257	0.129517	0.132860	0.136290	45.07	47.43
Hutchinson Tech Inc.	448407AG1	02/11/11	01/15/15	84.940	8.500	13.5701	148.75	0.131890					1.85	
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.012708	0.012817	0.012926	0.013037	0.013148	4.61	4.69
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.178571	0.177596	0.177596	0.177596		64.91	48.48
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	944.04	0.277157					12.47	
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	843.49	0.234717	0.250537	0.258773			91.88	11.64
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	932.15	0.262471					11.81	
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	333.41	0.139710	0.143412				27.77	
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	319.82	0.134383	0.137997	0.141709	0.145521		50.24	28.18
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	304.03	0.127836	0.131287	0.134832	0.138472	0.142210	47.80	50.42
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	289.54	0.121909	0.125225	0.128631	0.132129	0.135723	45.60	48.11
JP Morgan Chase & Co.	46625H266	05/29/09	05/29/15	100.000	1.500	5.0865		0.172995					25.60	
JP Morgan Chase & Co.	46634E783	12/24/09	06/23/15	100.000	0.000	3.6045		0.119698					20.59	
JP Morgan Chase & Co.	46634X187	06/29/11	06/29/17	100.000	0.000	3.2582		0.101347	0.102998	0.104676	0.106382	0.108115	36.79	38.00
Jackson CNTYS SD#165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	333.38	0.153384	0.157870				51.42	
Jackson CNTYS SD#165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	316.52	0.145886	0.150190	0.154620	0.159181		53.56	51.85
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	301.75	0.139573	0.143760	0.148072	0.152514	0.157089	51.25	54.38
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	285.74	0.132401	0.136406	0.140532	0.144783	0.149163	48.63	51.62
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	271.37	0.126189	0.130070	0.134069	0.138191	0.142440	46.36	49.26
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	256.30	0.119391	0.123092	0.126908	0.130842	0.134898	43.87	46.63
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	241.82	0.112842	0.116368	0.120004	0.123754	0.127621	41.47	44.10
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	227.38	0.106107	0.109423	0.112842	0.116369	0.120005	39.00	41.47
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	214.21	0.100134	0.103288	0.106542	0.109897	0.113359	36.81	39.16
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	201.32	0.094112	0.097076	0.100134	0.103288	0.106541	34.59	36.81
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	189.22	0.088452	0.091238	0.094112	0.097077	0.100134	32.51	34.59
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	177.90	0.083307	0.085951	0.088680	0.091496	0.094401	30.63	32.60
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	171.98	0.080744	0.083307	0.085952	0.088681	0.091497	29.61	31.52
Jefferson CNTYS #521, IL	474070HM4	05/30/13	12/01/15	99.826	VARIABLES	0.9968		0.027663	0.027676				9.13	
Jefferson CNTYS #521, IL	474070HN2	05/30/13	12/01/16	99.746	VARIABLES	1.1968		0.033181	0.033197	0.033213	0.033229		11.95	10.96
Jefferson CNTYS #521, IL	474070HP7	05/30/13	12/01/17	99.674	VARIABLES	1.4462		0.040060	0.040078	0.040097	0.040116	0.040134	14.43	14.44

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Jefferson CNTYS #521, IL	474070HQ5	05/30/13	12/01/18	99.605	VARIES	1.6956		0.046929	0.046950	0.046971	0.046992	0.047014	16.90	16.91
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIES	2.8894		0.085165	0.084891	0.084612	0.084330	0.084043	30.59	30.39
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIES	3.0399		0.088472	0.088275	0.088076	0.087874	0.087668	31.80	31.66
Johnson CNTYS, IL	478167HC6	07/03/14	10/01/15	103.711	0.000	1.3306		0.038460	0.038716				10.43	
Johnson CNTYS, IL	478167HD4	07/03/14	10/01/16	105.492	VARIES	1.8348		0.054009	0.054505	0.052234	0.051604		19.37	13.99
Johnson CNTYS, IL	478167HE2	07/03/14	10/01/17	106.717	VARIES	2.1873		0.065187	0.065900	0.063317	0.062687	0.062052	23.43	22.57
Johnson CNTYS, IL	478167HF9	07/03/14	10/01/18	107.426	VARIES	2.4887		0.074716	0.075646	0.072828	0.072231	0.071626	26.90	26.00
Johnson CNTYS, IL	478167HG7	07/03/14	10/01/19	107.279	VARIES	2.8391		0.085194	0.086403	0.083342	0.082809	0.082270	30.72	29.81
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIES	3.0899		0.092592	0.094022	0.090808	0.090344	0.089873	33.43	32.52
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIES	3.3403		0.098940	0.100592	0.097343	0.096997	0.096645	35.77	34.92
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIES	3.5909		0.105274	0.107164	0.103786	0.103530	0.103269	38.10	37.27
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIES	3.8407		0.111032	0.113165	0.109670	0.109509	0.109345	40.23	39.42
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	489.63	0.154861	0.159932	0.165170	0.170579	0.176165	56.97	60.76
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	463.27	0.147769	0.152719	0.157835	0.163122	0.168586	54.39	58.09
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	538.70	0.167034					25.06	
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	511.30	0.159442	0.164464	0.169645			58.61	25.45
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.232162					6.73	
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.215323					12.27	
JP Morgan Chase & Co.	48123LC44	02/27/09	02/27/15	100.000	0.000	6.1636		0.239076					13.39	
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.348466	0.360334				107.41	
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.348466	0.360334				107.41	
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.296575					43.89	
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIES	8.0003		0.227450	0.232938	0.238644	0.244579	0.250751	83.05	87.17
JP Morgan Chase & Co.	48124A3Q8	12/20/10	12/21/15	100.000	0.000	3.3603		0.106664	0.108457				37.66	
JP Morgan Chase & Co.	48124ACY1	12/28/09	12/31/15	100.000	0.000	3.8782		0.129861	0.130221				47.34	
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410		0.095312	0.096761	0.098232	0.099726		34.84	26.69
JP Morgan Chase & Co.	48124AKU0	03/29/10	03/27/15	100.000	1.800	3.4731		0.104256					8.97	
JP Morgan Chase & Co.	48124ANY9	05/11/10	05/12/15	100.000	1.800	3.4048		0.101898					13.35	
JP Morgan Chase & Co.	48124ARD1	06/09/10	06/09/15	100.000	0.000	3.8907		0.128539					20.31	
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.128252	0.130050	0.132599			47.28	20.02
JP Morgan Chase & Co.	48124AUK1	06/15/10	06/15/15	100.000	1.650	3.6021		0.109510					17.96	
JP Morgan Chase & Co.	48124AV38	11/30/10	11/30/16	100.000	0.000	3.1390		0.098764	0.100314	0.101888	0.103487		35.93	33.81
JP Morgan Chase & Co.	48124AV95	11/30/10	11/30/16	100.000	0.000	3.0404		0.095292	0.096740	0.098211	0.099704		34.66	32.58
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831		0.087806	0.087582	0.087354	0.087749	0.088151	31.52	31.60
JP Morgan Chase & Co.	48124JAD0	04/04/12	04/04/32	100.000	VARIES	2.6982		0.070681	0.069705	0.069441	0.069174	0.069281	25.51	25.35
JP Morgan Chase & Co.	48125UCH3	02/27/15	02/27/30	100.000	VARIES	3.9804		0.110569	0.110559	0.110559	0.110548	0.110536	33.61	39.80
JP Morgan Chase & Co.	48125UCP5	03/31/15	03/29/30	100.000	VARIES	3.9445		0.107190	0.107081	0.107081	0.104605	0.104978	29.57	38.54
JP Morgan Chase & Co.	48125UDK5	03/30/15	03/30/25	100.000	VARIES	3.4192		0.094980	0.093754	0.093754	0.092507	0.092172	25.63	33.38
JP Morgan Chase & Co.	48125UDL3	04/22/15	04/22/30	100.000	VARIES	3.9342		0.109285	0.108044	0.108044	0.106779	0.105489	27.13	38.49
JP Morgan Chase & Co.	48125UKN1	03/31/15	12/31/20	100.000	0.000	2.9102		0.080840	0.081428	0.082613	0.083815	0.085034	22.02	29.96
JP Morgan Chase & Co.	48125URP9	05/14/15	05/16/19	100.000	0.000	2.2907		0.063633	0.063641	0.064370	0.065108	0.065853	14.48	23.37
JP Morgan Chase & Co.	48125UTC6	06/26/15	06/26/30	100.000	VARIES	4.4665		0.124072	0.123121	0.123121	0.122149	0.121154	22.95	44.14
JP Morgan Chase & Co.	48125UTF9	06/30/15	06/30/30	100.000	VARIES	4.4796		0.124434	0.120999	0.120999	0.117488	0.115745	22.52	42.92

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIES	4.4809			0.124471	0.121036	0.117525	0.116163	22.53	42.94
JP Morgan Chase & Co.	48125UTL6	06/30/15	06/30/30	100.000	VARIES	4.4865			0.124625	0.124305	0.123978	0.123644	22.56	44.69
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIES	4.2124				0.117666	0.115424	0.115080	14.24	41.64
JP Morgan Chase & Co.	48125UUN0	08/31/15	08/31/30	100.000	VARIES	4.2249				0.116070	0.113789	0.114617	14.28	41.88
JP Morgan Chase & Co.	48125UUS9	08/21/15	08/21/30	100.000	VARIES	4.2080				0.116890	0.116427	0.115955	15.20	41.88
JP Morgan Chase & Co.	48125V2G4	08/31/12	08/31/18	100.000	0.000	2.4104		0.069856	0.069545	0.071157	0.071231	0.073285	25.60	26.32
JP Morgan Chase & Co.	48125V4Q0	09/28/12	09/29/17	100.000	0.000	1.9604		0.056626	0.057181	0.057742	0.058308	0.058879	20.59	20.99
JP Morgan Chase & Co.	48125V5R7	09/28/12	09/28/18	100.000	VARIES	2.2733		0.064474	0.064943	0.065417	0.065911	0.066411	23.38	23.73
JP Morgan Chase & Co.	48125V7F1	09/18/12	09/18/19	100.000	0.500	2.6369		0.076443	0.077267	0.078103	0.078950	0.079807	27.84	28.45
JP Morgan Chase & Co.	48125V7G9	09/28/12	03/29/18	100.000	0.000	2.0907		0.060547	0.061180	0.061820	0.062466	0.063119	22.03	22.49
JP Morgan Chase & Co.	48125VA67	06/29/12	06/30/16	100.000	0.000	2.5495		0.075458	0.076420	0.077394			27.34	13.85
JP Morgan Chase & Co.	48125VC40	06/20/12	12/20/17	100.000	0.000	3.2200		0.096881	0.098441	0.100026	0.101637	0.103273	35.19	36.34
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0497		0.091375	0.092768	0.094183	0.095619	0.097077	33.15	34.17
JP Morgan Chase & Co.	48125VEL0	12/30/11	12/29/17	100.000	0.000	3.8400		0.119550	0.121845	0.124184	0.126569	0.128999	43.46	45.15
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407		0.107373	0.109274	0.111209	0.113178	0.115181	39.58	40.99
JP Morgan Chase & Co.	48125VJ35	07/31/12	07/31/27	100.000	VARIES	4.0733		0.107620	0.106494	0.105345	0.105468	0.105594	38.20	37.98
JP Morgan Chase & Co.	48125VJ50	07/30/12	07/30/27	100.000	VARIES	4.0727		0.103868	0.101995	0.100085	0.099600	0.099105	36.48	35.80
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9500		0.086882	0.088163	0.089464	0.090783	0.092123	31.97	32.92
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2698		0.098494	0.100104	0.101741	0.103404	0.105095	35.76	36.94
JP Morgan Chase & Co.	48125VMA5	02/29/12	02/29/16	100.000	0.000	2.4510		0.071959	0.071653	0.073328			26.38	4.33
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994		0.095681	0.095627	0.098224	0.098711	0.101952	35.23	36.50
JP Morgan Chase & Co.	48125VPV6	03/30/12	06/30/16	100.000	0.000	2.3101		0.068356	0.069145	0.069944			24.75	12.52
JP Morgan Chase & Co.	48125VPW4	03/30/12	09/30/15	100.000	0.000	2.0106		0.058715	0.059305				15.90	
JP Morgan Chase & Co.	48125VPZ7	03/30/12	09/28/18	100.000	0.000	3.1110		0.093335	0.094786	0.096261	0.097758	0.099279	34.13	35.20
JP Morgan Chase & Co.	48125VQ60	07/31/12	07/31/18	100.000	VARIES	2.6423		0.074600	0.075189	0.075786	0.076406	0.077035	27.14	27.58
JP Morgan Chase & Co.	48125VQH6	03/16/12	03/16/27*	100.000	VARIES	4.7665		0.129859	0.129313				33.02*	
JP Morgan Chase & Co.	48125VRA0	03/07/12	03/07/17	100.000	0.000	2.6907		0.079907	0.080982	0.082072	0.083176	0.084295	29.21	30.00
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.115003	0.117171	0.119381	0.121631	0.123925	42.20	43.81
JP Morgan Chase & Co.	48125VTK6	04/30/12	07/29/16	100.000	0.000	2.3703		0.069424	0.070247	0.071080	0.071922		25.39	14.94
JP Morgan Chase & Co.	48125VTL4	04/30/12	10/30/15	100.000	0.000	2.0702		0.060547	0.061174				18.22	
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0309		0.090770	0.092146	0.093542	0.094960	0.096399	33.09	34.10
JP Morgan Chase & Co.	48125VUN8	05/21/12	05/21/27	100.000	VARIES	4.5682		0.114336	0.112577	0.110778	0.108938	0.108480	40.70	39.46
JP Morgan Chase & Co.	48125VWQ9	05/18/12	08/18/16	100.000	0.000	2.4102		0.070662	0.071514	0.072376	0.073248		25.82	16.59
JP Morgan Chase & Co.	48125VY20	08/31/12	08/31/16	100.000	0.000	1.7203		0.049179	0.048793	0.049753	0.049636		17.95	12.07
JP Morgan Chase & Co.	48125VYW4	06/13/12	06/13/27	100.000	VARIES	4.6582		0.116431	0.114591	0.112708	0.110781	0.110302	41.52	40.18
JP Morgan Chase & Co.	48125VYX2	07/05/12	07/05/27	100.000	VARIES	4.3956		0.118682	0.117863	0.117026	0.116170	0.115295	42.29	41.67
JP Morgan Chase & Co.	48125VZ52	08/31/12	08/31/18	100.000	VARIES	2.6679		0.076797	0.076583	0.077662	0.077912	0.079487	27.71	28.22
JP Morgan Chase & Co.	48125VZ94	08/31/12	08/31/17	100.000	VARIES	1.7166		0.048248	0.047683	0.048435	0.048142	0.049181	17.53	17.77
JP Morgan Chase & Co.	48125X4L7	10/21/11	10/22/18	100.000	0.000	4.1614		0.130815	0.133537	0.136315	0.139152	0.142047	47.96	49.98
JP Morgan Chase & Co.	48125X4M5	10/21/11	10/22/18	100.000	0.000	4.1614		0.130815	0.133537	0.136315	0.139152	0.142047	47.96	49.98
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIES	5.0718		0.146791	0.146685	0.146527	0.146366	0.146063	52.80	52.68

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

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JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIES	5.1602		0.147564	0.147699	0.147661	0.147623	0.147447	53.16	53.13
JP Morgan Chase & Co.	48125XKS4	03/30/11	03/30/17	100.000	0.000	4.0116		0.128054	0.130623	0.133243	0.135915	0.138641	47.03	48.94
JP Morgan Chase & Co.	48125XLH7	04/07/11	10/08/15	100.000	0.000	3.3515		0.103443	0.104602				29.18	
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIES	5.0712		0.144206	0.144404	0.144434	0.144465	0.144377	51.95	52.00
JP Morgan Chase & Co.	48126D3U1	05/31/13	05/31/19	100.000	0.000	2.4505		0.070605	0.071470	0.072346	0.073232	0.074129	25.63	26.26
JP Morgan Chase & Co.	48126D3W7	05/31/13	05/29/20	100.000	VARIES	2.8293		0.080209	0.080778	0.081369	0.081969	0.082593	29.01	29.44
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIES	3.5785		0.100689	0.101132	0.101662	0.102201	0.102749	36.36	36.73
JP Morgan Chase & Co.	48126DGY0	09/20/13	09/20/23	100.000	VARIES	4.4963		0.120473	0.118897	0.117286	0.116872	0.116449	42.76	42.06
JP Morgan Chase & Co.	48126D7M5	10/09/13	10/09/28	100.000	VARIES	4.6916		0.122991	0.119196	0.115312	0.112659	0.109944	42.96	40.59
JP Morgan Chase & Co.	48126DAQ2	10/05/12	10/05/17	100.000	0.000	1.9305		0.055727	0.056265	0.056808	0.057356	0.057910	20.25	20.64
JP Morgan Chase & Co.	48126DBB4	11/02/12	10/31/18	100.000	0.000	2.2804		0.066277	0.067033	0.067797	0.068570	0.069352	24.09	24.64
JP Morgan Chase & Co.	48126DBC2	10/31/12	10/31/18	100.000	VARIES	2.2312		0.064287	0.064774	0.065268	0.065778	0.066293	23.29	23.65
JP Morgan Chase & Co.	48126DBJ7	10/31/12	10/31/17	100.000	0.000	2.0204		0.058426	0.059016	0.059612	0.060214	0.060823	21.21	21.64
JP Morgan Chase & Co.	48126DFP20	03/27/13	09/27/17	100.000	0.000	1.6905		0.048162	0.048569	0.048979	0.049393	0.049811	17.49	17.79
JP Morgan Chase & Co.	48126DFM6	11/30/12	02/28/18	100.000	0.000	1.9910		0.056942	0.056571	0.057762	0.057703	0.059243	20.82	21.31
JP Morgan Chase & Co.	48126DFN4	11/30/12	11/30/18	100.000	VARIES	2.1918		0.062717	0.063202	0.063692	0.064194	0.064701	22.70	23.05
JP Morgan Chase & Co.	48126DGZ6	11/30/12	11/30/18	100.000	0.000	2.1501		0.062338	0.063008	0.063685	0.064370	0.065062	22.60	23.09
JP Morgan Chase & Co.	48126DH28	04/30/13	04/30/19	100.000	VARIES	2.0021		0.056926	0.057371	0.057828	0.058289	0.058761	20.63	20.96
JP Morgan Chase & Co.	48126DH36	04/30/13	04/30/19	100.000	VARIES	2.0723		0.058969	0.059447	0.059936	0.060431	0.060937	21.37	21.73
JP Morgan Chase & Co.	48126DJ83	04/30/13	10/31/18	100.000	0.000	1.9003		0.054307	0.054823	0.055344	0.055870	0.056401	19.71	20.08
JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIES	3.1389		0.088166	0.088501	0.088916	0.089337	0.089765	31.85	32.14
JP Morgan Chase & Co.	48126DKC2	12/31/12	12/31/18	100.000	0.000	2.1108		0.061151	0.061796	0.062448	0.063107	0.063773	22.13	22.60
JP Morgan Chase & Co.	48126DKD0	12/31/12	12/31/18	100.000	VARIES	2.0821		0.059523	0.059967	0.060416	0.060874	0.061338	21.51	21.83
JP Morgan Chase & Co.	48126DKE8	12/31/12	03/29/18	100.000	0.000	1.8649		0.053513	0.054012	0.054516	0.055024	0.055538	19.45	19.81
JP Morgan Chase & Co.	48126DLU1	12/14/12	12/14/27	100.000	VARIES	3.7338		0.098013	0.097609	0.097197	0.096778	0.096351	35.20	34.90
JP Morgan Chase & Co.	48126DLY3	12/21/12	12/21/27	100.000	VARIES	3.6432		0.093142	0.091550	0.089928	0.089440	0.088943	33.21	32.28
JP Morgan Chase & Co.	48126DMA4	12/27/12	12/27/27	100.000	VARIES	3.6581		0.099857	0.099407	0.098950	0.098484	0.098010	35.86	35.53
JP Morgan Chase & Co.	48126DMB2	12/31/12	12/31/27	100.000	VARIES	3.7027		0.095218	0.093587	0.091925	0.091039	0.090136	33.98	32.93
JP Morgan Chase & Co.	48126DMD8	01/18/13	01/18/28	100.000	VARIES	3.7931		0.100602	0.098954	0.097864	0.096754	0.095623	35.47	34.67
JP Morgan Chase & Co.	48126DME6	01/18/13	01/18/28	100.000	VARIES	3.7909		0.099474	0.097457	0.096167	0.094852	0.093512	34.91	33.95
JP Morgan Chase & Co.	48126DMF3	01/30/13	01/30/28	100.000	VARIES	3.7914		0.099448	0.097417	0.096043	0.094643	0.093217	34.92	33.90
JP Morgan Chase & Co.	48126DMP1	02/13/13	02/13/28	100.000	VARIES	3.7911		0.099418	0.097380	0.096048	0.094691	0.093309	34.96	33.96
JP Morgan Chase & Co.	48126DMW6	02/27/13	02/27/28	100.000	VARIES	3.9927		0.105637	0.103808	0.102456	0.101078	0.099671	37.31	36.29
JP Morgan Chase & Co.	48126DNB1	03/13/13	03/13/28	100.000	VARIES	3.8423		0.101415	0.099574	0.098236	0.096872	0.095482	35.83	34.82
JP Morgan Chase & Co.	48126DNE5	03/27/13	03/27/28	100.000	VARIES	3.9606		0.103473	0.101204	0.099921	0.098612	0.097278	36.51	35.49
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIES	3.1822		0.089153	0.089432	0.089764	0.090100	0.090471	32.24	32.48
JP Morgan Chase & Co.	48126DRL5	01/31/13	07/31/18	100.000	0.000	1.9802		0.056658	0.057219	0.057785	0.058357	0.058935	20.67	21.08
JP Morgan Chase & Co.	48126DRM3	01/31/13	01/31/19	100.000	VARIES	2.1525		0.061142	0.061604	0.062079	0.062559	0.063049	22.24	22.58
JP Morgan Chase & Co.	48126DRW1	01/31/13	01/31/19	100.000	0.000	2.1601		0.061969	0.062638	0.063314	0.063998	0.064689	22.63	23.12
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIES	3.8927		0.102995	0.101215	0.099945	0.098651	0.097331	36.57	35.59
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIES	3.8747		0.100296	0.097756	0.096685	0.095594	0.094481	35.49	34.51
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIES	3.2856		0.091579	0.090394	0.091720	0.091058	0.092964	33.23	33.60
JP Morgan Chase & Co.	48126DVH9	02/28/13	02/28/19	100.000	VARIES	2.1918		0.061936	0.061396	0.062554	0.062358	0.063896	22.58	23.02

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
JP Morgan Chase & Co.	48126DVW6	02/28/13	02/28/19	100.000	0.000	2.1003		0.059868	0.059510	0.060796	0.060766	0.062422	21.90	22.45
JP Morgan Chase & Co.	48126DVX4	02/28/13	08/31/18	100.000	0.000	2.0204		0.057522	0.057155	0.058367	0.058316	0.059881	21.03	21.54
JP Morgan Chase & Co.	48126DVY2	02/11/13	02/10/20	100.000	0.000	2.6402		0.076279	0.077286	0.078306	0.079340	0.080387	27.93	28.67
JP Morgan Chase & Co.	48126DZF9	03/28/13	03/29/19	100.000	VARIES	2.2418		0.063807	0.064332	0.064869	0.065411	0.065966	23.16	23.55
JP Morgan Chase & Co.	48126DZG7	03/28/13	03/29/19	100.000	0.000	2.2503		0.064648	0.065375	0.066111	0.066855	0.067607	23.54	24.07
JP Morgan Chase & Co.	48126DZF7	03/28/13	09/28/18	100.000	0.000	2.0503		0.058723	0.059325	0.059933	0.060548	0.061169	21.36	21.80
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.094126	0.094563	0.095039	0.095522	0.096048	34.05	34.39
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/29/20	100.000	0.000	2.8178		0.078939	0.078746	0.080733	0.080980	0.083483	29.00	29.93
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIES	4.4199		0.121329	0.119850	0.118338	0.116793	0.116506	43.13	42.15
JP Morgan Chase & Co.	48126N5M5	03/18/14	03/18/29*	100.000	VARIES	4.4586		0.120276					9.26*	
JP Morgan Chase & Co.	48126N6E2	05/07/14	05/05/17	100.000	0.000	1.5702		0.043956	0.044301	0.044649	0.044999	0.045352	15.92	16.18
JP Morgan Chase & Co.	48126N6F9	05/07/14	05/05/17	100.000	0.150	1.5618		0.043688	0.043997	0.044308	0.044621	0.044937	15.82	16.04
JP Morgan Chase & Co.	48126N6J1	05/14/14	05/12/17	100.000	0.000	1.4801		0.041417	0.041724	0.042032	0.042344	0.042657	15.00	15.22
JP Morgan Chase & Co.	48126N6K8	05/14/14	05/12/17	100.000	0.150	1.4777		0.041319	0.041594	0.041870	0.042149	0.042429	14.95	15.15
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2501		0.094756	0.096296	0.097861	0.099451	0.101067	34.40	35.53
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6188		0.101921	0.102430	0.102997	0.103575	0.104212	36.78	37.18
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3048		0.120636	0.121002	0.121714	0.122442	0.123185	43.50	43.95
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2114		0.092104	0.093583	0.095086	0.096613	0.098164	33.95	35.05
JP Morgan Chase & Co.	48126NHE0	07/31/13	07/31/19	100.000	VARIES	2.9571		0.083450	0.084137	0.084835	0.085565	0.086306	30.37	30.89
JP Morgan Chase & Co.	48126NHH3	07/31/13	07/31/18	100.000	0.000	2.5902		0.073829	0.074785	0.075753	0.076734	0.077728	27.04	27.75
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIES	3.9756		0.111087	0.111423	0.111766	0.112428	0.113104	40.15	40.56
JP Morgan Chase & Co.	48126NHH6	07/11/13	07/11/19	100.000	0.000	3.3903		0.097396	0.099047	0.100726	0.102434	0.104170	35.93	37.15
JP Morgan Chase & Co.	48126NJJ7	07/31/13	07/31/19	100.000	0.000	2.9705		0.084985	0.086248	0.087529	0.088829	0.090148	31.21	32.14
JP Morgan Chase & Co.	48126NLK1	08/05/13	08/03/17	100.000	0.000	2.1505		0.061021	0.061677	0.062340	0.063011	0.063688	22.28	22.76
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2508		0.092237	0.093224	0.094739	0.096279	0.098381	34.16	35.41
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968		0.119091	0.117349	0.118844	0.118268	0.120971	43.12	43.65
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354		0.090362	0.090637	0.091419	0.092234	0.093574	33.16	33.88
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7493		0.107516	0.107746	0.110972	0.111823	0.115808	39.71	41.37
JP Morgan Chase & Co.	48126NQX8	09/30/13	09/30/19	100.000	VARIES	2.9713		0.083449	0.083946	0.084451	0.084994	0.085545	30.22	30.60
JP Morgan Chase & Co.	48126NQZ3	09/30/13	09/28/18	100.000	0.000	2.5208		0.071790	0.072695	0.073611	0.074539	0.075478	26.18	26.84
JP Morgan Chase & Co.	48126NRP4	09/30/13	03/29/18	100.000	0.000	2.2910		0.065103	0.065848	0.066603	0.067366	0.068137	23.71	24.26
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8712		0.111739	0.113902	0.116106	0.118354	0.120645	41.07	42.67
JP Morgan Chase & Co.	48126NSW8	10/18/13	10/18/28	100.000	VARIES	4.7118		0.123352	0.119452	0.115460	0.112911	0.110301	43.13	40.73
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIES	4.4384		0.118405	0.115881	0.113300	0.113047	0.112788	41.86	40.71
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907		0.078602	0.079698	0.080810	0.081938	0.083081	28.83	29.64
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIES	4.6982		0.125312	0.122623	0.119871	0.119541	0.119204	44.41	43.07
JP Morgan Chase & Co.	48126NU21	01/14/14	01/12/18	100.000	0.000	2.0000		0.056107	0.056668	0.057234	0.057807	0.058385	20.49	20.90
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3004		0.093210	0.094749	0.096312	0.097902	0.099517	34.31	35.46
JP Morgan Chase & Co.	48126NWU7	10/31/13	10/31/19	100.000	0.000	2.7408		0.078236	0.079308	0.080395	0.081496	0.082613	28.49	29.28
JP Morgan Chase & Co.	48126NWW5	10/31/13	10/31/23	100.000	VARIES	3.8579		0.107716	0.107999	0.108287	0.108854	0.109431	38.86	39.16
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.102475	0.104299	0.106156	0.108047	0.109970	37.48	38.82

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd Period	2016 2nd Period	2016 3rd Period	2015	2016
JP Morgan Chase & Co.	48126NZY6	11/29/13	11/29/19	100.000	0.000	2.8103		0.080273	0.081401	0.082545	0.083705	0.084881	29.17	30.00
JP Morgan Chase & Co.	48126NZZ3	11/29/13	11/29/19	100.000	0.000	2.8103		0.080273	0.081401	0.082545	0.083705	0.084881	29.17	30.00
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.105697	0.107637	0.109612	0.111623	0.113672	38.43	39.85
JP Morgan Chase & Co.	48127D3H9	12/17/14	12/17/20	100.000	VARIES	2.7852		0.077369	0.077523	0.077680	0.077922	0.078167	27.88	28.02
JP Morgan Chase & Co.	48127D4A3	12/31/14	12/31/20	100.000	0.000	1.7100		0.047502	0.047908	0.048318	0.048731	0.049148	17.17	17.47
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708		0.080890	0.082051	0.083229	0.084423	0.085635	29.47	30.32
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIES	2.8446		0.079218	0.079422	0.079686	0.079953	0.080281	28.59	28.78
JP Morgan Chase & Co.	48127DKP2	06/04/14	06/05/18	100.000	0.000	1.9100		0.052977	0.053190	0.053698	0.054211	0.055030	19.40	19.78
JP Morgan Chase & Co.	48127DMP0	06/30/14	09/30/20	100.000	0.000	2.7897		0.078034	0.079123	0.080226	0.081345	0.082480	28.49	29.29
JP Morgan Chase & Co.	48127DNW4	10/31/14	10/31/29	100.000	VARIES	2.8582		0.079397	0.079003	0.078604	0.078200	0.077789	28.46	28.18
JP Morgan Chase & Co.	48127DPA0	11/21/14	11/21/29	100.000	VARIES	4.0316		0.111991	0.110354	0.108685	0.106982	0.105245	39.89	38.68
JP Morgan Chase & Co.	48127DPG7	12/24/14	12/24/29	100.000	VARIES	4.0345		0.112070	0.111041	0.109991	0.108920	0.107827	40.15	39.39
JP Morgan Chase & Co.	48127DPH5	12/24/14	12/24/29	100.000	VARIES	2.8705		0.079737	0.079757	0.079778	0.079799	0.079821	28.71	28.72
JP Morgan Chase & Co.	48127DQH4	02/27/15	02/27/30	100.000	VARIES	4.0540		0.112613	0.112613	0.112613	0.109910	0.108517	34.07	39.47
JP Morgan Chase & Co.	48127DVW5	08/29/14	08/31/20	100.000	0.000	2.8192		0.077893	0.077703	0.079664	0.079909	0.082379	28.61	29.54
JP Morgan Chase & Co.	48127DYS1	09/30/14	09/30/20	100.000	0.000	2.9909		0.083082	0.084325	0.085586	0.086866	0.088165	30.36	31.28
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108		0.107873	0.109929	0.112023	0.114158	0.116333	39.46	40.98
Justice Park Dist, IL	48214PAN5	06/07/11	12/01/15	104.066	VARIES	3.9671		0.111305	0.110758				36.63	
Justice Park Dist, IL	48214PAP0	06/07/11	12/01/16	102.404	VARIES	4.4687		0.125380	0.125078	0.124769	0.124454		45.06	41.12
Justice Park Dist, IL	48214PAQ8	06/07/11	12/01/17	101.380	VARIES	4.7209		0.132151	0.131992	0.131829	0.131663	0.131492	47.54	47.42
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIES	4.9723		0.138258	0.138243	0.138227	0.138210	0.138193	49.77	49.76
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3724		0.146826	0.147039	0.147258	0.147483	0.147714	52.91	53.07
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224		0.153193	0.153603	0.154024	0.154457	0.154902	55.25	55.55
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.156782	0.157317	0.157867	0.158434	0.159018	56.57	56.97
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	118.70	0.047613	0.048916	0.050256	0.051632	0.053045	17.57	18.54
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	96.58	0.044548	0.045836	0.047161	0.048524	0.049926	16.27	17.23
LaSalle CNTY SD #44, IL	504402BX5	02/01/12	12/01/15	106.275	VARIES	3.1949		0.090314	0.089538				29.66	
LaSalle CNTY SD #141, IL	504588FB5	06/01/12	12/01/15	105.685	VARIES	2.2809		0.064430	0.063898				21.17	
LaSalle CNTY SD #141, IL	504588FC3	06/01/12	12/01/16	106.786	VARIES	2.3843		0.068310	0.067800	0.067283	0.066761		24.47	22.11
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	350.19	0.116509	0.119986	0.123568	0.127256		42.57	45.15
Lakewood Township, NJ	512678QU0	08/22/12	04/01/15	98.986	1.500	1.9002	9.15	0.011013					.99	
Lakewood Township, NJ	512678QV8	08/22/12	04/01/16	98.453	2.000	2.4505	9.96	0.012066	0.012213	0.012363			4.40	1.11
Lakewood Township, NJ	512678QW6	08/22/12	04/01/17	98.381	2.250	2.6252	8.05	0.009766	0.009894	0.010024	0.010155	0.010289	3.56	3.66
Lakewood Township, NJ	512678QX4	08/22/12	04/01/18	98.460	2.700	3.0003	6.17	0.007517	0.007630	0.007745	0.007861	0.007979	2.75	2.83
Lee & Dekalb Counties,IL	523351BS2	09/30/11	01/01/16	100.000	0.000	3.9990		0.126361	0.128888				45.94	
Lee & Dekalb Counties,IL	523351BT0	09/30/11	01/01/17	100.000	0.000	3.7493		0.117529	0.119732	0.121977	0.124263		42.71	44.32
Lee & Dekalb Counties,IL	523351BU7	09/30/11	01/01/18	100.000	0.000	3.9993		0.126373	0.128900	0.131477	0.134106		45.95	47.81
Lee & Dekalb Counties,IL	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2492		0.135343	0.138219	0.141156	0.144155		49.24	51.36
Lee & Dekalb Counties,IL	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.169623	0.173438	0.177340	0.181330		61.75	64.56
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43	100.000	2.984	6.0292		0.175228	0.178011	0.180879	0.183833	0.186876	64.10	66.19
Liberty Interactive Corp	530610AB0	09/09/13	09/30/43	100.000	1.000	2.5054		0.070712	0.071250	0.071795	0.072346	0.072904	25.65	26.05
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.643592	0.667738	0.692978	0.719363	0.746944	238.31	256.70
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.643592	0.667738	0.692978	0.719363	0.746944	238.31	256.70

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.705133	0.733468	0.763139	0.794209	0.826744	266.84	288.97
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.705133	0.733468	0.763139	0.794209	0.826744	266.84	288.97
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.548063	0.567017	0.586621	0.606880	0.627793	207.12	221.66
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.548063	0.567017	0.586621	0.606880	0.627793	207.12	221.66
Livingston Counties, IL	538412AU1	10/27/10	12/01/15	104.254	VARIES	3.2393		0.090739	0.090364				29.88	
Lloyds TSB Bank PLC	5394E8AH2	07/28/11	07/28/16	100.000	VARIES	2.0468		0.007916	0.007997	0.008079	0.008162		2.89	1.69
Lloyds TSB Bank PLC	5394E8AM1	04/13/12	04/13/15	98.750	VARIES	2.9305		0.018630					1.90	
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.119441	0.117288	0.116504	0.115703	0.114882	42.42	41.69
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7870		0.018776	0.019038	0.019303	0.019572	0.019845	6.84	7.03
Lloyds TSB Bank PLC	5394E8AV1	06/08/12	06/08/27	95.000	8.000	8.5995	4.75	0.005813	0.006063	0.006324	0.006596	0.006880	2.15	2.34
Lloyds TSB Bank PLC	5394E8AX7	06/29/12	06/29/32	100.000	VARIES	4.7441		0.126020	0.125320	0.124602	0.123868	0.123453	45.24	44.72
Lloyds TSB Bank PLC	5394E8AY5	06/29/12	06/29/27	95.000	8.000	8.5995	4.63	0.005813	0.006063	0.006324	0.006596	0.006880	2.14	2.33
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.006934	0.007032	0.007131	0.007231	0.007332	2.55	2.62
Lloyds TSB Bank PLC	5394E8BC2	07/20/12	07/20/17	98.250	VARIES	2.8582		0.021894	0.022207	0.022524	0.022846	0.023173	8.04	8.27
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	4.200	4.6384	6.45	0.007699	0.007878	0.008060	0.008247	0.008439	2.86	3.00
Lloyds TSB Bank PLC	5394E8BG3	09/19/12	09/19/32	100.000	VARIES	4.3107		0.115245	0.114059	0.113551	0.113033	0.112502	41.10	40.68
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033		0.093233	0.091799	0.090338	0.088851	0.088186	32.87	31.93
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIES	3.6891		0.094828	0.092184	0.091094	0.089984	0.088853	33.18	32.30
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIES	3.6254		0.088099	0.084444	0.080723	0.076934	0.075591	30.58	28.04
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIES	4.1638		0.105336	0.101784	0.098158	0.094457	0.090679	36.02	33.35
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIES	4.0718		0.105084	0.100950	0.096731	0.094519	0.092261	35.79	33.73
Lloyds TSB Bank PLC	5394E8BW8	07/26/13	07/26/28	100.000	VARIES	4.0225		0.108378	0.106962	0.105519	0.104046	0.102544	38.32	37.26
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIES	4.1864		0.109634	0.106201	0.102695	0.099116	0.095463	37.80	35.23
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33	100.000	VARIES	4.7627		0.127988	0.125756	0.123471	0.122038	0.120570	45.12	43.83
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33	100.000	VARIES	5.0069		0.132402	0.128935	0.125382	0.123759	0.122095	46.37	44.53
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33	100.000	VARIES	5.0356		0.133308	0.129898	0.126402	0.124942	0.123446	46.87	45.02
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIES	5.0339		0.132800	0.129151	0.125410	0.123116	0.120764	46.66	44.43
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIES	4.3735		0.118142	0.118295	0.118452	0.118613	0.118777	42.57	42.68
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIES	4.4796		0.117546	0.113985	0.110345	0.108352	0.106315	41.43	39.23
Lloyds TSB Bank PLC	5394E8CF4	12/27/13	12/27/28	100.000	VARIES	4.0354		0.106916	0.104248	0.101526	0.100949	0.100361	37.99	36.44
Lloyds TSB Bank PLC	5394E8CG2	01/29/14	01/29/34	100.000	VARIES	4.7509		0.128480	0.124905	0.121245	0.117498	0.115951	44.51	42.17
Lloyds TSB Bank PLC	5394E8CK3	04/10/14	04/10/34	100.000	VARIES	4.6720		0.126548	0.123241	0.119856	0.116393	0.115347	44.42	42.16
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIES	3.7158		0.099976	0.096672	0.093307	0.089880	0.087411	34.96	32.58
MTR Gaming Group, Inc.	553769AJ9	08/05/11	08/01/19*	97.000	11.500	N/A		0.331829	0.332387	0.332978			73.45*	
MTR Gaming Group, Inc.	553769AK6	08/05/11	08/01/19*	97.000	11.500	N/A		0.331829	0.332387	0.332978			73.45*	
MTR Gaming Group, Inc.	553769AL4	08/05/11	08/01/19*	97.000	11.500	N/A		0.331829	0.332387	0.332978			73.45*	
Macon CNTYS SD #11, IL	555495DQ0	05/06/15	12/01/16	104.270	0.000	0.9818		0.028439	0.028458	0.028598	0.028738		6.69	9.46
Macon CNTYS SD #11, IL	555495DR8	05/06/15	12/01/17	105.649	VARIES	1.4828		0.043517	0.043561	0.043884	0.044210	0.042113	10.25	15.80
Macon CNTYS SD #11, IL	555495DS6	05/06/15	12/01/18	107.392	VARIES	1.8335		0.054696	0.054765	0.055267	0.055774	0.053088	12.88	19.92
Macon CNTYS SD #11, IL	555495DT4	05/06/15	12/01/19	109.091	VARIES	2.1340		0.064669	0.064765	0.065456	0.066155	0.062906	15.24	23.61
Macon CNTYS SD #11, IL	555495DU1	05/06/15	12/01/20	109.863	VARIES	2.3354		0.071271	0.071387	0.072220	0.073064	0.069590	16.80	26.07

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
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Macon CNTYS DIST 537, IL	555545BR2	04/01/10	12/01/15	105.886	0.000	3.0211		0.102209	0.103753					34.01	
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	0.000	3.2973		0.113248	0.115115	0.117013	0.118943			41.22	38.96
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	0.000	3.7059		0.126137	0.128474	0.130855	0.133279	0.135749		45.97	47.69
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	0.000	3.5846		0.123441	0.125654	0.127906	0.130198	0.132532		44.97	46.60
Macon CNTYS SD #9, IL	555864AE7	05/24/13	12/01/15	104.772	VARIES	1.2371		0.035000	0.034684					11.49	
Macon CNTYS SD #9, IL	555864AF4	05/24/13	12/01/16	106.008	VARIES	1.5380		0.044158	0.043804	0.043446	0.043086			15.81	14.27
Macon CNTYS SD #9, IL	555864AG2	05/24/13	12/01/17	106.698	VARIES	1.7393		0.050439	0.050093	0.049743	0.049391	0.049035		18.07	17.82
Macon CNTYS SD #9, IL	555864AH0	05/24/13	12/01/18	106.171	VARIES	2.0893		0.060609	0.060299	0.059985	0.059669	0.059349		21.74	21.52
Macon CNTYS SD #9, IL	555864AJ6	05/24/13	12/01/19	106.514	VARIES	2.4384		0.071101	0.070782	0.070460	0.070134	0.069803		25.52	25.29
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIES	2.6887		0.078024	0.077766	0.077504	0.077239	0.076970		28.03	27.84
Marion CNTY SD #133, IL	568870BJ7	05/05/15	12/01/19	113.641	VARIES	2.7710		0.087473	0.087648	0.088863	0.090094	0.084081		20.72	32.07
Marion CNTY SD #133, IL	568870BK4	05/05/15	12/01/20	116.003	VARIES	3.0724		0.099003	0.099223	0.100747	0.102295	0.095480		23.46	36.39
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIES	3.3737		0.109325	0.109592	0.111440	0.113320	0.106023		25.91	40.29
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIES	3.5754		0.116623	0.116924	0.119015	0.121142	0.113549		27.65	43.06
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIES	3.7759		0.125437	0.125779	0.128154	0.130573	0.122320		29.75	46.40
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	577.72	0.193282						28.99	
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	541.96	0.182302	0.188964	0.195869				67.23	29.38
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	505.90	0.170629	0.176907	0.183416	0.190165	0.197162		62.94	67.66
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	469.49	0.157925	0.163696	0.169679	0.175880	0.182308		58.24	62.58
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	437.82	0.147669	0.153103	0.158736	0.164577	0.170633		54.47	58.55
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	407.88	0.137939	0.143049	0.148349	0.153844	0.159544		50.89	54.73
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	7.350	N/A		0.237585	0.241113	0.244895	0.248950	0.253297		86.40	89.21
Mashantucket Western	574754AM9	07/01/13	03/31/36	14.695	6.500	N/A		0.103975	0.111890	0.120560	0.130065	0.140492		40.36	46.93
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.124323	0.123857	0.123381	0.122895	0.122398		44.64	44.30
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.137262	0.136858	0.136444	0.136020	0.135587		49.32	49.02
McLean County, IL	582001FB4	06/30/14	12/01/18	99.601	VARIES	2.2167		0.061901	0.062587	0.060741	0.060643	0.060544		22.37	21.84
McLean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIES	3.1536		0.088227	0.089618	0.086761	0.086706	0.086649		31.97	31.22
McLean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6289		0.114998	0.117085	0.110893	0.110133	0.109359		41.65	39.74
McLean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8796		0.122477	0.124853	0.118384	0.117716	0.117036		44.40	42.46
McLean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1299		0.129402	0.132074	0.125337	0.124770	0.124192		46.94	44.98
McLean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801		0.135742	0.138715	0.131715	0.131254	0.130783		49.28	47.31
Merrill Lynch & Co., Inc.	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.320910	0.330077	0.339506	0.348390	0.356560	119.19	125.66	
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.152545	0.153027	0.153522	0.154032	0.154555		55.06	55.42
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.155274	0.155602	0.155938	0.156284	0.156640		55.99	56.23
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.162118	0.162499	0.162893	0.163297	0.163714		58.45	58.73
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	60.74	0.022082	0.023118	0.024203	0.025338	0.026527		8.14	8.92
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	43.21	0.029835	0.031143	0.032508	0.033933	0.035421		11.02	12.01
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.416414	0.430342	0.447282	0.464994	0.486168	155.06	167.61	
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.416414	0.430342	0.447282	0.464994	0.486168	155.06	167.61	
Milagro Oil & Gas, Inc.	59870WAA0	05/11/11	05/15/16	97.182	10.500	11.2509	18.89	0.017701	0.018697	0.019748				6.65	2.65
Milagro Oil & Gas, Inc.	59870WAB8	05/11/11	05/15/16	97.182	10.500	11.2509	18.89	0.017701	0.018697	0.019748				6.65	2.65
Molina Healthcare Inc.	60855RAD2	09/05/14	08/15/44	100.500	VARIES	7.5077		0.209592	0.215079	0.221459	0.228078	0.234945		78.05	82.75
Molina Healthcare Inc.	60855RAE0	09/05/14	08/15/44	100.500	VARIES	7.5077		0.209592	0.215079	0.221459	0.228078	0.234945		78.05	82.75

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.113633	0.114378	0.115141	0.115921	0.116719	41.19	41.75
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.110870	0.111752	0.112655	0.113578	0.114523	40.25	40.91
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.248419	0.255623	0.263036	0.270665	0.278514	90.80	96.14
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2661		0.147264	0.147469	0.147540	0.147614	0.147586	53.10	53.13
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.154922	0.155104	0.155292	0.155377	0.155465	55.87	55.95
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.140161	0.140304	0.140452	0.140603	0.140760	50.49	50.60
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.133913	0.130016	0.129519	0.129008	0.128483	46.80	46.37
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.012059	0.012194	0.012330	0.012469	0.012608	4.41	4.51
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.166276	0.164418	0.162500	0.161926	0.161334	59.41	58.36
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.142145	0.141053	0.139931	0.138777	0.137591	50.60	49.77
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3803		0.122069	0.122073	0.122078	0.122054	0.122029	43.95	43.94
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7333		0.167094	0.163368	0.159516	0.155535	0.151419	59.25	56.46
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0718		0.143252	0.139168	0.138421	0.137651	0.136858	50.17	49.48
Morgan Stanley	61745E3F6	11/30/11	12/01/16	100.000	VARIES	5.1660		0.011332	0.011259	0.011184	0.011107		4.06	3.68
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665		0.018856	0.019136	0.019420	0.019708	0.020000	6.92	7.13
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7500		0.162925	0.163071	0.163004	0.162935	0.162676	58.69	58.62
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6230		0.141732	0.140695	0.139630	0.138534	0.137408	50.52	49.73
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9291		0.173137	0.169512	0.165761	0.161880	0.157864	61.65	58.94
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.020209	0.020483	0.020760	0.021041	0.021326	7.40	7.60
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.126933	0.125930	0.124899	0.123840	0.122752	45.21	44.45
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4932		0.134182	0.133915	0.133642	0.133361	0.133072	48.18	47.97
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8598		0.015383	0.015603	0.015826	0.016052	0.016282	5.64	5.80
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.128333	0.127686	0.127022	0.126339	0.125638	45.88	45.39
Morgan Stanley	61745E4M0	12/23/11	12/23/18	100.000	VARIES	4.9659		0.026808	0.026569	0.026324	0.026073	0.025815	9.60	9.43
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1786		0.154188	0.150370	0.146434	0.142376	0.138193	53.52	50.60
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.148836	0.147816	0.146769	0.144942		53.14	34.16
Morgan Stanley	61745E5C1	08/27/10	08/27/15	100.000	VARIES	1.8388		0.007280	0.007347				1.73	
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217		0.146351	0.146681	0.146913	0.147151	0.147183	52.81	52.96
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565		0.134971	0.134953	0.134934	0.134915	0.134896	48.58	48.57
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.012008	0.011979	0.012280	0.012318	0.012698	4.41	4.55
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739		0.159258	0.158632	0.158666	0.158700	0.158735	57.16	57.13
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6271		0.138233	0.134307	0.134324	0.134342	0.134360	48.47	48.37
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5646		0.152251	0.152066	0.151876	0.151681	0.151907	54.74	54.64
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799		0.127478	0.127815	0.128161	0.128294	0.128431	46.04	46.20
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4091		0.150789	0.151191	0.151413	0.151642	0.151594	54.44	54.57
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463		0.142934	0.141242	0.141437	0.141639	0.141846	51.01	50.99
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.151908	0.151863	0.151859	0.151855	0.151850	54.68	54.67
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167		0.139842	0.140060	0.140284	0.140324	0.140365	50.44	50.52
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5215		0.130383	0.126899	0.126883	0.124070	0.124628	46.52	45.64
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.150619	0.150751	0.150787	0.150824	0.150748	54.26	54.29
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065		0.161031	0.161141	0.161253	0.161369	0.161614	58.01	58.10
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7612		0.151178	0.151211	0.151245	0.151279	0.151511	54.44	54.47
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.018914	0.019181	0.019452	0.019726	0.020005	6.91	7.11

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397		0.167421	0.168254	0.169112	0.169994	0.170044	60.55	61.11
Morgan Stanley	61745EF30	08/30/11	08/30/15	100.000	VARIES	3.2415		0.011065	0.011183				2.69	
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398		0.164155	0.164013	0.163919	0.163822	0.163723	59.06	58.99
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565		0.006763	0.006839	0.006917	0.006995	0.007074	2.46	2.52
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6734		0.134886	0.132649	0.134068	0.132571	0.134726	48.72	48.87
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779		0.154524	0.154129	0.154495	0.154872	0.156005	56.33	56.72
Morgan Stanley	61745EG70	08/31/11	08/31/15	100.000	VARIES	3.2288		0.010789	0.010784				2.61	
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7524		0.132246	0.130862	0.130181	0.129481	0.130621	47.88	47.55
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7371		0.145927	0.143842	0.143133	0.142403	0.141653	51.99	51.30
Morgan Stanley	61745EJ36	09/16/11	09/16/15	100.000	VARIES	3.0131		0.017843	0.018112				4.60	
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147		0.014725	0.014924	0.015127	0.015332	0.015541	5.37	5.52
Morgan Stanley	61745EJ85	04/28/11	04/28/17	100.000	VARIES	1.7167		0.011810	0.011911	0.012013	0.012117	0.012221	4.28	4.36
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.144567	0.142521	0.140415	0.140480	0.140548	51.21	50.58
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240		0.027381	0.027768	0.028160	0.028558	0.028961	10.00	10.28
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6125		0.010230	0.010312	0.010395	0.010479	0.010564	3.71	3.77
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.140867	0.136859	0.132734	0.133245	0.133771	49.14	47.99
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025		0.017502	0.017721	0.017943	0.018167	0.018394	6.37	6.53
Morgan Stanley	61745EM24	04/29/11	04/29/16	100.000	VARIES	1.5929		0.008678	0.008747	0.008816			3.15	1.04
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5347		0.131671	0.131638	0.131604	0.131569	0.131533	47.39	47.36
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.143955	0.144136	0.144240	0.144347	0.144378	51.87	51.95
Morgan Stanley	61745EM99	09/30/11	09/30/17	100.000	VARIES	3.3263		0.011374	0.011564	0.011756	0.011951	0.012150	4.16	4.30
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5223		0.143168	0.139913	0.140493	0.137993	0.140062	51.54	50.94
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1251		0.148788	0.144838	0.140766	0.136570	0.132246	52.12	49.15
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9922		0.012979	0.013108	0.013239	0.013371	0.013504	4.71	4.80
Morgan Stanley	61745EP96	10/15/10	10/15/15	100.000	VARIES	1.8991		0.016628	0.016786				4.75	
Morgan Stanley	61745EQ38	09/30/11	09/30/15	100.000	VARIES	3.1371		0.020541	0.020864				5.58	
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.021985	0.022281	0.022581	0.022885	0.023193	8.01	8.23
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.143086	0.141302	0.140516	0.139708	0.138876	51.11	50.39
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922		0.170182	0.169944	0.169698	0.169286	0.168861	61.22	61.01
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455		0.016979	0.017187	0.017397	0.017609	0.017825	6.18	6.33
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.150055	0.149971	0.149884	0.149795	0.149750	54.00	53.94
Morgan Stanley	61745ET68	06/22/10	06/22/15	100.000	VARIES	2.6966		0.009823					1.68	
Morgan Stanley	61745EU58	11/16/10	11/16/15	100.000	VARIES	1.5999		0.008626	0.008696				2.73	
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3578		0.149056	0.148946	0.148832	0.148715	0.148467	53.64	53.55
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.131827	0.131985	0.132146	0.132312	0.132483	47.53	47.65
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641		0.010320	0.010395	0.010471			3.73	1.49
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3141		0.013607	0.013764	0.013923	0.014084	0.014247	4.93	5.05
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.145828	0.147301	0.148405	0.149542	0.150713	53.18	54.00
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880		0.129204	0.128036	0.126835	0.125602	0.125920	46.28	45.43
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618		0.176352	0.176027	0.175692	0.175346	0.174989	63.39	63.14
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.160808	0.162256	0.163539	0.164863	0.166230	58.56	59.52
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593		0.017416	0.017622	0.017829	0.018040	0.018253	6.32	6.47
Morgan Stanley	61745EW98	11/17/11	11/17/17	100.000	VARIES	3.9291		0.011116	0.011334	0.011557	0.011784	0.012015	4.06	4.22

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7758		0.144258	0.142360	0.141464	0.140543	0.139594	51.59	50.76
Morgan Stanley	61745EX71	11/17/11	11/17/15	100.000	VARIES	3.5087		0.013649	0.013888				4.36	
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.020967	0.021329	0.021697	0.022071	0.022452	7.73	8.00
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.161720	0.161596	0.161469	0.161131	0.160785	58.19	58.06
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5719		0.136781	0.136691	0.136598	0.136503	0.137135	49.22	49.16
Morgan Stanley	61745EY96	12/15/10	12/15/15	100.000	VARIES	1.7536		0.012333	0.012441				4.26	
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.030086	0.030485	0.030890	0.031301	0.031717	10.92	11.21
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7788		0.142583	0.141042	0.139457	0.140262	0.141090	50.51	50.63
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8963		0.164903	0.164950	0.164999	0.164939	0.164877	59.38	59.38
Morgan Stanley	61746BDP8	02/04/14	02/04/19	100.000	0.000	2.5695		0.072292	0.073221	0.074162	0.075114	0.076079	26.47	27.15
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.207288					10.36	
Morgan Stanley	61747YDB8	05/27/11	05/29/15	100.000	0.000	3.0456		0.094057					13.92	
Morgan Stanley	617480199	04/30/08	01/30/15	100.000	0.000	6.0537		0.244145					7.08	
Morgan Stanley	6174822B9	09/28/12	03/28/16	100.000	0.000	2.4304		0.070855	0.071716	0.072587			25.82	6.32
Morgan Stanley	6174822C7	09/28/12	09/28/27	100.000	VARIES	4.7924		0.131809	0.132110	0.132419	0.132735	0.133059	47.56	47.79
Morgan Stanley	6174822D5	09/28/12	09/28/32	100.000	VARIES	5.0081		0.136569	0.136512	0.136454	0.136394	0.136333	49.14	49.10
Morgan Stanley	6174822E3	09/28/12	09/28/32	100.000	VARIES	5.0051		0.134392	0.134071	0.133741	0.133404	0.133058	48.26	48.02
Morgan Stanley	6174822F0	09/28/12	09/28/32	100.000	VARIES	4.9982		0.130467	0.129441	0.128390	0.127312	0.126207	46.59	45.82
Morgan Stanley	6174822J2	09/28/12	09/28/32	100.000	VARIES	5.0415		0.135652	0.135486	0.135316	0.135142	0.134963	48.77	48.65
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3498		0.099445	0.101111	0.102805	0.104526	0.106277	36.31	37.53
Morgan Stanley	6174822S2	10/31/12	10/31/17	100.000	0.000	2.8337		0.083274	0.084454	0.085650	0.086864	0.088095	30.34	31.20
Morgan Stanley	6174822X1	10/31/12	10/29/32	100.000	VARIES	4.6665		0.121835	0.121028	0.120202	0.119357	0.118493	43.61	43.01
Morgan Stanley	6174822Y9	10/31/12	10/29/32	100.000	VARIES	4.6741		0.125901	0.125737	0.125570	0.125398	0.125222	45.27	45.15
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2126		0.095107	0.096635	0.098187	0.099764	0.101367	34.61	35.73
Morgan Stanley	6174823N2	11/30/12	11/30/17	100.000	0.000	2.8394		0.083450	0.084634	0.085836	0.087055	0.088291	30.33	31.20
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIES	3.0092		0.080278	0.080307	0.080376	0.080446	0.080603	28.91	28.96
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIES	3.5683		0.095442	0.094171	0.094264	0.094358	0.094454	34.09	33.96
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7328		0.109562	0.111607	0.113690	0.115812	0.117974	39.82	41.32
Morgan Stanley	617482D76	11/28/11	11/28/17	100.000	0.000	6.9072		0.235220	0.243343	0.251747	0.260442	0.269436	86.69	92.78
Morgan Stanley	617482D92	11/17/11	11/17/26*	100.000	VARIES	6.4999		0.176904	0.176991				55.92*	
Morgan Stanley	617482E59	12/28/11	12/28/16	100.000	0.000	5.6804		0.186664	0.191966	0.197418	0.203025		68.19	71.49
Morgan Stanley	617482F41	01/30/12	01/30/18	100.000	0.000	4.7546		0.148536	0.152067	0.155682	0.159383	0.163172	55.19	57.84
Morgan Stanley	617482F66	01/31/12	01/29/27	100.000	VARIES	5.2919		0.141205	0.140061	0.139567	0.139060	0.138540	50.38	50.00
Morgan Stanley	617482F90	02/28/12	02/28/19	100.000	0.000	5.2371		0.164632	0.166189	0.172415	0.175006	0.182565	61.33	64.83
Morgan Stanley	617482G73	03/30/12	03/29/18	100.000	0.000	4.9522		0.155437	0.159285	0.163230	0.167271	0.171413	57.37	60.24
Morgan Stanley	617482G81	03/30/12	09/30/15	100.000	0.000	3.8221		0.116710	0.118940				31.80	
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4023		0.172580	0.171374	0.170130	0.169463	0.168775	61.65	60.98
Morgan Stanley	617482H31	03/08/12	09/08/15	100.000	0.000	3.4574		0.104632	0.106441				26.17	
Morgan Stanley	617482H56	03/30/12	03/30/27	100.000	VARIES	6.3037		0.165882	0.164827	0.163738	0.163175	0.162594	59.33	58.74
Morgan Stanley	617482H64	04/02/12	04/02/27	100.000	VARIES	6.2400		0.164134	0.163479	0.162804	0.162107	0.161389	58.85	58.36
Morgan Stanley	617482J47	04/30/12	10/30/15	100.000	0.000	3.9956		0.122528	0.124976				37.08	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Morgan Stanley	617482J62	04/30/12	04/28/17	100.000	0.000	4.8877		0.153150	0.156893	0.160727	0.164655	0.168679	56.29	59.07
Morgan Stanley	617482J96	04/30/12	04/28/17	100.000	0.000	4.8877		0.153150	0.156893	0.160727	0.164655	0.168679	56.29	59.07
Morgan Stanley	617482K45	04/25/12	04/26/27	100.000	VARIES	6.3672		0.167614	0.166661	0.165678	0.164664	0.164284	60.04	59.37
Morgan Stanley	617482K60	11/28/11	11/28/16	100.000	0.000	6.6454		0.224593	0.232055	0.239766	0.247732		82.70	79.84
Morgan Stanley	617482K78	11/28/11	11/27/15	100.000	0.000	6.2684		0.209509	0.216075				69.48	
Morgan Stanley	617482KD5	11/29/10	05/22/15	100.000	2.000	3.0665		0.088996					12.55	
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787		0.135873	0.138644	0.141471			50.29	3.40
Morgan Stanley	617482KY9	03/08/10	03/13/15	100.000	0.000	4.0832		0.136128					9.80	
Morgan Stanley	617482L28	12/28/11	12/28/15	100.000	0.000	5.3442		0.173902	0.178549				62.92	
Morgan Stanley	617482L69	01/30/12	01/30/17	100.000	0.000	4.4801		0.139027	0.142142	0.145326	0.148581	0.151910	51.56	53.90
Morgan Stanley	617482L85	01/31/12	01/31/17	100.000	0.000	4.4376		0.137565	0.140617	0.143737	0.146926	0.150186	51.00	53.29
Morgan Stanley	617482L93	01/31/12	01/31/18	100.000	0.000	4.6980		0.146567	0.150010	0.153534	0.157141	0.160832	54.44	57.02
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963		0.156646	0.160246	0.163929			57.81	12.13
Morgan Stanley	617482M27	02/28/12	02/28/18	100.000	0.000	5.1562		0.161769	0.163234	0.169282	0.171759	0.179108	60.24	63.62
Morgan Stanley	617482M68	03/30/12	03/29/18	100.000	0.000	4.9684		0.156007	0.159883	0.163855	0.167925	0.172097	57.58	60.48
Morgan Stanley	617482M84	03/30/12	03/27/17	100.000	0.000	4.7958		0.149918	0.153513	0.157194	0.160963	0.164823	55.30	57.99
Morgan Stanley	617482MD3	06/29/10	06/29/15	100.000	0.000	4.7613		0.163452					29.09	
Morgan Stanley	617482N26	04/30/12	04/30/18	100.000	0.000	5.1859		0.163726	0.167971	0.172327	0.176795	0.181380	60.23	63.39
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1922		0.159755	0.163903	0.168158	0.172524	0.177003	59.75	62.90
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819		0.125759	0.128200	0.130688	0.133225		46.16	35.61
Morgan Stanley	617482NP5	09/28/10	09/28/15	100.000	0.000	3.4261		0.109024	0.110891				29.45	
Morgan Stanley	617482NS9	09/30/10	09/30/15	100.000	0.000	3.4418		0.109591	0.111477				29.82	
Morgan Stanley	617482NW0	10/12/10	10/09/15	100.000	0.000	3.2213		0.101656	0.103294				28.56	
Morgan Stanley	617482P32	09/04/12	08/30/16	100.000	0.000	3.5949		0.106007	0.107323	0.109252	0.111216		39.34	26.80
Morgan Stanley	617482P73	10/03/12	10/03/18	100.000	0.000	3.2792		0.097212	0.098806	0.100426	0.102073	0.103746	35.57	36.74
Morgan Stanley	617482PD0	10/29/10	05/29/15	100.000	0.000	3.1816		0.100538					14.88	
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468		0.163654	0.163284	0.162902	0.162509	0.162103	58.84	58.57
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3724		0.100161	0.101850	0.103567	0.105314	0.107090	36.57	37.81
Morgan Stanley	617482Q72	05/30/12	11/30/17	100.000	0.000	5.8534		0.185790	0.190183	0.195749	0.201478	0.208514	68.94	73.10
Morgan Stanley	617482Q80	05/30/12	05/29/15	100.000	0.000	4.6387		0.144489					21.38	
Morgan Stanley	617482QH0	01/28/11	01/27/17	100.000	0.000	4.1753		0.134014	0.136812	0.139668	0.142584	0.145561	49.62	51.71
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A		0.148748	0.148579	0.148551	0.148523	0.148559	53.49	53.47
Morgan Stanley	617482R55	05/31/12	05/28/32	100.000	VARIES	6.7095		0.171557	0.167819	0.165396	0.162891	0.160302	60.88	58.92
Morgan Stanley	617482R63	06/04/12	06/04/27	100.000	VARIES	6.4699		0.179437	0.179415	0.179393	0.179371	0.179307	64.59	64.58
Morgan Stanley	617482R71	06/15/12	06/15/27	100.000	VARIES	6.6026		0.181459	0.181031	0.181444	0.181871	0.182313	65.25	65.41
Morgan Stanley	617482R97	06/29/12	06/29/17	100.000	0.000	4.7647		0.148890	0.152437	0.156068	0.159787	0.163593	54.25	56.87
Morgan Stanley	617482RB2	02/25/11	02/27/17	100.000	0.000	4.3449		0.140321	0.143370	0.146484	0.149667	0.152918	51.83	54.10
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9550		0.159373	0.158868	0.158349	0.157814	0.157540	57.16	56.81
Morgan Stanley	617482RL0	03/30/11	09/29/17	100.000	0.000	4.3132		0.139098	0.142097	0.145162	0.148293	0.151491	51.17	53.40
Morgan Stanley	617482S21	06/29/12	06/30/15	100.000	0.000	3.9664		0.121558					21.76	
Morgan Stanley	617482S70	06/29/12	06/29/32	100.000	VARIES	6.4088		0.163849	0.161908	0.159905	0.157837	0.156711	58.63	57.19
Morgan Stanley	617482S88	06/29/12	06/29/27	100.000	VARIES	6.1368		0.168599	0.168900	0.169211	0.169532	0.169642	60.75	60.97
Morgan Stanley	617482SL9	04/25/12	04/24/15	100.000	0.000	3.7456		0.114149					12.90	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016		
Morgan Stanley	617482SP0	06/11/12	06/11/15	100.000	0.000	4.5401		0.141093							22.57	
Morgan Stanley	617482SS4	03/04/13	03/04/15	100.000	0.000	1.4836		0.042135								2.65
Morgan Stanley	617482T53	07/05/12	07/06/15	100.000	0.000	4.0042		0.120422	0.122833							22.71
Morgan Stanley	617482T95	07/31/12	07/31/18	100.000	0.000	4.8288		0.147566	0.151129	0.154778	0.158515	0.162342			54.85	57.53
Morgan Stanley	617482TA2	04/28/11	07/28/17	100.000	0.000	4.1507		0.131776	0.134511	0.137302	0.140152	0.143061			48.78	50.82
Morgan Stanley	617482TQ7	05/27/11	05/30/17	100.000	0.000	3.9013		0.124104	0.126525	0.128993	0.131509	0.134075			45.26	47.05
Morgan Stanley	617482U36	07/31/12	07/29/16	100.000	0.000	4.2660		0.128924	0.131674	0.134483	0.137351				47.75	28.49
Morgan Stanley	617482U44	07/31/12	07/30/27	100.000	VARIES	5.9206		0.159823	0.162769	0.160416	0.162491	0.161044			58.96	59.19
Morgan Stanley	617482U51	07/31/12	07/30/32	100.000	VARIES	6.0840		0.159505	0.161759	0.158727	0.160059	0.157900			58.51	58.21
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835		0.147040	0.146771	0.146495	0.146211	0.145934			52.87	52.67
Morgan Stanley	617482UP7	06/29/11	06/29/17	100.000	0.000	3.6574		0.115336	0.117445	0.119593	0.121780	0.124007			41.91	43.46
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5344		0.142633	0.141498	0.140881	0.140246	0.139594			51.11	50.58
Morgan Stanley	617482V50	07/31/12	07/30/32	100.000	VARIES	6.0491		0.153124	0.153452	0.148710	0.149183	0.146378			55.27	54.15
Morgan Stanley	617482V68	08/17/12	08/17/27	100.000	VARIES	5.8776		0.162965	0.163659	0.164373	0.165109	0.165866			58.98	59.51
Morgan Stanley	617482V76	08/31/12	08/31/32	100.000	VARIES	5.8050		0.155476	0.152651	0.154028	0.152047	0.154246			56.05	56.04
Morgan Stanley	617482V84	08/31/12	08/31/32	100.000	VARIES	5.7934		0.148938	0.145158	0.145347	0.142336	0.143198			53.23	52.38
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330		0.143308	0.142623	0.141919	0.141196	0.140814			51.47	50.96
Morgan Stanley	617482VG6	06/14/11	09/14/17	100.000	0.000	3.8913		0.122521	0.124905	0.127335	0.129813	0.132339			45.05	46.82
Morgan Stanley	617482VQ4	08/31/11	08/31/17	100.000	0.000	4.9901		0.159815	0.161132	0.166967	0.169273	0.176372			59.45	62.69
Morgan Stanley	617482VU5	08/29/11	08/29/17	100.000	0.000	5.0291		0.159487	0.164395	0.166697	0.172767	0.176143			60.01	63.30
Morgan Stanley	617482VX9	09/29/11	09/29/17	100.000	0.000	6.0377		0.200483	0.206535	0.212770	0.219194	0.225811			74.39	78.95
Morgan Stanley	617482VZ4	10/28/11	10/28/16	100.000	0.000	5.1995		0.168477	0.172857	0.177351	0.181962				62.00	53.50
Morgan Stanley	617482W75	08/31/12	08/31/18	100.000	0.000	4.3348		0.130471	0.131125	0.135440	0.136871	0.142155			48.35	50.66
Morgan Stanley	617482W91	08/31/12	08/31/16	100.000	0.000	3.6382		0.108019	0.108191	0.111369	0.112163				39.87	27.21
Morgan Stanley	617482WA8	10/28/11	10/28/16	100.000	0.000	5.1995		0.168477	0.172857	0.177351	0.181962				62.00	53.50
Morgan Stanley	617482WC4	07/28/11	07/28/17	100.000	0.000	4.3106		0.136083	0.139016	0.142012	0.145073	0.148200			50.42	52.62
Morgan Stanley	617482WK6	07/28/11	07/28/17	100.000	0.000	4.3106		0.136083	0.139016	0.142012	0.145073	0.148200			50.42	52.62
Morgan Stanley	617482X25	08/31/12	08/31/27	100.000	VARIES	5.6218		0.153536	0.151235	0.153107	0.151657	0.154394			55.56	55.93
Morgan Stanley	617482X41	08/31/12	08/31/32	100.000	VARIES	5.8551		0.157935	0.155267	0.156877	0.155074	0.157541			57.03	57.17
Morgan Stanley	617482X90	09/28/12	09/28/18	100.000	0.000	3.2592		0.096581	0.098154	0.099754	0.101380	0.103032			35.35	36.51
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIES	6.1188		0.157005	0.157113	0.154636	0.155533	0.153862			57.03	56.66
Morgan Stanley	617482XL3	08/26/11	08/25/17	100.000	0.000	4.9767		0.160190	0.164176	0.168261	0.172448	0.176739			59.40	62.40
Morgan Stanley	617482XT6	08/31/11	08/31/17	100.000	1.000	5.0228		0.156587	0.157220	0.162250	0.163834	0.170039			57.97	60.63
Morgan Stanley	617482XW9	09/29/11	09/29/17	100.000	0.000	6.0328		0.200289	0.206331	0.212554	0.218966	0.225571			74.32	78.87
Morgan Stanley	617482Y99	11/30/12	11/30/27	100.000	VARIES	4.1468		0.113282	0.113526	0.113775	0.114029	0.114289			40.84	41.02
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470		0.166474	0.170758	0.175153	0.179660	0.184284			61.63	64.84
Morgan Stanley	617482YR9	10/14/11	10/14/26*	100.000	VARIES	5.6319		0.152340	0.152556						43.15*	
Morgan Stanley	617482YU2	10/28/11	10/28/16	100.000	0.000	5.1961		0.168350	0.172724	0.177211	0.181816				61.95	53.46
Morgan Stanley	617482YW8	10/20/11	10/20/26*	100.000	VARIES	5.7716		0.153718	0.153145						44.32*	
Morgan Stanley	617482Z23	11/30/12	11/30/32	100.000	VARIES	4.3509		0.113976	0.113231	0.112469	0.111691	0.110896			40.85	40.30
Morgan Stanley	617482Z31	11/30/12	11/30/32	100.000	VARIES	4.3570		0.117403	0.117241	0.117076	0.116908	0.116736			42.23	42.11

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SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184		0.161770						8.90	
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482		0.149485	0.152810	0.156209				55.58	.94
Morgan Stanley	617484530	11/30/09	05/28/15	100.000	0.000	3.9207		0.132219						19.44	
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843		0.147055						12.65	
Morgan Stanley	61755S172	06/04/12	05/30/17	100.000	0.000	5.5376		0.176226	0.181106	0.186120	0.191274	0.196570		64.63	68.25
Morgan Stanley	61755S354	07/03/12	02/27/17	100.000	0.000	4.7356		0.145479	0.148924	0.152450	0.156060	0.159755		53.86	56.44
Morgan Stanley	61755S412	08/02/12	07/30/18	100.000	0.000	4.5511		0.138292	0.141439	0.144657	0.147949	0.151316		51.31	53.67
Morgan Stanley	61755S537	08/08/12	08/10/15	100.000	0.000	3.4078		0.101300	0.103026					22.50	
Morgan Stanley	61755S552	08/17/12	10/17/17	100.000	0.000	4.2529		0.129421	0.132173	0.134984	0.137854	0.140785		47.50	49.54
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2753		0.090480	0.090430	0.092921	0.093416	0.096520		33.32	34.54
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567		0.096020	0.097136	0.098815	0.100523	0.102260		35.27	36.49
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906		0.102517	0.104388	0.106314	0.108276	0.110274		37.59	38.99
Morgan Stanley	61759G273	02/01/11	02/02/15	100.000	0.000	3.1466		0.097509						3.02	
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755		0.156229	0.159882	0.163619	0.167444			58.07	33.58
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488		0.131954	0.134626	0.137351	0.140131			48.66	32.64
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431		0.172409	0.176757	0.181214	0.185783	0.190468		63.65	66.90
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889		0.194396	0.199731	0.205212				71.02	35.50
Morgan Stanley	61760E226	08/31/11	08/31/17	100.000	0.000	5.0772		0.163020	0.164433	0.170460	0.172888	0.180215		60.68	64.03
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086		0.161508	0.165472	0.169533	0.173694	0.177957		59.89	62.87
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273		0.172163	0.176009	0.179957	0.184011	0.188172		62.73	65.57
Morgan Stanley	61760E366	06/30/11	06/30/17	100.000	0.000	3.7941		0.120211	0.122492	0.124815	0.127183	0.129596		43.69	45.36
Morgan Stanley	61760E481	07/29/11	07/29/16	100.000	0.000	3.9112		0.122033	0.124419	0.126853	0.129333			45.09	26.83
Morgan Stanley	61760E499	07/29/11	07/31/17	100.000	0.000	4.2685		0.134621	0.137495	0.140429	0.143426	0.146487		49.86	52.01
Morgan Stanley	61760E630	05/27/11	05/24/17	100.000	0.000	3.9896		0.127216	0.129754	0.132343	0.134983	0.137675		46.44	48.32
Morgan Stanley	61760P650	09/29/11	12/22/17	100.000	0.000	6.0586		0.204108	0.210291	0.216661	0.223224	0.229987		74.70	79.30
Morgan Stanley	61760P692	09/30/11	09/29/17	100.000	1.000	6.0171		0.194244	0.199253	0.204412	0.209726	0.215200		71.76	75.54
Morgan Stanley	61760P825	09/30/11	09/29/17	100.000	1.000	6.0418		0.195182	0.200240	0.205449	0.210817	0.216346		72.12	75.93
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIABLES	5.1013		0.122761	0.116908	0.117926	0.116374	0.118021		43.14	42.89
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIABLES	5.1024		0.134645	0.131693	0.132355	0.130121	0.132024		48.32	47.99
Morgan Stanley	61760QAE4	02/28/12	02/28/17	100.000	VARIABLES	3.1265		0.016016	0.016001	0.016430	0.016505	0.017041		5.89	6.10
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIABLES	5.5709		0.136633	0.132701	0.132058	0.131397	0.130717		48.00	47.28
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIABLES	5.8740		0.145320	0.141429	0.137425	0.133302	0.133264		50.90	48.35
Morgan Stanley	61760QAM6	03/16/12	03/16/17	100.000	VARIABLES	3.6245		0.028556	0.029073	0.029600	0.030136	0.030683		10.48	10.87
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIABLES	6.0912		0.157127	0.155301	0.153420	0.151482	0.150727		55.90	54.64
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIABLES	5.8450		0.143233	0.141542	0.139801	0.138010	0.138132		50.95	49.85
Morgan Stanley	61760QAR5	03/30/12	03/30/17	100.000	VARIABLES	3.2447		0.019087	0.019397	0.019711	0.020031	0.020356		6.98	7.21
Morgan Stanley	61760QAU8	03/30/12	03/30/17	100.000	VARIABLES	3.2451		0.019078	0.019408	0.019723	0.020043	0.020368		6.99	7.22
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIABLES	5.9580		0.147751	0.143877	0.139888	0.135781	0.135845		52.01	49.37
Morgan Stanley	61760QAX2	04/16/12	04/16/16	100.000	VARIABLES	2.9299		0.018992	0.019270	0.019553				6.93	2.05
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIABLES	3.3327		0.013949	0.014182	0.014418	0.014658	0.014903		5.10	5.27
Morgan Stanley	61760QBA1	04/30/12	04/30/17	100.000	VARIABLES	3.6147		0.028312	0.028824	0.029345	0.029875	0.030415		10.35	10.73
Morgan Stanley	61760QBB9	04/30/12	04/30/32	100.000	VARIABLES	6.3756		0.159735	0.155250	0.153213	0.151111	0.148943		56.30	54.52
Morgan Stanley	61760QBC7	04/30/12	04/30/17	100.000	VARIABLES	3.3427		0.021549	0.021909	0.022275	0.022648	0.023026		7.87	8.13

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIES	3.6558		0.014397	0.014660	0.014928	0.015201	0.015479	5.25	5.45
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIES	3.9370		0.021597	0.020473	0.020876	0.021287	0.021706	7.54	7.63
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIES	6.1477		0.153282	0.149456	0.147715	0.145920	0.144070	54.32	52.74
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIES	6.1477		0.153282	0.149456	0.147715	0.145920	0.144070	54.32	52.74
Morgan Stanley	61760QBK9	05/30/12	05/30/17	100.000	VARIES	3.9102		0.035559	0.036254	0.036963	0.037685	0.038422	12.97	13.48
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIES	4.3021		0.019134	0.019546	0.019967	0.020396	0.020835	6.98	7.28
Morgan Stanley	61760QBN3	06/15/12	06/15/15	100.000	VARIES	3.3237		0.022508					3.69	
Morgan Stanley	61760QBP8	06/20/12	06/20/17	100.000	VARIES	4.3857		0.009613	0.009824	0.010039	0.010259	0.010484	3.50	3.66
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIES	3.6421		0.014891	0.015162	0.015439	0.015720	0.016006	5.49	5.69
Morgan Stanley	61760QBS2	07/20/12	07/20/17	100.000	VARIES	3.6336		0.015799	0.016087	0.016379	0.016676	0.016979	5.83	6.05
Morgan Stanley	61760QBU7	08/14/12	08/14/17	100.000	VARIES	3.5375		0.013442	0.013680	0.013922	0.014168	0.014419	4.95	5.12
Morgan Stanley	61760QBV5	08/31/12	09/01/19	100.000	VARIES	3.6020		0.013990	0.014242	0.014499	0.014760	0.015026	5.14	5.33
Morgan Stanley	61760QBW3	08/28/12	02/29/16	100.000	VARIES	2.4781		0.028098	0.027982	0.028640			10.30	1.69
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIES	4.4801		0.123639	0.124209	0.124374	0.124544	0.124717	44.67	44.83
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIES	4.6394		0.127912	0.128223	0.128543	0.128694	0.128849	46.16	46.33
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIES	4.4678		0.130483	0.131995	0.133540	0.135120	0.136735	47.35	48.46
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIES	2.1576		0.008181	0.008269	0.008359	0.008449	0.008540	2.96	3.03
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIES	2.1325		0.008874	0.008969	0.009064	0.009161	0.009259	3.24	3.31
Morgan Stanley	61760QCJ1	02/15/13	02/15/18	100.000	VARIES	1.6302		0.008927	0.009000	0.009070	0.009147	0.009222	3.25	3.30
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIES	1.9098		0.008811	0.008895	0.008980	0.009065	0.009152	3.21	3.27
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIES	3.9695		0.101780	0.098838	0.098231	0.097612	0.096981	36.10	35.25
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIES	1.7753		0.011454	0.011192	0.011292	0.011392	0.011493	4.07	4.09
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIES	4.0271		0.103352	0.100399	0.099727	0.099041	0.098341	36.59	35.74
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIES	4.5851		0.115803	0.111772	0.110969	0.110148	0.109309	40.95	39.80
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIES	4.3010		0.111565	0.110516	0.109445	0.108351	0.108477	39.97	39.20
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIES	4.2810		0.111026	0.109986	0.108923	0.107838	0.107978	39.78	39.01
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIES	4.5083		0.118278	0.117001	0.115696	0.114361	0.112997	41.96	41.00
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIES	4.4981		0.117996	0.115860	0.113676	0.111443	0.109159	41.44	39.84
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIES	4.7352		0.125825	0.122868	0.119842	0.119378	0.118903	43.97	42.94
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIES	4.5465		0.119328	0.115726	0.112042	0.110661	0.109248	41.35	39.72
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIES	4.4981		0.117997	0.114403	0.110729	0.109099	0.107432	40.94	39.16
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953		0.009295	0.009407	0.009519	0.009633	0.009749	3.39	3.47
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.123221	0.119599	0.115891	0.114692	0.113466	43.01	41.27
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4301		0.117167	0.114122	0.111010	0.108781	0.106503	41.42	39.41
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3148		0.117643	0.115381	0.113070	0.110709	0.109291	41.53	39.94
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6674		0.014763	0.014155	0.013538	0.012917	0.012600	5.08	4.57
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1051		0.058477	0.057662	0.056839	0.056007	0.055166	20.81	20.21
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018			0.011476	0.011222	0.010965	0.010704	2.45	3.98
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352			0.009200	0.008952	0.008700	0.008445	2.02	3.16
Morgan Stanley	61760QGM0	06/25/15	06/25/20	100.000	0.000	2.4626			0.068408	0.069250	0.070103	0.070966	12.73	25.09
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5572			0.010702	0.010785	0.010869	0.010954	1.94	3.90
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7159				0.011167	0.010779	0.010386	1.69	3.83
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281				0.012467	0.012032	0.011592	1.88	4.28

SECTION I-B

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Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5292				0.008896	0.008665	0.008430	1.09	3.10
Morgan Stanley	61760QH00	09/30/15	09/30/22	100.000	VARIES	1.6929				0.010220	0.009920	0.009619	.93	3.57
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4402				0.010952	0.010676	0.010396	.92	3.85
Morgan Stanley	61760S126	02/05/14	07/31/19	100.000	0.000	2.4498		0.068868	0.069711	0.070565	0.071430	0.072304	25.20	25.82
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.092559	0.094077	0.095620	0.097188	0.098782	34.06	35.19
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1843		0.089800	0.091230	0.092682	0.094158	0.095657	32.95	34.00
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3224		0.093798	0.095356	0.096941	0.098551	0.100188	34.33	35.48
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4353		0.097085	0.098753	0.100449	0.102175	0.103930	35.59	36.82
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451		0.105331	0.107303	0.109312	0.111359	0.113445	38.92	40.39
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626		0.100666	0.102459	0.104285	0.106142	0.108033	36.79	38.11
Morgan Stanley	61760T132	10/31/11	10/31/17	100.000	1.000	5.8164		0.186678	0.191300	0.196055	0.200949	0.205985	68.61	72.07
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071		0.235043	0.243160	0.251558	0.260246	0.269233	86.69	92.78
Morgan Stanley	61760T199	11/18/11	11/21/17	100.000	1.000	6.1790		0.200543	0.205880	0.211383	0.217055	0.222903	73.59	77.58
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585		0.145192	0.148574	0.152035	0.155576	0.159200	53.77	56.30
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972		0.160465	0.164555	0.168749	0.173050	0.177460	59.53	62.60
Morgan Stanley	61760T512	04/03/12	03/30/16	100.000	0.000	4.2972		0.132707	0.135559	0.138471			48.81	12.32
Morgan Stanley	61760T660	05/02/12	04/27/17	100.000	0.000	4.7658		0.148831	0.152378	0.156009	0.159727	0.163533	54.68	57.31
Morgan Stanley	61761H764	12/04/12	12/05/16	100.000	0.000	2.5669		0.075041	0.076005	0.076980	0.077968		27.24	25.89
Morgan Stanley	61761H806	12/04/12	07/03/18	100.000	0.000	2.8586		0.083052	0.084239	0.085443	0.086664	0.087903	30.54	31.42
Morgan Stanley	61761H822	01/03/13	02/27/17	100.000	0.000	2.2436		0.064662	0.065387	0.066121	0.066863	0.067613	23.59	24.12
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561		0.090202	0.091580	0.092980	0.094401	0.095843	32.73	33.74
Morgan Stanley	61761JAL3	12/27/12	12/27/32	100.000	VARIES	4.4695		0.116369	0.115538	0.114688	0.113819	0.112931	41.74	41.12
Morgan Stanley	61761JAM1	12/27/12	12/27/32	100.000	VARIES	4.4777		0.121882	0.122014	0.122149	0.122286	0.122427	43.90	44.00
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934		0.096078	0.097660	0.099268	0.100903	0.102564	35.35	36.53
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973				0.094371	0.095974	0.097604	16.51	34.83
Morgan Stanley	61761JBB4	01/31/13	01/31/33	100.000	VARIES	4.4962		0.119676	0.117857	0.117122	0.116371	0.115603	42.37	41.80
Morgan Stanley	61761JBC2	01/31/13	01/31/33	100.000	VARIES	4.5027		0.122885	0.122122	0.122223	0.122327	0.122433	44.00	44.05
Morgan Stanley	61761JBJ7	01/14/13	01/14/28	100.000	VARIES	4.1941		0.111146	0.110312	0.109461	0.108592	0.108224	39.58	39.04
Morgan Stanley	61761JBK4	01/30/13	01/28/33	100.000	VARIES	4.6735		0.122808	0.120352	0.119394	0.118413	0.117410	43.25	42.50
Morgan Stanley	61761JBZ1	02/28/13	02/28/33	100.000	VARIES	4.3576		0.118008	0.115272	0.116564	0.115323	0.117261	42.39	42.52
Morgan Stanley	61761JCA5	02/28/13	02/28/33	100.000	VARIES	4.3507		0.114269	0.110381	0.110788	0.108770	0.109727	40.56	40.05
Morgan Stanley	61761JCB3	02/28/13	02/28/33	100.000	VARIES	4.3518		0.115261	0.111686	0.112237	0.110333	0.111452	41.04	40.63
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762		0.086419	0.087705	0.089010	0.090335	0.091679	31.66	32.61
Morgan Stanley	61761JCN7	02/21/13	02/18/33	100.000	VARIES	4.4837		0.119669	0.117959	0.117220	0.116465	0.115692	42.45	41.86
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5200		0.119563	0.117466	0.116754	0.116025	0.115279	42.29	41.70
Morgan Stanley	61761JEU9	04/30/13	04/29/33	100.000	VARIES	3.9393		0.104744	0.103118	0.102472	0.101812	0.101139	37.27	36.69
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.107504	0.106281	0.105668	0.105043	0.104405	38.38	37.86
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.114953	0.112811	0.112210	0.111596	0.111578	41.48	40.94
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.110964	0.109155	0.108552	0.107935	0.107305	39.53	38.92
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.140938	0.138813	0.137899	0.136961	0.135998	50.35	49.47
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0231		0.118635	0.121021	0.123456	0.125939	0.128473	43.15	44.91
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7372		0.127682	0.126318	0.125695	0.125057	0.124405	45.69	45.12
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	N/A		0.115852	0.118131	0.120454	0.122824	0.125240	42.14	43.82

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8132		0.130346	0.128602	0.126816	0.126127	0.125421	46.07	45.32
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5967		0.103526	0.105388	0.107283	0.109213	0.111177	38.18	39.56
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.131853	0.130582	0.129279	0.128776	0.128261	46.81	46.28
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7093		0.106852	0.108834	0.110852	0.112908	0.115002	39.32	40.80
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.135403	0.132897	0.131086	0.130374	0.130357	48.43	47.76
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.130461	0.128760	0.127018	0.126396	0.125759	46.35	45.50
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026		0.097761	0.099425	0.101116	0.102836	0.104586	35.80	37.03
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8741		0.132986	0.131738	0.130460	0.129966	0.129460	47.42	46.79
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7081		0.127345	0.125566	0.123744	0.122972	0.122181	45.30	44.31
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.099469	0.101190	0.102940	0.104722	0.106533	36.33	37.60
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7205		0.106577	0.108560	0.110579	0.112636	0.114732	39.09	40.56
Morgan Stanley	61761JMZ9	12/26/13	06/27/22	100.000	0.000	3.9456		0.113982	0.116231	0.118524	0.120862	0.123246	41.46	43.11
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7411		0.127278	0.125055	0.123492	0.122960	0.123088	46.03	45.10
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667		0.092224	0.093730	0.095261	0.096817	0.098399	33.66	34.77
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1488		0.087877	0.088773	0.090171	0.091590	0.093543	32.31	33.37
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261		0.085330	0.086621	0.087932	0.089262	0.090613	30.95	31.90
Morgan Stanley	61761JUW7	11/25/14	11/25/20	100.000	0.000	3.1262		0.086840	0.088197	0.089576	0.090976	0.092398	31.61	32.60
Morgan Stanley	61761JVF3	12/31/14	12/31/20	100.000	0.000	3.0557		0.084881	0.086178	0.087494	0.088831	0.090188	30.79	31.74
Morgan Stanley	61761JVV2	01/30/15	01/29/21	100.000	0.000	2.7901		0.077504	0.078579	0.079675	0.080787	0.081900	25.82	28.82
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1503		0.087510	0.088888	0.090289	0.091711	0.093033	27.04	28.61
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983		0.099954	0.101752	0.103583	0.105446	0.107310	30.00	31.40
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2132		0.089258	0.090692	0.092149	0.093629	0.095100	18.61	32.99
Morgan Stanley	61761M201	01/04/13	01/02/18	100.000	0.000	2.5385		0.073224	0.074154	0.075095	0.076048	0.077013	26.86	27.55
Morgan Stanley	61761S125	06/04/14	11/29/19	100.000	0.000	2.7571		0.077614	0.078683	0.079768	0.080868	0.081983	28.20	28.99
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219		0.093791	0.095349	0.096932	0.098542	0.100179	34.05	35.19
Morgan Stanley	61761S562	07/03/14	07/03/19	100.000	0.000	2.3357		0.064882	0.065640	0.066406	0.067182	0.067966	23.77	24.32
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9148		0.081532	0.082720	0.083926	0.085149	0.086390	29.71	30.58
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4469		0.093667	0.096816	0.099679	0.099632	0.100247	35.25	36.48
Morgan Stanley	61762E190	05/03/13	08/03/18	100.000	0.000	2.0678		0.058938	0.059548	0.060164	0.060786	0.061414	21.51	21.96
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	N/A		0.090015	0.091409	0.092824	0.094261	0.095720	32.75	33.77
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4701		0.070292	0.071161	0.072040	0.072929	0.073830	25.57	26.21
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3897		0.097379	0.099030	0.100708	0.102415	0.104151	35.47	36.68
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.096034	0.097639	0.099272	0.100931	0.102619	34.94	36.12
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4767		0.099936	0.101674	0.103441	0.105239	0.107069	36.29	37.57
Morgan Stanley	61762GAT1	12/26/13	06/28/19	100.000	0.000	2.5339		0.072192	0.073107	0.074033	0.074971	0.075921	26.16	26.83
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIES	3.8517		0.107913	0.108889	0.109420	0.109962	0.110197	39.20	39.58
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIES	4.2965		0.120580	0.121845	0.123138	0.124458	0.125120	43.87	44.75
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5008		0.097246	0.098948	0.099680	0.100410	0.101140	5.93	35.52
Morgan Stanley	61762P146	08/05/13	06/29/18	100.000	0.000	2.9164		0.084365	0.085595	0.086843	0.088110	0.089394	30.60	31.50
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.103880	0.105754	0.107662	0.109605	0.111582	38.29	39.68
Morgan Stanley	61762P443	09/05/13	08/31/18	100.000	0.000	3.0417		0.086566	0.086450	0.088729	0.089100	0.091954	31.84	32.94
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.125985	0.128722	0.131518	0.134375	0.137294	46.63	48.68
Morgan Stanley	61762P807	10/03/13	09/28/18	100.000	0.000	2.7818		0.079407	0.080511	0.081631	0.082767	0.083918	28.99	29.80

SECTION I-B

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Morgan Stanley	61762W265	11/05/13	04/30/19	100.000	0.000	2.9687		0.084898	0.086158	0.087437	0.088735	0.090052	30.95	31.87
Morgan Stanley	61762W505	12/04/13	08/30/19	100.000	0.000	2.9200		0.081955	0.082697	0.083905	0.085130	0.086847	30.29	31.30
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3853		0.097249	0.098895	0.100569	0.102271	0.104002	35.44	36.65
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.096051	0.097658	0.099291	0.100952	0.102640	34.96	36.13
Morgan Stanley	61762W703	01/03/14	12/31/19	100.000	0.000	3.0245		0.086555	0.087864	0.089193	0.090542	0.091911	31.40	32.36
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.097396	0.099046	0.100783	0.102550	0.104347	35.57	36.82
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.091253	0.092237	0.093769	0.095326	0.097442	33.57	34.72
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611			0.082254	0.083465	0.084701	0.085955	21.90	30.48
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4094		0.094707	0.095030	0.096650	0.098298	0.099974	25.73	35.27
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1619			0.087832	0.089206	0.090616	0.092049	20.81	32.53
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2130		0.089253	0.089269	0.090703	0.092160	0.093640	18.61	32.99
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3973				0.094372	0.095966	0.097596	16.52	34.83
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449				0.095693	0.097323	0.098999	13.97	35.23
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4968				0.097136	0.098834	0.100562	11.46	35.68
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136			0.100379	0.100399	0.102213	0.104060	10.34	36.84
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3206				0.092241	0.093764	0.095321	7.93	33.75
Morgan Stanley	61765R669	11/04/15	05/05/23	100.000	0.000	3.3209				0.090242	0.091244	0.091751	5.29	33.69
Morris CNTY Improv Auth	618027AT3	02/18/10	08/15/15	100.000	0.000	3.0318			0.096405	0.097866			21.86	
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	0.000	3.4140			0.110408	0.112293			40.60	25.93
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	0.000	3.6588			0.119610	0.121798	0.124026	0.126295	44.05	45.68
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	0.000	3.8475			0.126831	0.129271	0.131758	0.134293	46.77	48.59
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	0.000	3.8535			0.127063	0.129511	0.132006	0.134550	46.86	48.68
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	0.000	3.8574			0.127212	0.129666	0.132167	0.134716	46.91	48.74
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	0.000	3.8593			0.127288	0.129744	0.132248	0.134800	46.94	48.77
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	0.000	3.8595			0.127294	0.129750	0.132254	0.134806	46.94	48.77
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	0.000	3.8580			0.127237	0.129691	0.132193	0.134743	46.92	48.75
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	0.000	3.8550			0.127122	0.129572	0.132069	0.134615	46.88	48.70
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	0.000	3.8507			0.126953	0.129398	0.131889	0.134428	46.81	48.63
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	660.32		0.206988				31.05	
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	612.03		0.191852	0.199277	0.206989		70.86	31.05
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	451.71		0.141595	0.147075	0.152767	0.158679	52.30	56.42
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	418.67		0.131241	0.136320	0.141596	0.147075	48.47	52.30
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	388.06		0.121643	0.126351	0.131241	0.136320	44.93	48.47
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	359.68		0.112747	0.117111	0.121643	0.126350	41.64	44.93
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	333.38		0.104502	0.108546	0.112747	0.117110	38.60	41.64
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	309.00		0.096860	0.100609	0.104503	0.108547	35.77	38.60
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	286.40		0.089777	0.093251	0.096860	0.100609	33.16	35.77
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	265.46		0.083212	0.086432	0.089777	0.093252	30.73	33.16
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	246.04		0.077127	0.080112	0.083212	0.086432	28.49	30.73
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	228.05		0.071487	0.074253	0.077127	0.080111	26.40	28.49
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	211.37		0.066259	0.068823	0.071486	0.074253	24.47	26.40
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	50.70		0.021013	0.021098	0.021184	0.021271	7.58	7.64
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	61.12		0.025433	0.025551			8.77	

SECTION I-B

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National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	56.81	0.023590	0.023692	0.023794	0.023897		8.51	8.20
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	54.47	0.022591	0.022686	0.022780	0.022875	0.022971	8.15	8.22
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	53.41	0.022146	0.022237	0.022328	0.022420	0.022513	7.99	8.06
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	53.57	0.022220	0.022313	0.022406	0.022499	0.022593	8.02	8.09
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	51.95	0.021532	0.021620	0.021708	0.021796	0.021885	7.77	7.83
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	52.11	0.021605	0.021694	0.021784	0.021873	0.021964	7.80	7.86
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	53.38	0.022156	0.022251	0.022346	0.022441	0.022537	8.00	8.06
Natixis US MTN LLC	63873HJP0	12/27/13	12/27/21	100.000	0.000	3.3519		0.096256	0.097869	0.099509	0.101177	0.102873	34.96	36.14
Natixis US MTN LLC	63873HJR6	09/09/14	09/09/24	100.000	VARIES	3.2415		0.090042	0.089250	0.088446	0.087178	0.085890	32.09	31.33
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIES	4.8025		0.122001	0.120460	0.118882	0.117266	0.115611	43.63	42.49
Natixis US MTN LLC	63873HJU9	04/30/14	04/30/34	100.000	VARIES	4.2419		0.113260	0.108592	0.107205	0.105788	0.104342	39.56	38.16
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIES	4.2606		0.111485	0.107943	0.104325	0.104027	0.103722	38.42	37.41
Natixis US MTN LLC	63873HKK7	04/30/14	04/30/34	100.000	VARIES	4.2409		0.113823	0.109757	0.108160	0.106530	0.104864	39.90	38.44
Natixis US MTN LLC	63873HKK1	01/30/14	01/31/22	100.000	0.000	3.4392		0.095073	0.098311	0.098371	0.101162	0.101783	35.80	37.04
Natixis US MTN LLC	63873HLN2	08/29/13	08/29/33	100.000	VARIES	4.5781		0.115063	0.114897	0.112841	0.113247	0.111779	41.69	41.24
Natixis US MTN LLC	63873HLS1	09/30/13	09/30/28	100.000	VARIES	4.4223		0.115914	0.114745	0.113549	0.112327	0.111078	41.30	40.43
Natixis US MTN LLC	63873HLU6	07/31/14	07/31/34	100.000	VARIES	3.9932		0.110923	0.107592	0.104194	0.103902	0.103604	38.32	37.37
Natixis US MTN LLC	63873HLX0	02/28/14	02/28/29	100.000	VARIES	4.1176		0.110403	0.105244	0.105144	0.102732	0.103118	38.70	37.79
Natixis US MTN LLC	63873HME1	10/31/13	10/31/33	100.000	VARIES	4.5707		0.119673	0.117038	0.114343	0.111587	0.108767	42.28	40.33
Natixis US MTN LLC	63873HMF8	03/31/14	03/31/34	100.000	VARIES	4.1471		0.111827	0.108386	0.106407	0.104388	0.102326	39.15	37.57
Natixis US MTN LLC	63873HMU5	08/29/14	08/29/29	100.000	VARIES	3.5626		0.097340	0.096829	0.094724	0.094681	0.093067	35.11	34.45
Natixis US MTN LLC	63873HMM1	11/27/13	11/27/33	100.000	VARIES	4.5648		0.119831	0.117818	0.115758	0.113652	0.111498	42.64	41.15
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	371.99	0.146184					26.31	
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	354.47	0.139540	0.143339	0.147241			50.92	26.50
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	337.68	0.133186	0.136842	0.140598	0.144458		48.61	51.31
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	321.55	0.127099	0.130619	0.134238	0.137956		46.39	48.99
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	305.45	0.120913	0.124283	0.127748	0.131308		44.14	46.63
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	341.36	0.162044					29.17	
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	323.98	0.154122	0.158799	0.163617			56.33	29.45
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	308.68	0.147414	0.151969	0.156664	0.161504		53.89	57.27
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	292.86	0.140302	0.144700	0.149236	0.153913		51.30	54.57
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	276.87	0.132973	0.137187	0.141535	0.146021		48.63	51.76
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	262.25	0.126482	0.130567	0.134784	0.139137		46.27	49.31
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	246.79	0.119235	0.123116	0.127123	0.131260		43.62	46.51
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	231.37	0.111747	0.115378	0.119128	0.122999		40.88	43.58
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	217.12	0.104898	0.108312	0.111837	0.115477		38.38	40.92
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	720.26	0.202074					8.89	
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	669.35	0.187978	0.195087	0.202466			70.92	8.91
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	622.11	0.174999	0.181639	0.188532	0.195686	0.203112	66.04	71.14
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	577.74	0.162672	0.168858	0.175278	0.181942	0.188860	61.39	66.15
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	536.25	0.151042	0.156789	0.162754	0.168947	0.175375	57.00	61.42
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	497.69	0.140228	0.145566	0.151108	0.156861	0.162833	52.92	57.03
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	461.86	0.130175	0.135134	0.140283	0.145627	0.151175	49.13	52.95

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	428.57	0.120831	0.125438	0.130220	0.135184	0.140337	45.61	49.15
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	397.64	0.112147	0.116425	0.120867	0.125478	0.130264	42.33	45.62
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	368.91	0.104078	0.108051	0.112176	0.116458	0.120904	39.28	42.34
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	342.22	0.096580	0.100269	0.104099	0.108076	0.112204	36.46	39.29
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	317.43	0.089612	0.093038	0.096594	0.100286	0.104119	33.83	36.46
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	29.01	0.018482	0.019152	0.019847	0.020568	0.021314	6.92	7.43
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	331.29	0.111205	0.114785	0.118481	0.122297	0.126234	41.33	44.04
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	311.15	0.104602	0.107986	0.111480	0.115086	0.118809	38.88	41.44
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	292.03	0.098272	0.101461	0.104753	0.108153	0.111662	36.54	38.94
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	273.98	0.092288	0.095292	0.098394	0.101596	0.104903	34.31	36.58
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	256.93	0.086634	0.089462	0.092383	0.095400	0.098514	32.21	34.35
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	240.86	0.081294	0.083956	0.086706	0.089545	0.092478	30.23	32.24
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	225.76	0.076237	0.078737	0.081320	0.083987	0.086742	28.35	30.24
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	211.57	0.071480	0.073828	0.076253	0.078758	0.081345	26.58	28.36
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	198.23	0.067006	0.069211	0.071488	0.073840	0.076269	24.92	26.59
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	185.70	0.062801	0.064870	0.067008	0.069216	0.071496	23.36	24.92
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	174.04	0.058858	0.060798	0.062801	0.064870	0.067008	21.89	23.36
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	163.11	0.055163	0.056981	0.058858	0.060798	0.062801	20.52	21.89
Newark, NJ	650367KA2	01/29/13	07/15/16	99.221	2.000	2.2351	4.25	0.006247	0.006317	0.006388	0.006459		2.28	1.25
Newark, NJ	650367KB0	01/29/13	07/15/17	97.756	2.000	2.5351	9.36	0.013783	0.013958	0.014135	0.014314	0.014495	5.05	5.18
Newark, NJ	650367KC8	01/29/13	07/15/18	97.007	2.340	2.9371	10.00	0.014762	0.014979	0.015199	0.015422	0.015648	5.43	5.59
Newark, NJ	650367KH7	01/29/13	04/01/17	97.893	2.000	2.5352	9.44	0.013962	0.014139	0.014318	0.014499	0.014683	5.09	5.22
Newark, NJ	650367KJ3	01/29/13	04/01/18	97.000	2.308	2.9373	10.63	0.015786	0.016017	0.016253	0.016491	0.016734	5.77	5.94
Newark, NJ	650367KK0	01/29/13	04/01/19	97.003	2.698	3.2375	8.71	0.012970	0.013180	0.013393	0.013610	0.013831	4.75	4.90
Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5334	7.31	0.010917	0.011109	0.011306	0.011505	0.011709	4.00	4.14
Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7335	6.26	0.009360	0.009535	0.009713	0.009895	0.010079	3.43	3.56
Nextera Energy, Inc.	65339F705	05/04/12	06/01/17*	95.000	VARIES	2.3952		0.064218					9.63*	
Nextera Energy, Inc.	65339KAB6	05/04/12	06/01/17	95.000	VARIES	2.3952		0.064218	0.064421	0.064940	0.065465	0.065996	23.18	23.50
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5378		0.119089	0.115489	0.111807	0.108659	0.105440	42.22	39.68
Nomura America Finance	65539AAD2	11/24/10	11/24/15	100.000	VARIES	2.0066		0.012858	0.012987				4.18	
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5491		0.123675	0.123090	0.122490	0.121873	0.121238	44.37	43.94
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9586		0.135934	0.133303	0.130594	0.130518	0.130438	48.41	47.00
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3554		0.014533	0.014704	0.014877	0.015052	0.015230	5.26	5.39
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIES	4.5091		0.121144	0.115729	0.113444	0.108614	0.107371	42.27	39.88
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIES	3.7542		0.101564	0.098792	0.095968	0.093090	0.092482	35.89	33.92
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIES	4.2953		0.119316	0.114630	0.109843	0.104954	0.099959	40.67	37.16
Nomura America Finance	65539ABL3	12/24/14	12/24/34	100.000	VARIES	2.8014		0.077818	0.075959	0.074074	0.072162	0.070223	27.65	26.30
Nomura America Finance	65539ABR0	02/19/15	02/19/20	110.000	0.125	2.3793		0.072702	0.073525	0.074359	0.075202		22.79	26.84
Nomura America Finance	65539ABS8	02/25/15	02/25/20	100.000	VARIES	1.9119		0.011444	0.011553	0.011553	0.011664	0.011775	3.52	4.21
Nomura America Finance	65539ABW9	05/22/15	11/22/16	100.000	1.720	1.1791		0.032755	0.032667	0.032667	0.032578		7.17	10.47
Nomura America Finance	65539ABY5	06/30/15	06/30/22	105.000	0.000	3.4999		0.102083	0.103869	0.103869	0.105687	0.107536	18.48	37.72

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIABLES	8.1004		0.273970	0.282113	0.290586	0.299402	0.308575	100.86	107.03
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIABLES	8.1004		0.273970	0.282113	0.290586	0.299402	0.308575	100.86	107.03
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	735.94	0.211113	0.219810				52.23	
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	679.33	0.195136	0.203195	0.211586	0.220323		73.67	52.35
Orange County, CA	68428L BX1	04/01/97	09/01/15	24.175	0.000	7.8595	708.31	0.202123	0.210066				49.94	
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	656.20	0.184895	0.192059	0.199500	0.207230		69.60	49.27
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	608.57	0.171704	0.178375	0.185304	0.192503	0.199981	64.65	69.77
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	564.04	0.159247	0.165441	0.171877	0.178562	0.185508	59.96	64.71
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	522.52	0.147427	0.153154	0.159104	0.165285	0.171706	55.51	59.90
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	484.20	0.136704	0.142022	0.147546	0.153285	0.159248	51.47	55.55
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	448.64	0.126580	0.131497	0.136605	0.141912	0.147425	47.66	51.43
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	459.56	0.149793					26.81	
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	443.31	0.145807	0.149971	0.154254			53.25	27.61
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	423.89	0.140309	0.144400	0.148610	0.152944	0.157403	51.26	54.29
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	404.54	0.134824	0.138843	0.142982	0.147244	0.151633	49.27	52.25
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	384.40	0.128854	0.132766	0.136797	0.140949	0.145228	47.10	50.00
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	363.76	0.122449	0.126215	0.130097	0.134099	0.138223	44.77	47.56
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	343.48	0.116047	0.119657	0.123379	0.127217	0.131174	42.43	45.11
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	323.52	0.109533	0.112963	0.116499	0.120146	0.123908	40.06	42.60
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	304.25	0.103064	0.106295	0.109628	0.113066	0.116611	37.69	40.09
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	471.01	0.148936					26.66	
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	453.97	0.144816	0.148921	0.153143			52.88	27.41
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	435.44	0.140052	0.144128	0.148321	0.152637	0.157078	51.16	54.18
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	414.88	0.134244	0.138224	0.142322	0.146541	0.150886	49.05	52.00
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	393.77	0.128041	0.131895	0.135865	0.139954	0.144166	46.80	49.66
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	372.80	0.121752	0.125465	0.129291	0.133235	0.137298	44.51	47.26
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	459.57	0.149726					26.80	
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	443.34	0.145750	0.149910	0.154190			53.23	27.60
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	423.94	0.140261	0.144349	0.148556	0.152886	0.157342	51.24	54.27
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	404.60	0.134784	0.138800	0.142936	0.147195	0.151581	49.25	52.23
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	384.47	0.128821	0.132731	0.136759	0.140909	0.145185	47.09	49.99
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	363.83	0.122422	0.126186	0.130066	0.134065	0.138187	44.76	47.55
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	343.56	0.116025	0.119633	0.123353	0.127189	0.131144	42.43	45.11
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	323.61	0.109516	0.112943	0.116478	0.120124	0.123883	40.05	42.60
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	304.34	0.103050	0.106280	0.109612	0.113048	0.116591	37.69	40.09
PC Nextco Holdings, LLC	69323VAA4	08/01/13	08/15/19*	99.000	8.750	N/A		0.246962	0.247137				30.39*	
PC Nextco Holdings, LLC	69323VAB2	08/01/13	08/15/19*	99.000	8.750	N/A		0.246962	0.247137				30.39*	
Paterson, NJ	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	471.32	0.151842					13.67	
Paterson, NJ	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	453.35	0.147167	0.151413	0.155781			54.52	14.02
Paterson, NJ	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	434.10	0.141919	0.146113	0.150430	0.154876	0.159452	52.61	55.77
Paterson, NJ	7031303Z5	03/30/12	03/15/18	98.496	3.625	3.9103	6.52	0.006923	0.007058	0.007196	0.007337	0.007480	2.55	2.65

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
Peoria CNTYS SD #327, IL	712746DS2	05/05/15	12/01/16	100.776	0.000	1.1894		0.033296	0.033324	0.033522	0.033722			7.87	11.10
Peoria CNTYS SD #327, IL	712746DT0	05/05/15	12/01/17	101.129	VARIES	1.5403		0.043271	0.043319	0.043653	0.043989	0.042983		10.23	15.76
Peoria CNTYS SD #327, IL	712746DU7	05/05/15	12/01/18	100.343	VARIES	1.8910		0.052710	0.052782	0.053281	0.053784	0.052641		12.47	19.25
Peoria CNTYS SD #322, IL	712762CN1	05/14/15	12/01/19	100.000	VARIES	1.9926		0.055351	0.055403	0.055955	0.056513	0.055363		12.59	20.23
Peoria CNTYS SD #322, IL	712762CP6	05/14/15	12/01/20	100.000	VARIES	2.2422		0.062285	0.062351	0.063050	0.063757	0.062303		14.17	22.80
Peoria CNTY SD #325, IL	713165FE3	09/04/13	12/01/15	107.702	VARIES	1.7325		0.049796	0.048964					16.28	
Peoria CNTY SD #325, IL	713165FF0	09/04/13	12/01/16	109.532	VARIES	2.1847		0.064309	0.063419	0.062518	0.061608			22.94	20.47
Peoria CNTY SD #325, IL	713165FG8	09/04/13	12/01/17	110.617	VARIES	2.5859		0.077321	0.076435	0.075537	0.074629	0.073708		27.62	26.97
Peoria CNTY SD #325, IL	713165FH6	09/04/13	12/01/18	111.133	VARIES	2.9367		0.088650	0.087810	0.086958	0.086094	0.085217		31.71	31.10
Peoria CNTY SD #325, IL	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365		0.103350	0.102620	0.101877	0.101122	0.100354		37.03	36.49
Peoria CNTY SD #325, IL	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8364		0.114574	0.113974	0.113363	0.112740	0.112105		41.10	40.66
Peoria CNTY SD #325, IL	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1864		0.123729	0.123266	0.122794	0.122311	0.121819		44.43	44.09
Peoria County, IL	713168AW2	10/05/11	12/01/15	105.584	VARIES	3.7319		0.105144	0.104411					34.57	
Peoria County, IL	713168AX0	10/05/11	12/01/16	105.823	VARIES	3.9840		0.113337	0.112690	0.112029	0.111356			40.65	36.85
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2347		0.121785	0.121128	0.120458	0.119774	0.119075		43.68	43.20
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.129182	0.128653	0.128112	0.127558	0.126993		46.38	45.99
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.137425	0.136897	0.136356	0.135803	0.135237		49.35	48.96
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.143929	0.143536	0.143132	0.142719	0.142295		51.72	51.43
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	352.30	0.099452	0.102778	0.106216	0.109768	0.113440		36.92	39.43
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	629.15	0.175895						18.29	
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	592.11	0.166076	0.171548	0.177200				61.62	18.43
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	555.64	0.156047	0.161204	0.166532	0.172035	0.177720		57.90	61.79
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	520.94	0.146395	0.151241	0.156246	0.161418	0.166760		54.32	57.98
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	488.51	0.137460	0.142023	0.146738	0.151609	0.156642		51.01	54.46
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	457.78	0.128896	0.133181	0.137609	0.142184	0.146911		47.84	51.07
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	428.79	0.120734	0.124748	0.128895	0.133181	0.137609		44.81	47.84
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	401.70	0.113177	0.116945	0.120839	0.124863	0.129020		42.00	44.85
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	376.24	0.106072	0.109610	0.113265	0.117042	0.120945		39.37	42.04
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	329.92	0.093074	0.096182	0.099395	0.102714	0.106145		34.55	36.89
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	308.86	0.087189	0.090105	0.093119	0.096233	0.099452		32.36	34.56
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.2340		0.129606	0.128968	0.128317	0.127652	0.126973		46.50	46.03
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.3835		0.132892	0.132304	0.131703	0.131089	0.130461		47.70	47.27
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.5327		0.136098	0.135563	0.135015	0.134455	0.133883		48.87	48.47
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.6321		0.138196	0.137697	0.137187	0.136665	0.136131		49.63	49.26
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	4.8808		0.143308	0.142907	0.142497	0.142076	0.141646		51.49	51.20
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	4.9305		0.144305	0.143925	0.143536	0.143137	0.142728		51.86	51.58
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.1294		0.148228	0.147933	0.147630	0.147320	0.147002		53.29	53.07
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.353092	0.363137	0.373571	0.384410	0.395608		131.09	138.77
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.353092	0.363137	0.373571	0.384410	0.395608		131.09	138.77
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	683.34	0.191736						8.44	
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	638.94	0.179850	0.186324	0.193031				67.70	8.49
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	595.31	0.167569	0.173600	0.179849	0.186323	0.193030		63.08	67.70
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	554.67	0.156129	0.161749	0.167571	0.173603	0.179852		58.77	63.08

SECTION I-B

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Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	517.60	0.146159	0.151457	0.156947	0.162636	0.168531	55.04	59.10
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	482.03	0.136114	0.141047	0.146160	0.151458	0.156948	51.26	55.04
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	448.89	0.126758	0.131352	0.136114	0.141047	0.146160	47.73	51.26
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	418.04	0.118046	0.122325	0.126759	0.131353	0.136114	44.45	47.73
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	252.21	0.059089	0.059828	0.060575	0.061333	0.062099	21.65	22.19
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.572182	0.595330	0.619486			215.17	45.84
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.308357	0.316673	0.325271	0.334123	0.343273	113.52	119.77
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.308357	0.316673	0.325271	0.334123	0.343273	113.52	119.77
Randolph & Perry CNTYS	752368AV2	05/16/13	12/01/15	105.106	VARIES	1.7287		0.048979	0.048502				16.08	
Randolph & Perry CNTYS	752368AW0	05/16/13	12/01/16	106.110	VARIES	1.9823		0.056965	0.056497	0.056025	0.055548		20.39	18.40
Randolph & Perry CNTYS	752368AX8	05/16/13	12/01/17	106.596	VARIES	2.2344		0.064784	0.064344	0.063899	0.063449	0.062994	23.22	22.90
Randolph & Perry CNTYS	752368AY6	05/16/13	12/01/18	106.586	VARIES	2.4855		0.072347	0.071951	0.071551	0.071145	0.070735	25.95	25.66
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIES	2.7850		0.081721	0.081311	0.080896	0.080476	0.080049	29.32	29.02
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIES	3.0845		0.091113	0.090697	0.090275	0.089847	0.089412	32.70	32.40
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIES	3.3340		0.099304	0.098875	0.098440	0.097997	0.097547	35.65	35.33
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIES	3.5343		0.104733	0.104375	0.104011	0.103640	0.103262	37.62	37.35
Randolph County, IL	752535DK7	01/30/13	12/01/17	89.744	0.000	2.2497	39.40	0.058438	0.059095	0.059760	0.060432	0.061112	21.20	21.68
Randolph County, IL	752535DL5	01/30/13	12/01/18	85.511	0.000	2.6997	45.20	0.067365	0.068274	0.069196	0.070130	0.071076	24.47	25.13
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997	49.32	0.073829	0.074973	0.076135	0.077315	0.078514	26.85	27.69
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4496	51.94	0.078047	0.079393	0.080762	0.082155	0.083572	28.42	29.41
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6996	52.77	0.079509	0.080980	0.082478	0.084004	0.085558	28.98	30.06
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	52.68	0.079532	0.081083	0.082664	0.084276	0.085919	29.00	30.15
Readers Digest Assn, Inc.	755267AJ0	02/11/10	02/15/17	97.340	9.500	10.0374	16.56	0.011688	0.012274	0.012890	0.013537	0.014217	4.48	4.94
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.478666	0.495718	0.513517	0.531997	0.551286	179.08	192.20
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.478666	0.495718	0.513517	0.531997	0.551286	179.08	192.20
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.968701	1.013529	1.060558	1.109895	1.161654	366.54	401.40
Rock Island Counties, IL	772283CY1	10/02/15	12/01/16	102.590	0.000	1.2370			0.035253	0.035324	0.035543		3.14	11.70
Rock Island Counties, IL	772283CZ8	10/02/15	12/01/17	104.132	VARIES	1.5410			0.043846	0.043957	0.044296	0.043157	3.99	16.13
Rock Island Counties, IL	772283DA2	10/02/15	12/01/18	105.489	VARIES	1.9914			0.057399	0.057586	0.058160	0.056642	5.23	21.15
Rock Island County, IL	772453CJ3	11/08/11	12/01/15	107.914	VARIES	2.7899		0.079062	0.078285				25.95	
Rockford Counties, IL	773182UF5	06/12/14	12/15/15	101.947	VARIES	0.6977		0.019829	0.019507				6.76	
Rockford Park DS, IL	773182UG3	06/10/15	12/15/16	106.229	0.000	0.8299		0.024491	0.024494	0.024595	0.024697		4.92	8.48
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.133005	0.137495	0.142143	0.146953	0.151931	50.21	53.66
Rosemont, IL	777543TE9	12/15/11	12/01/15	99.115	2.125	2.3603	6.73	0.006385	0.006461				2.12	
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505		0.122404	0.121355	0.120284	0.119189		43.58	26.39
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIES	4.0008		0.111281					12.13	
Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300		0.192984					17.18	
Royal Bank of Canada	78008HRB8	12/31/09	06/30/15	100.000	0.000	3.3099		0.108346					19.39	
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.136114	0.137315	0.136334	0.135331	0.134305	49.25	48.59
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8707		0.111049	0.110370	0.109678	0.108973	0.108254	39.67	39.16
Royal Bank of Canada	78008K3K7	04/20/11	04/20/16	100.000	0.000	2.7665		0.084604	0.085775	0.086961			30.84	9.48
Royal Bank of Canada	78008KDT7	07/15/10	07/16/15	100.000	0.000	2.3886		0.072967	0.073839				14.39	
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1702		0.116880	0.116809	0.116737	0.116664	0.116589	42.05	42.00

SECTION I-B

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Royal Bank of Canada	78008KPH0	10/29/10	10/30/15	100.000	0.000	1.8491		0.055293	0.055804					16.62	
Royal Bank of Canada	78008KRQ8	11/30/10	11/30/15	100.000	0.000	2.1099		0.063744	0.064417					21.09	
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31	100.000	VARIES	4.9792		0.133158	0.133260	0.133365	0.133473	0.133584		47.99	48.06
Royal Bank of Canada	78008SJY3	11/05/12	11/04/19	100.000	0.000	0.6002		0.016874	0.016925	0.016976	0.017027	0.017078		6.09	6.13
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.016874	0.016925	0.016976	0.017027	0.017078		6.09	6.13
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2564		0.064826	0.065558	0.066297	0.067045	0.067802		23.69	24.22
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0299		0.107784	0.107870	0.107958	0.108048	0.108140		38.84	38.91
Royal Bank of Canada	78008TR89	02/17/12	02/17/33	100.000	3.570	3.5699		0.099167	0.099167	0.099167	0.099167	0.099167		35.70	35.70
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.132560	0.132971	0.133066	0.133162	0.133261		47.88	47.95
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.141883	0.141958	0.142035	0.142113	0.142193		51.11	51.17
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315		0.020329	0.020597	0.020868	0.021142	0.021421		7.44	7.63
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.020063	0.020431	0.020806	0.021188	0.021577		7.37	7.64
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.018841	0.019079	0.019319	0.019563	0.019810		6.87	7.05
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	N/A		0.017105	0.017240	0.017473	0.017708	0.018045		6.30	6.49
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218		0.022841	0.023118	0.023398	0.023681	0.023968		8.31	8.51
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208		0.147075	0.147200	0.147328	0.147460	0.147595		52.98	53.07
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.128160	0.128545	0.128939	0.129341	0.129752		46.24	46.53
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.137435	0.137689	0.137950	0.138217	0.138492		49.53	49.72
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7103		0.150929	0.151080	0.151234	0.151393	0.151557		54.36	54.47
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4493		0.142135	0.142311	0.142492	0.142678	0.142869		51.25	51.38
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5246		0.152894	0.152931	0.152969	0.153008	0.153048		55.06	55.08
Royal Bank of Scotland	78009KRL8	03/15/11	03/15/16	100.000	VARIES	4.1566		0.115534	0.115511	0.115487				41.58	8.55
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799		0.121196	0.121259	0.121323	0.121388	0.121455		43.65	43.70
Royal Bank of Scotland	78009PAF8	04/29/11	04/29/16	100.000	0.000	3.8637		0.122711	0.125081	0.127498				44.90	15.04
Royal Bank of Scotland	78009PAG6	05/16/11	08/16/16	100.000	0.000	3.5178		0.109450	0.111375	0.113334	0.115328			40.27	25.86
Royal Bank of Scotland	78009PAL5	05/31/11	11/30/16	100.000	0.000	3.6087		0.113609	0.115659	0.117746	0.119870			41.40	39.12
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4728		0.125560	0.125654	0.125729	0.125805	0.125755		45.22	45.28
Royal Bank of Scotland	78009PAN1	06/15/11	12/15/16	100.000	0.000	3.5863		0.112818	0.114841	0.116901	0.118997			41.04	40.59
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5504		0.014147	0.014327	0.014510	0.014695	0.014883		5.13	5.26
Royal Bank of Scotland	78009PAX9	07/29/11	07/29/16	100.000	0.000	3.8218		0.118931	0.121203	0.123519	0.125880			43.92	26.12
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8321		0.018986	0.019254	0.019527	0.019804	0.020084		6.97	7.16
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0027		0.124534	0.124955	0.128857	0.130007	0.134807		46.06	48.11
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7434		0.117723	0.118296	0.118883	0.119483	0.120098		42.63	43.06
Royal Bank of Scotland	78009PBM2	08/31/11	03/01/16	100.000	0.000	3.5003		0.107911	0.109799	0.111721				39.65	6.70
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8461		0.119774	0.122077	0.124425	0.126818	0.129256		43.96	45.66
Royal Bank of Scotland	78009PBV2	09/30/11	09/30/16	100.000	VARIES	2.7074		0.008883	0.009003	0.009125	0.009248			3.24	2.48
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976		0.172174	0.176734	0.181415	0.186221	0.191153		63.03	66.41
Royal Bank of Scotland	78009PCG4	12/30/11	07/03/17	100.000	0.000	5.2550		0.166260	0.170628	0.175111	0.179712	0.184434		62.22	65.53
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.102947	0.104789	0.106663	0.108571	0.110512		37.75	39.11
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIES	1.1630		0.006897	0.006937	0.006978	0.007018	0.007059		2.49	2.52
Royal Bank of Canada	78010UDK0	01/30/14	01/30/19	100.000	VARIES	0.9099		0.007501	0.007364	0.007398	0.007432	0.007465		2.66	2.68
Royal Bank of Canada	78010UDR5	01/30/14	01/30/19	100.000	2.250	2.2499		0.062500	0.062500	0.062500	0.062500	0.062500		22.50	22.50
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIES	4.0699		0.109097	0.103973	0.101664	0.097075	0.098947		37.96	36.03

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Royal Bank of Canada	78010UVV6	05/30/14	11/30/17	100.000	VARIES	0.5883		0.007086	0.007032	0.007016	0.007000	0.007060	2.57	2.57
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIES	3.5596		0.097179	0.095448	0.095543	0.095641	0.095740	34.67	34.41
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIES	3.6300		0.100835	0.098127	0.095371	0.095472	0.095575	35.31	34.37
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIES	3.3499		0.093055	0.090426	0.087753	0.087854	0.087957	32.85	31.62
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIES	2.8500		0.079167	0.078712	0.078250	0.078295	0.078341	28.41	28.18
Royal Bank of Scotland	78011PAA5	11/30/11	11/30/26	100.000	VARIES	5.2303		0.140210	0.140350	0.140494	0.140959	0.141436	50.51	50.69
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIES	3.4099			0.094721	0.092784	0.090814	0.088810	17.24	33.04
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022	22.84	0.015433	0.016398				3.17	
SG Structured Prods, Inc.	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8135		0.082168	0.081270	0.080355	0.079423	0.078473	29.14	28.47
SG Structured Prods, Inc.	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227		0.084204	0.083212	0.082202	0.081621	0.081030	29.83	29.31
SG Structured Prods, Inc.	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133		0.085097	0.084012	0.082907	0.081780	0.080632	30.11	29.30
SG Structured Prods, Inc.	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.084399	0.083759	0.081737	0.081489	0.079883	30.36	29.64
SG Structured Prods, Inc.	78423AA28	11/10/10	11/06/40*	100.000	3.632	3.6319		0.100889	0.100889	0.100889			31.98*	
SG Structured Prods, Inc.	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1615		0.099808	0.098621	0.097408	0.096170	0.094907	35.71	34.84
SG Structured Prods, Inc.	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.095278	0.094461	0.093627	0.092776	0.091907	33.90	33.29
SG Structured Prods, Inc.	78423AE99	02/25/11	02/25/26	100.000	VARIES	4.0467		0.096977	0.096333	0.095675	0.095004	0.095047	34.63	34.24
SG Structured Prods, Inc.	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.097908	0.095155	0.095469	0.093692	0.094477	34.93	34.49
SG Structured Prods, Inc.	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1693		0.114784	0.114980	0.115144	0.115313	0.115438	41.39	41.51
SG Structured Prods, Inc.	78423AH62	03/09/11	03/09/16	100.000	0.000	2.4340		0.073588	0.074484	0.075390			26.85	5.13
SG Structured Prods, Inc.	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.092211	0.091377	0.091348	0.091318	0.091288	32.97	32.87
SG Structured Prods, Inc.	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.100681	0.100200	0.099709	0.099207	0.098688	36.07	35.71
SG Structured Prods, Inc.	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.096006	0.095618	0.095222	0.094817	0.094292	34.44	34.15
SG Structured Prods, Inc.	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.100800	0.100266	0.099721	0.099166	0.099233	36.13	35.77
SG Structured Prods, Inc.	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.096144	0.093998	0.094433	0.092804	0.093790	34.64	34.24
SG Structured Prods, Inc.	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1099		0.110619	0.108897	0.110178	0.109066	0.110991	40.04	40.15
SG Structured Prods, Inc.	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953		0.093032	0.090614	0.090681	0.088756	0.089741	33.44	32.80
SG Structured Prods, Inc.	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.099568	0.097605	0.098326	0.096903	0.098142	35.94	35.72
SG Structured Prods, Inc.	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1964		0.065858	0.066581	0.067312	0.068051	0.068799	23.86	24.39
SG Structured Prods, Inc.	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0039		0.089974	0.088877	0.087757	0.086615	0.086055	32.19	31.39
SG Structured Prods, Inc.	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0072		0.091453	0.089208	0.089411	0.087655	0.088479	32.97	32.40
SG Structured Prods, Inc.	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.108557	0.108813	0.109074	0.109340	0.109526	39.13	39.32
SG Structured Prods, Inc.	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9853		0.098224	0.095828	0.096062	0.094191	0.095520	35.41	34.81
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971		0.085158	0.083461	0.080373	0.079010	0.076303	30.18	28.66
SG Structured Prods, Inc.	78423AYN6	09/30/10	09/30/15	100.000	0.000	1.9321		0.057963	0.058523				15.69	
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220		0.051232	0.051673	0.052118			18.58	6.15
SG Structured Prods, Inc.	78423AZY1	11/10/10	11/06/40*	100.000	3.632	3.6319		0.100889	0.100889	0.100889			31.98*	
SG Structured Prods, Inc.	78423AZZ8	11/10/10	11/06/40*	100.000	3.632	3.6319		0.100889	0.100889	0.100889			31.98*	
SG Structured Prods, Inc.	78423EBE3	06/29/12	06/30/32	100.000	VARIES	2.6183		0.064450	0.063533	0.063061	0.062583	0.062099	23.04	22.61
SG Structured Prods, Inc.	78423EBR4	07/31/12	07/30/32	100.000	VARIES	2.2858		0.055731	0.055839	0.054117	0.054393	0.053482	20.11	19.76
SG Structured Prods, Inc.	78423ECC6	07/31/12	07/31/32	100.000	VARIES	4.4772		0.008027	0.007585	0.007133	0.007293	0.007459	2.68	2.65
SG Structured Prods, Inc.	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189		0.053825	0.052226	0.052062	0.051313	0.051976	19.13	18.91

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
SG Structured Prods, Inc.	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060		0.057115	0.055809	0.056038	0.055045	0.055563	20.47	20.27
SG Structured Prods, Inc.	78423ECS1	08/31/12	08/31/32	100.000	VARIES	4.3609		0.007107	0.006551	0.006169	0.006235	0.006476	2.38	2.31
SG Structured Prods, Inc.	78423EDB7	09/28/12	09/28/32	100.000	VARIES	3.8987		0.007483	0.007358	0.007230	0.007101	0.006968	2.65	2.56
SG Structured Prods, Inc.	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721		0.052715	0.051889	0.051054	0.050927	0.050800	18.68	18.33
SG Structured Prods, Inc.	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465		0.059111	0.058568	0.058019	0.058000	0.057981	21.11	20.88
SG Structured Prods, Inc.	78423EDQ4	10/31/12	10/31/32	100.000	VARIES	3.4706		0.093347	0.093280	0.093211	0.093142	0.093071	33.58	33.53
SG Structured Prods, Inc.	78423EEA8	12/31/12	12/31/32	100.000	VARIES	2.3863		0.059777	0.059047	0.058308	0.058001	0.057690	21.39	20.93
SG Structured Prods, Inc.	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3462		0.059030	0.058449	0.057862	0.057769	0.057676	21.07	20.80
SG Structured Prods, Inc.	78423EES9	11/30/12	11/30/32	100.000	VARIES	2.3877		0.060158	0.059604	0.059044	0.058908	0.058771	21.52	21.22
SG Structured Prods, Inc.	78423EJF2	11/27/13	11/27/23	100.000	VARIES	3.9019		0.105067	0.103358	0.101616	0.101510	0.101401	37.40	36.56
SG Structured Prods, Inc.	78423EJG0	12/18/13	12/18/23	100.000	VARIES	3.8786		0.104521	0.102864	0.101175	0.101131	0.101087	37.29	36.41
SLM Corporation.	78442FEM6	01/27/12	01/25/17	98.942	6.000	6.2498	5.81	0.005951	0.006137	0.006329	0.006527	0.006731	2.23	2.38
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	142.68	0.089321	0.094468	0.099911	0.105667		33.41	33.91
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	142.68	0.089321	0.094468	0.099911	0.105667		33.41	33.91
Saddle Brook TWP NJ SD	786225GC0	08/23/12	08/15/15	99.327	1.300	1.5320	5.30	0.006349	0.006397				1.43	
Saddle Brook TWP NJ SD	786225GD8	08/23/12	08/15/16	99.040	1.750	2.0022	5.59	0.006734	0.006801	0.006870	0.006938		2.45	1.55
SCH DIST Clair CNTY, IL	788550JK8	06/15/11	01/01/16	103.086	VARIES	3.9878		0.111593	0.111188				40.10	
SCH DIST Clair CNTY, IL	788550JL6	06/15/11	01/01/17	103.641	VARIES	4.4873		0.126448	0.126013	0.125568	0.125113		45.44	45.12
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.140486	0.140179	0.139865	0.139543		50.52	50.29
SCH DIST Clair CNTY, IL	788550JQ5	06/20/12	01/01/21	107.017	5.500	N/A		0.129053	0.128528	0.127991	0.127443		46.36	45.98
St. Clair County, IL	788550JU6	06/25/15	01/01/21	79.080	0.000	4.3000		0.093840	0.092471	0.095497	0.096490		17.58	35.13
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500		0.093732	0.092291	0.095428	0.096538		17.54	35.13
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499		0.092167	0.090768	0.093945	0.095131		17.25	34.60
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000		0.090617	0.089293	0.092531	0.093813		16.97	34.10
St. Clair CNTY SD #196, IL	788553GL3	11/13/12	12/01/15	103.202	VARIES	1.5459		0.043391	0.043168				14.28	
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	372.04	0.118882	0.122014	0.125229	0.128528	0.131915	44.12	46.48
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	356.37	0.114439	0.117512	0.120667	0.123906	0.127233	42.50	44.81
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	340.58	0.109911	0.112917	0.116005	0.119177	0.122437	40.84	43.10
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	324.14	0.104968	0.107876	0.110864	0.113934	0.117090	39.02	41.21
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	307.87	0.099995	0.102794	0.105672	0.108631	0.111672	37.18	39.29
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	291.81	0.094966	0.097644	0.100397	0.103228	0.106139	35.32	37.34
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	276.36	0.090114	0.092673	0.095305	0.098012	0.100795	33.52	35.46
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	261.41	0.085324	0.087755	0.090256	0.092828	0.095474	31.75	33.58
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	247.19	0.080802	0.083117	0.085498	0.087948	0.090467	30.07	31.82
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	233.62	0.076364	0.078552	0.080802	0.083117	0.085498	28.42	30.07
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	220.79	0.072169	0.074237	0.076364	0.078551	0.080802	26.86	28.42
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	208.66	0.068206	0.070160	0.072170	0.074237	0.076364	25.38	26.86
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	197.20	0.064459	0.066306	0.068206	0.070160	0.072170	23.99	25.38
Seacor Holdings, Inc.	81170YAA7	11/13/13	11/15/28	100.000	VARIES	8.2503		0.241529	0.248055	0.254850	0.261926	0.269293	88.74	93.68
Seacor Holdings, Inc.	81170YAB5	11/13/13	11/15/28	100.000	VARIES	8.2503		0.241529	0.248055	0.254850	0.261926	0.269293	88.74	93.68
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1503		0.218228	0.223547	0.229057	0.234763	0.240674	79.69	83.67
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1503		0.218228	0.223547	0.229057	0.234763	0.240674	79.69	83.67
Sears Holdings Corp.	812350AF3	11/21/14	12/15/19	82.600	8.000	12.7675	2.84	0.071325	0.075878	0.080722	0.085875	0.091357	26.65	30.16

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016		
SG Structured Prods, Inc.	83367TAK5	08/07/12	08/07/15	100.000	VARIES	2.4728		0.014442	0.014620						3.15	
SG Structured Prods, Inc.	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.111150	0.109965	0.108756	0.108258	0.107749			39.58	38.97
SG Structured Prods, Inc.	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305				0.084181	0.085456	0.086751			12.88	30.93
SG Structured Prods, Inc.	83368W2V2	08/31/15	09/03/30	100.000	VARIES	3.4213				0.095038	0.094987	0.091860	0.088679		11.49	32.89
SG Structured Prods, Inc.	83368WB59	01/30/15	01/30/30	100.000	VARIES	2.8760				0.079891	0.079802	0.079711	0.079756		26.43	28.71
SG Structured Prods, Inc.	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.101512	0.101453	0.101394	0.101333	0.101926			36.52	36.57
SG Structured Prods, Inc.	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8942		0.102494	0.101277	0.100035	0.098769	0.098466			36.31	35.55
SG Structured Prods, Inc.	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.088213	0.084231	0.085026	0.083970	0.085226			31.07	30.95
SG Structured Prods, Inc.	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.073614	0.073221	0.072823	0.072419	0.072541			26.36	26.12
SG Structured Prods, Inc.	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.100760	0.100216	0.099662	0.099096	0.099222			36.09	35.74
SG Structured Prods, Inc.	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.100350	0.099904	0.099449	0.098985	0.099228			35.99	35.70
SG Structured Prods, Inc.	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6707		0.009590	0.009670	0.009751	0.009832	0.009914			3.48	3.53
SG Structured Prods, Inc.	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.086972	0.086891	0.086839	0.086787	0.086773			31.29	31.25
SG Structured Prods, Inc.	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629		0.126075	0.126876	0.127697	0.128537	0.129985			45.54	46.13
SG Structured Prods, Inc.	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.119674	0.119501	0.119325	0.119144	0.119666			43.05	42.93
SG Structured Prods, Inc.	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.121884	0.118971	0.115990	0.115765	0.115535			42.46	41.65
SG Structured Prods, Inc.	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.120617	0.117154	0.113612	0.114111	0.114622			41.74	41.14
SG Structured Prods, Inc.	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.121466	0.118286	0.115033	0.113838	0.112617			42.18	40.83
SG Structured Prods, Inc.	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.118578	0.115631	0.115853	0.113532	0.114310			42.40	41.79
SG Structured Prods, Inc.	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6413		0.118644	0.116566	0.117698	0.116268	0.118039			42.81	42.86
SG Structured Prods, Inc.	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5930		0.116704	0.115200	0.116878	0.116025	0.118382			42.34	42.81
SG Structured Prods, Inc.	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.120090	0.117384	0.114617	0.114600	0.114583			42.25	41.26
SG Structured Prods, Inc.	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.114145	0.111487	0.108773	0.108279	0.107775			40.29	39.01
SG Structured Prods, Inc.	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.114435	0.111977	0.109466	0.109578	0.109692			40.45	39.44
SG Structured Prods, Inc.	83368WG47	03/31/15	03/31/35	100.000	VARIES	2.8488			0.079136	0.079474	0.079817	0.080165			21.48	28.74
SG Structured Prods, Inc.	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.117479	0.114996	0.112459	0.112253	0.112043			41.69	40.44
SG Structured Prods, Inc.	83368WGG0	11/29/13	11/29/28	100.000	VARIES	4.2430		0.114835	0.113274	0.111679	0.110454	0.109202			40.96	39.90
SG Structured Prods, Inc.	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.103170	0.099928	0.096616	0.096775	0.096936			36.35	34.82
SG Structured Prods, Inc.	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3777		0.103168	0.099927	0.096615	0.096773	0.096935			36.35	34.82
SG Structured Prods, Inc.	83368WGX8	12/30/13	12/30/33	100.000	VARIES	4.4480		0.115372	0.114892	0.114402	0.113901	0.113389			41.45	41.09
SG Structured Prods, Inc.	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.108785	0.106015	0.103183	0.103596	0.104019			38.66	37.22
SG Structured Prods, Inc.	83368WHD6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.116557	0.115126	0.113664	0.112169	0.110641			41.70	40.65
SG Structured Prods, Inc.	83368WHG9	12/23/13	12/23/15	100.000	0.000	0.9600		0.026924	0.027053						9.50	
SG Structured Prods, Inc.	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888		0.110962	0.108291	0.105566	0.102785	0.103081			38.65	37.13
SG Structured Prods, Inc.	83368WJB8	01/31/14	01/31/33	91.000	VARIES	4.0761		0.100618	0.098152	0.095636	0.093069	0.093638			35.03	33.67
SG Structured Prods, Inc.	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6892		0.104370	0.106296	0.108256	0.110253	0.112287			38.43	39.86
SG Structured Prods, Inc.	83368WKB6	02/28/14	02/28/34	91.000	VARIES	4.0372		0.099147	0.095180	0.093801	0.090334	0.092503			34.80	33.53
SG Structured Prods, Inc.	83368WKC4	02/28/14	02/28/34	100.000	VARIES	4.0411		0.109506	0.105584	0.104542	0.101182	0.103184			38.64	37.48
SG Structured Prods, Inc.	83368WKZ3	03/31/14	03/31/34	100.000	VARIES	4.4730		0.121707	0.119105	0.116446	0.113726	0.113298			42.87	41.14
SG Structured Prods, Inc.	83368WL58	04/17/15	04/17/25	100.000	VARIES	2.7150			0.075419	0.075465	0.075511	0.075517			19.16	27.18
SG Structured Prods, Inc.	83368WLG4	03/31/14	03/31/34	91.000	VARIES	4.4571		0.108568	0.104378	0.100095	0.095716	0.096430			37.56	34.91
SG Structured Prods, Inc.	83368WLH2	03/31/14	03/31/34	100.000	VARIES	4.4742		0.121458	0.118569	0.115616	0.112597	0.111738			42.67	40.73
SG Structured Prods, Inc.	83368WMM8	05/14/14	05/14/21	100.000	VARIES	2.9301		0.081531	0.081671	0.081725	0.081778	0.081776			29.39	29.43

SECTION I-B

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SG Structured Prods, Inc.	83368WNR8	05/22/14	05/22/34	91.000	VARIES	3.6947		0.091193	0.088950	0.086666	0.084340	0.084612	32.25	30.70
SG Structured Prods, Inc.	83368WPM7	06/26/14	06/26/34	100.000	VARIES	3.6332		0.098990	0.097021	0.095016	0.092974	0.093051	35.26	33.83
SG Structured Prods, Inc.	83368WPU7	08/29/14	08/29/34	100.000	VARIES	3.4029		0.092978	0.091946	0.089394	0.088780	0.086681	33.30	32.27
SG Structured Prods, Inc.	83368WSX0	08/29/14	08/29/34	100.000	VARIES	3.4025		0.092965	0.091894	0.089305	0.088651	0.086512	33.28	32.22
SG Structured Prods, Inc.	83368WTC5	09/30/14	09/30/29	100.000	VARIES	3.5292		0.098034	0.097558	0.097074	0.096912	0.096747	35.12	34.89
SG Structured Prods, Inc.	83368WTS0	09/30/14	09/30/24	100.000	VARIES	3.2997		0.091660	0.089506	0.087316	0.087309	0.087301	32.21	31.43
SG Structured Prods, Inc.	83368WU58	06/30/15	06/30/35	100.000	VARIES	3.7086			0.103017	0.099519	0.095956	0.095518	18.64	35.18
SG Structured Prods, Inc.	83368WUJ8	09/30/14	09/30/34	100.000	VARIES	3.5842		0.099562	0.096368	0.093117	0.093058	0.092998	34.68	33.50
SG Structured Prods, Inc.	83368WUL3	09/30/14	09/30/34	100.000	VARIES	3.5615		0.098933	0.097110	0.095254	0.093365	0.091442	34.95	33.60
SG Structured Prods, Inc.	83368WVM0	10/31/14	10/31/34	100.000	VARIES	3.4502		0.095840	0.092582	0.089267	0.089319	0.089372	33.51	32.15
SG Structured Prods, Inc.	83368WVN6	11/26/14	11/26/34	100.000	VARIES	3.3122		0.092008	0.090270	0.088504	0.086708	0.084883	32.69	31.41
SG Structured Prods, Inc.	83368WV8	11/14/14	11/16/21	100.000	0.000	2.6925		0.074805	0.075812	0.076833	0.077867	0.078915	27.20	27.94
SG Structured Prods, Inc.	83368WZJ3	12/31/14	12/31/34	100.000	VARIES	3.0161		0.083782	0.082786	0.081776	0.080750	0.079708	29.98	29.25
SG Structured Prods, Inc.	83368WZV6	12/16/14	11/16/21	101.640	0.000	2.4785		0.069978	0.070701	0.071577	0.072464	0.073362	25.39	26.01
SG Structured Prods, Inc.	83369ECH1	10/30/15	11/01/27	100.000	VARIES	3.1961			0.088782	0.088780	0.088267	0.087746	5.42	31.81
Solectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	284.88	0.065733	0.066637	0.067553	0.068482	0.069424	23.92	24.59
St. Clair CNTY SD#522, IL	85227XCW3	07/01/10	12/01/15	100.491	VARIES	3.1869		0.088624	0.088576				29.24	
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.314136	0.313711	0.313264	0.312794	0.312299	112.93	112.60
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.204797	0.213808	0.223215	0.233037	0.233146	78.41	83.77
Toll Brothers Finance	88947EAL4	09/11/12	09/15/32	100.000	VARIES	5.9844		0.185419	0.190552	0.195838	0.201282	0.206889	68.78	72.65
Toll Brothers Finance	88947EAM2	09/11/12	09/15/32	100.000	VARIES	5.9844		0.185419	0.190552	0.195838	0.201282	0.206889	68.78	72.65
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	44.19	0.060571	0.061329	0.062095	0.062871	0.063657	22.17	22.73
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6997	45.88	0.062997	0.063848	0.064710	0.065583	0.066468	23.09	23.72
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.203950	0.209009	0.214194	0.219507		74.53	74.00
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	91.10	0.043736	0.044786	0.045861	0.046961	0.048088	16.13	16.92
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.168331	0.169273	0.170245	0.171247		60.90	50.06
Transportadora Gas Norte	893871AS2	08/22/12	08/22/19	25.000	VARIES	N/A		0.403088	0.463509	0.516331	0.576778	0.621916	156.10	196.87
Transportadora Gas Norte	893871AZ6	08/22/12	08/22/19	25.000	VARIES	N/A		0.403088	0.463509	0.516331	0.576778	0.621916	156.10	196.87
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	461.25	0.146315					13.17	
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	329.52	0.108653	0.112005	0.115461	0.119022	0.122694	40.33	42.86
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.374621	0.386082	0.398035	0.410501	0.423502	137.63	146.30
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.132073	0.132227	0.132296	0.132366	0.132261	47.60	47.64
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.065900	0.065992	0.066085	0.066178	0.066273	23.76	23.83
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3047		0.004824	0.004880	0.004936	0.004993	0.005051	1.76	1.80
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.009729	0.009852	0.009977	0.010104	0.010232	3.55	3.64
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.116999	0.115391	0.113736	0.112034	0.110283	41.30	40.08
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.121914	0.122171	0.122761	0.123365	0.124307	44.03	44.48
Union CNTY SD #531, IL	904842CU3	05/17/11	12/01/16	99.662	VARIES	3.6779		0.102013	0.102050	0.102087	0.102126		36.73	33.70
Union CNTY SD #531, IL	904842CV1	05/17/11	12/01/17	108.762	VARIES	4.1179		0.119286	0.118511	0.117720	0.116912	0.116088	42.76	42.18
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3707		0.126392	0.125815	0.125226	0.124624	0.124008	45.36	44.94
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	334.22	0.145201	0.149209				44.28	
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	318.04	0.138371	0.142216	0.146169	0.150231		50.97	44.58

SECTION I-B

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Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	302.09	0.131572	0.135248	0.139028	0.142912	0.146905	48.48	51.22
United Refining Co.	911358AJ8	03/08/11	02/28/18*	96.444	10.500	11.2489	16.11	0.014106	0.014656	0.015651			4.77*	
United Refining Co.	911358AK5	03/08/11	02/28/18*	96.444	10.500	11.2489	16.11	0.014106	0.014656	0.015651			4.77*	
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	6.42	0.001767	0.001816	0.001918	0.001983	0.002106	.66	.72
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	869.22	0.245024					10.78	
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	222.41	0.102852					17.59	
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	198.95	0.083608	0.088464	0.093602	0.099039	0.104791	32.58	36.48
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	276.09	0.120436					8.91	
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.138437	0.139379	0.140381	0.141445	0.142576	50.33	5.10
Utah ST Charter SCH FIN	91754TCN1	12/21/10	07/15/15	98.130	8.000	8.5025	16.11	0.012844	0.013390				2.59	
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIABLES	8.5008		0.351211	0.362302	0.373864	0.385918	0.397516	131.51	139.98
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIABLES	8.5008		0.351211	0.362302	0.373864	0.385918	0.397516	131.51	139.98
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Virginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	18.14	0.011611	0.012018	0.012439	0.012874	0.013325	4.34	4.65
Wells Fargo & Company	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322		0.051557	0.052003	0.052454			18.69	6.56
Wells Fargo & Company	94986RBH3	11/05/10	11/05/17	100.000	VARIABLES	2.5030		0.071998	0.071792	0.071583	0.071128	0.070668	25.86	25.64
Wells Fargo & Company	94986RBP5	12/07/10	12/07/16	100.000	0.000	2.2309		0.067721	0.068476	0.069240	0.070012		24.55	23.40
Wells Fargo & Company	94986RBQ3	12/07/10	06/07/17	100.000	0.000	2.4501		0.075024	0.075943	0.076873	0.077815	0.078768	27.22	27.89
Wells Fargo & Company	94986RBY6	01/05/11	01/06/17	100.000	0.000	2.6501		0.080726	0.081796	0.082880	0.083978	0.085091	29.63	30.42
Wells Fargo & Company	94986RBZ3	01/05/11	07/07/17	100.000	0.000	2.7699		0.084733	0.085907	0.087097	0.088303	0.089526	31.13	31.99
Wells Fargo & Company	94986RCG4	02/07/11	02/07/17	100.000	1.250	2.5699		0.074815	0.075330	0.075852	0.076380	0.076916	27.18	27.56
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500		0.086292	0.086950	0.087618	0.088296	0.088984	31.37	31.86
Wells Fargo & Company	94986RCW9	03/07/11	03/07/17	100.000	1.250	2.5500		0.074183	0.074686	0.075195	0.075711	0.076234	26.91	27.28
Wells Fargo & Company	94986RCZ2	03/02/11	03/02/16	99.730	0.125	N/A		0.007759	0.007774	0.007782			2.80	.47
Wells Fargo & Company	94986RDD0	03/31/11	03/31/21	100.000	VARIABLES	4.1708		0.116345	0.116413	0.116475	0.116539	0.116571	41.91	41.95
Wells Fargo & Company	94986RDL2	04/29/11	04/30/21	100.000	VARIABLES	4.3018		0.120340	0.120390	0.120424	0.120459	0.120464	43.34	43.36
Wells Fargo & Company	94986RDU2	06/07/11	06/07/17	100.000	0.000	2.3099		0.069537	0.070340	0.071152	0.071974	0.072805	25.22	25.80
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIABLES	4.1140		0.116214	0.116319	0.116338	0.116357	0.116301	41.86	41.88
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900		0.058669	0.059253	0.059842	0.060438	0.061039	21.43	21.86
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4202		0.072271	0.073146	0.074031	0.074927	0.075833	26.43	27.07
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.2999		0.068422	0.069208	0.070004	0.070809	0.071624	24.95	25.53
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700		0.073855	0.074767	0.075691	0.076625	0.077572	26.91	27.58
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000		0.068431	0.069218	0.070014	0.070820	0.071634	24.91	25.49
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3199		0.069057	0.069858	0.070668	0.071488	0.072317	25.09	25.68
Wells Fargo & Company	94986RGE5	12/07/11	06/07/18	100.000	0.000	2.3299		0.069379	0.070188	0.071005	0.071832	0.072669	25.16	25.75
Wells Fargo & Company	94986RGS4	01/04/12	07/06/18	100.000	0.000	2.3699		0.069834	0.070661	0.071499	0.072346	0.073203	25.58	26.19
Wells Fargo & Company	94986RHA2	02/07/12	08/07/18	100.000	0.000	2.0501		0.059927	0.060541	0.061162	0.061789	0.062422	21.86	22.31
Wells Fargo & Company	94986RHB0	01/27/12	01/27/17	100.000	VARIABLES	1.6991		0.015420	0.015551	0.015683	0.015817	0.015951	5.62	5.71
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIABLES	1.7471		0.015106	0.015238	0.015371	0.015505	0.015641	5.50	5.60
Wells Fargo & Company	94986RHG9	03/07/12	09/10/18	100.000	0.000	1.9799		0.057784	0.058356	0.058933	0.059517	0.060106	21.03	21.45
Wells Fargo & Company	94986RHH7	02/15/12	02/15/17	100.000	VARIABLES	1.4532		0.010643	0.010720	0.010798	0.010876	0.010955	3.87	3.92

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
Wells Fargo & Company	94986RHM6	03/07/12	09/08/16	100.000	0.000	1.0799		0.030817	0.030983	0.031151	0.031319			11.16	7.72
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIABLES	1.4012		0.010587	0.010488	0.010677	0.010635	0.010887		3.86	3.92
Wells Fargo & Company	94986RHR5	03/07/12	09/10/18	100.000	0.000	2.1000		0.061472	0.062117	0.062769	0.063428	0.064094		22.39	22.86
Wells Fargo & Company	94986RHX2	04/04/12	10/05/18	100.000	0.000	1.9801		0.057784	0.058356	0.058933	0.059517	0.060106		21.00	21.42
Wells Fargo & Company	94986RHY0	04/04/12	10/07/16	100.000	0.000	1.1500		0.032878	0.033067	0.033258	0.033449			11.90	9.21
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIABLES	1.3789		0.010575	0.010647	0.010721	0.010795	0.010869		3.83	3.94
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIABLES	1.3828		0.010882	0.010958	0.011033	0.011110	0.011187		3.94	4.05
Wells Fargo & Company	94986RJR3	06/07/12	12/07/18	100.000	0.000	1.9898		0.058079	0.058656	0.059240	0.059829	0.060425		21.04	21.46
Wells Fargo & Company	94986RJW2	05/29/12	05/29/19	100.000	0.000	2.2699		0.066715	0.067473	0.068238	0.069013	0.069796		24.20	24.76
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8098		0.052126	0.052598	0.053074	0.053554	0.054039		19.01	19.36
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.6999		0.048847	0.049262	0.049681	0.050103	0.050529		17.78	18.08
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIABLES	1.2319		0.007711	0.007759	0.007807	0.007855	0.007903		2.80	2.83
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIABLES	1.1737		0.007721	0.007766	0.007812	0.007858	0.007904		2.80	2.83
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5699		0.045004	0.045357	0.045713	0.046072	0.046434		16.32	16.58
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300		0.049751	0.050181	0.050615	0.051053	0.051495		18.06	18.37
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIABLES	1.2945		0.010908	0.010979	0.011050	0.011122	0.011194		3.95	4.00
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7201		0.049447	0.049873	0.050302	0.050734	0.051171		17.92	18.23
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIABLES	1.1744		0.009048	0.009101	0.009155	0.009209	0.009263		3.27	3.31
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIABLES	1.1530		0.008616	0.008667	0.008715	0.008765	0.008816		3.12	3.15
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIABLES	1.0417		0.007337	0.007376	0.007414	0.007453	0.007492		2.65	2.68
Wells Fargo & Company	94986RME8	12/07/12	12/06/19	100.000	0.000	1.3599		0.038813	0.039077	0.039343	0.039610	0.039880		14.03	14.22
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200		0.046474	0.046851	0.047230	0.047613	0.047999		16.82	17.09
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.028204	0.028345	0.028487	0.028630	0.028773		10.23	10.33
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6997		0.048441	0.048853	0.049268	0.049686	0.050109		17.66	17.96
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIABLES	1.2832		0.010615	0.010683	0.010751	0.010820	0.010890		3.84	3.88
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701		0.038847	0.039113	0.039381	0.039651	0.039923		14.11	14.30
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097		0.045803	0.046172	0.046543	0.046918	0.047296		16.66	16.93
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIABLES	1.1862		0.009783	0.009484	0.009540	0.009597	0.009653		3.43	3.46
Wells Fargo & Company	94986RNF4	03/06/13	03/06/20	100.000	0.000	1.5599		0.044354	0.044700	0.045049	0.045400	0.045754		16.11	16.36
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399		0.037973	0.038227	0.038483	0.038741	0.039001		13.77	13.96
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIABLES	1.0349		0.011329	0.011576	0.011446	0.011632	0.011565		4.20	4.24
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.042344	0.042659	0.042977	0.043297	0.043620		15.35	15.58
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.044649	0.045000	0.045353	0.045709	0.046068		16.20	16.45
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIABLES	1.1811		0.010315	0.010064	0.010123	0.010183	0.010243		3.65	3.67
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIABLES	1.3586		0.010665	0.010288	0.010358	0.010428	0.010499		3.74	3.75
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIABLES	1.1706		0.007650	0.007536	0.007580	0.007625	0.007670		2.73	2.75
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.042903	0.043227	0.043554	0.043883	0.044214		15.54	15.77
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4898		0.042316	0.042631	0.042949	0.043269	0.043591		15.32	15.55
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIABLES	1.3234		0.007371	0.007420	0.007469	0.007518	0.007568		2.67	2.70
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	N/A		0.052733	0.053247	0.053766	0.054290	0.054819		19.24	19.62
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	N/A		0.051938	0.052411	0.052888	0.053369	0.053855		18.81	19.15
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	N/A		0.053111	0.053605	0.054103	0.054606	0.055114		19.23	19.59
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.068884	0.069717	0.070561	0.071415	0.072279		25.24	25.85

SECTION I-B

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								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.063945	0.064665	0.065392	0.066128	0.066872	23.40	23.93
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.067080	0.067863	0.068655	0.069456	0.070266	24.33	24.90
Wells Fargo & Company	94986RQH7	06/17/13	06/10/20	100.000	0.000	2.4816		0.071499	0.072386	0.073284	0.074194	0.075114	25.94	26.58
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3704		0.062917	0.063663	0.064418	0.065181	0.065954	23.02	23.57
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.069729	0.070583	0.071448	0.072323	0.073209	25.50	26.13
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.067685	0.068490	0.069305	0.070130	0.070964	24.74	25.34
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.058983	0.059597	0.060216	0.060843	0.061476	21.48	21.93
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198		0.054369	0.054891	0.055418	0.055950	0.056487	19.75	20.14
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9198		0.054370	0.054892	0.055419	0.055951	0.056488	19.76	20.14
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7498		0.049462	0.049895	0.050332	0.050772	0.051216	17.93	18.25
Wells Fargo & Company	94986RSM4	01/03/14	01/04/19	100.000	0.000	1.7402		0.048762	0.049186	0.049614	0.050046	0.050481	17.78	18.09
Wells Fargo & Company	94986RSU6	01/29/14	01/29/16*	100.000	VARIES	0.2460		0.006720					.19*	
Wells Fargo & Company	94986RTB7	03/04/14	03/02/16*	100.000	VARIES	0.2791		0.007569					.45*	
Wells Fargo & Company	94986RTK7	03/13/14	03/13/19	110.000	0.125	2.1760		0.067176	0.067869	0.068569	0.069278	0.069994	24.46	24.97
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5788		0.101193	0.103003	0.104847	0.106723	0.108632	37.10	38.44
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0018		0.027830	0.027742	0.027653	0.027563	0.027473	9.98	9.92
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5650		0.008077	0.007255	0.006422	0.006504	0.006587	2.60	2.34
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155		0.008081	0.007272	0.006453	0.006534	0.006616	2.62	2.35
Wells Fargo & Company	94986RVS7	01/28/15	12/29/16*	100.000	5.684	N/A		0.011368					1.02*	
Wells Fargo & Company	94986RVT5	01/29/15	12/30/16*	100.000	4.660	N/A		0.011355					1.02*	
Wells Fargo & Company	94986RVY4	02/23/15	02/21/20	110.000	0.125	2.3384			0.071454	0.072240	0.073044	0.073858	22.11	26.36
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIES	2.1820			0.011322	0.011063	0.010802	0.010537	3.41	3.87
Wells Fargo & Company	94986RWB3	03/04/15	08/31/16*	100.000	VARIES	N/A			0.010828				.93*	
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0103			0.055843	0.056405	0.056972	0.057544	14.85	20.50
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIES	2.0658			0.057386	0.057156	0.056925	0.056691	15.53	20.49
Wells Fargo & Company	94986RWK3	03/19/15	09/19/16*	100.000	VARIES	N/A			0.011077				1.05*	
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIES	2.2225			0.061737	0.061351	0.060961	0.060567	15.35	21.96
Wells Fargo & Company	94986RWU1	04/30/15	01/29/17	100.000	VARIES	N/A			0.013321	0.013135	0.013023	0.012988	3.18	4.69
Wells Fargo & Company	94986RWV9	04/29/15	01/27/17	100.000	VARIES	0.4793			0.013315	0.013142	0.013016	0.012966	3.20	4.68
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIES	2.2895			0.011779	0.011426	0.011068	0.010707	2.58	4.02
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIES	2.5016			0.011455	0.011208	0.010957	0.010704	2.07	3.99
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4236			0.067325	0.068057	0.068797	0.069547	12.59	24.64
Wells Fargo & Company	94986RXS5	06/22/15	12/21/16	100.000	VARIES	0.4285			0.011905	0.011578	0.011481		2.25	4.03
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIES	2.4665				0.010583	0.010244	0.009902	1.61	3.65
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIES	2.4322				0.010191	0.009869	0.009543	1.20	3.53
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIES	2.2451				0.012165	0.011806	0.011444	1.05	4.25
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIES	2.2546				0.010529	0.010282	0.010031	.86	3.71
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIES	2.3810				0.014041	0.013606	0.013165	1.15	4.90
Wells Fargo & Company	94986RZN4	10/26/15	10/26/27	100.000	VARIES	2.3226				0.064517	0.064165	0.063809	4.19	23.12
Wells Fargo & Company	94986RZU8	11/13/15	11/13/30	100.000	VARIES	2.4454				0.010876	0.010432	0.009981	.52	3.79
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738		0.597355	0.627231	0.659181	0.693346	0.729881	226.98	250.95

* Called in 2015; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016	
Westmoreland Coal Co.	960887AA5	02/04/11	02/01/18*	95.000	10.750	11.8206	23.00	0.019897							.60*
Westmoreland Coal Co.	960887AB3	02/04/11	02/01/18*	95.000	10.750	11.8206	23.00	0.019897							.60*
White CNTYS SD #533, IL	963806DG6	08/04/10	12/01/15	108.920	VARIES	3.6292		0.102648	0.101738						33.71
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808		0.111129	0.110321	0.109497	0.108657				39.81 35.98
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816		0.120434	0.119757	0.119067	0.118362	0.117643			43.19 42.69
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311		0.132682	0.132216	0.131740	0.131253	0.130755			47.65 47.31
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.137806	0.137610	0.137410	0.137204	0.136993			49.56 49.42
Whiteside County, IL	965772CW4	07/01/15	12/01/16	101.661	0.000	2.2652			0.063969	0.064572	0.065304				11.53 21.44
Will County SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012013	0.012396	0.011789	0.012165	0.011551			4.37 4.29
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	631.91	0.183888	0.190968	0.198320	0.205955				68.34 60.87
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	585.92	0.170505	0.177070	0.183887	0.190966	0.198318			63.37 68.34
Will County SD #122, IL	968852FN3	03/15/07	10/01/25	34.635	0.000	5.7999	194.55	0.085899	0.088390	0.090953	0.093591	0.096305			31.83 33.70
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	183.92	0.081348	0.083728	0.086177	0.088697	0.091291			30.15 31.94
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.2550		0.020519	0.021160	0.021822	0.022505	0.023208			7.62 8.10
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	125.84	0.074322	0.077063	0.079905	0.082851	0.085907			27.75 29.84
Will County SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	133.90	0.080144	0.083299	0.086579	0.089987	0.093530			29.81 32.20
Will County SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	123.84	0.074172	0.077102	0.080147	0.083312	0.086603			27.59 29.81
Williamson Jackson, IL	970013EF1	11/20/14	12/01/15	101.487	0.000	0.5480		0.015454	0.015496						5.11
Williamson Jackson, IL	970013EG9	11/20/14	12/01/16	102.004	VARIES	0.9978		0.028281	0.028422	0.027992	0.027855				10.20 9.21
Williamson Jackson, IL	970013EH7	11/20/14	12/01/17	101.326	VARIES	1.5475		0.043577	0.043914	0.043368	0.043274	0.043179			15.74 15.59
Williamson Jackson, IL	970013EJ3	11/20/14	12/01/18	103.853	VARIES	1.9960		0.057618	0.058193	0.057060	0.056798	0.056533			20.83 20.48
Williamson Jackson, IL	970013EK0	11/20/14	12/01/19	103.306	VARIES	2.2963		0.065944	0.066701	0.065494	0.065290	0.065082			23.86 23.53
Williamson Jackson, IL	970013EL8	11/20/14	12/01/20	102.500	VARIES	2.5464		0.072559	0.073483	0.072231	0.072090	0.071947			26.28 25.97
Williamson Jackson, IL	970013EM6	11/20/14	12/01/21	101.267	VARIES	2.7966		0.078736	0.079837	0.078551	0.078484	0.078417			28.54 28.26
Williamson Jackson, IL	970013EN4	11/20/14	12/01/22	100.000	VARIES	2.9965		0.083314	0.084562	0.083255	0.083254	0.083253			30.22 29.97
Woodford CNTYS SD #21, IL	979293BD8	06/06/13	12/01/15	103.819	VARIES	1.2892		0.036365	0.036089						11.95
Woodford CNTYS SD #21, IL	979293BE6	06/06/13	12/01/16	105.457	VARIES	1.4904		0.042709	0.042385	0.042059	0.041731				15.30 13.82
Woodford CNTYS SD #21, IL	979293BF3	06/06/13	12/01/17	106.065	VARIES	1.6914		0.048911	0.048597	0.048280	0.047960	0.047637			17.53 17.30
Woodford CNTYS SD #21, IL	979293BG1	06/06/13	12/01/18	105.731	VARIES	1.9916		0.057669	0.057385	0.057099	0.056811	0.056519			20.69 20.49
Woodford CNTY SD #60, IL	979319BA7	07/02/10	12/01/15	107.046	VARIES	3.7759		0.106390	0.105645						34.97
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263		0.119682	0.119129	0.118565	0.117988				42.95 39.02
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776		0.127047	0.126627	0.126197	0.125757	0.125308			45.64 45.32
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	731.30	0.190969							5.73
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	683.02	0.178738	0.185128	0.191746					67.45 5.75
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	637.55	0.167190	0.173192	0.179410	0.185850	0.192522			63.10 67.71
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	595.37	0.156788	0.162464	0.168344	0.174438	0.180752			59.20 63.56
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	554.50	0.146027	0.151313	0.156790	0.162466	0.168347			55.14 59.20
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	516.43	0.136001	0.140924	0.146025	0.151311	0.156788			51.35 55.13
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	480.98	0.126666	0.131252	0.136003	0.140926	0.146027			47.83 51.35
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	447.97	0.117970	0.122241	0.126665	0.131251	0.136002			44.54 47.83
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	417.21	0.109873	0.113850	0.117972	0.122242	0.126667			41.48 44.54

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/15	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2015 1st Period	2015 2nd Period	2015 3rd 2016 1st	2016 2nd Period	2016 3rd Period	2015	2016
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	388.57	0.102330	0.106034	0.109872	0.113849	0.117970	38.64	41.48
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	516.43	0.136001	0.140924	0.146025	0.151311	0.156788	51.35	55.13
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	516.43	0.136001	0.140924	0.146025	0.151311	0.156788	51.35	55.13
Zions Bancorporation	989701BB2	03/27/12	03/27/17	94.250	4.500	5.8427	29.72	0.032297	0.033241	0.034212	0.035211	0.036240	11.98	12.69
Zions Bancorporation	989701BC0	06/20/12	06/20/16	97.500	4.000	4.6927	15.28	0.017950	0.018372	0.018803			6.55	3.18
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	233.32	0.059963	0.060750	0.061547	0.062355	0.063173	21.85	22.43
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18	98.138	9.625	N/A		0.274778	0.275148	0.275538	0.275947	0.276376	99.07	99.36
Transportadora Gas Norte	P93081AL4	08/22/12	08/22/19	25.000	VARIES	N/A		0.403088	0.463509	0.516331	0.576778	0.621916	156.10	196.87
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	494.87	0.155713	0.160846	0.166147	0.171624	0.177281	58.83	62.77
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	5.21	0.008288	0.008682	0.009094	0.009526	0.009978	3.16	3.47
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	5.21	0.008288	0.008682	0.009094	0.009526	0.009978	3.16	3.47
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	5.21	0.008288	0.008682	0.009094	0.009526	0.009978	3.16	3.47
Cheniere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	4.875	N/A		0.135417	0.138717	0.142099	0.145562	0.149110	49.56	52.01
First Data Corporation.	U3198DAC8	12/17/10	01/15/21*	94.750	8.250	9.0551	15.67	0.012577	0.013147	0.013742			4.49*	
First Data Corporation.	U3198DAG9	12/17/10	01/15/22	95.625	VARIES	N/A		0.345787	0.346638	0.347530	0.348465	0.349446	124.93	125.60
First Data Corporation.	U3198DAH7	12/15/10	01/15/21*	91.875	12.625	14.1624	20.21	0.017548	0.018791	0.020121			6.34*	
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	88.44	0.096078	0.102710	0.109800	0.117380	0.125483	36.61	41.83
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.179201	0.186739	0.194737	0.203222	0.212224	66.80	72.68
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.548063	0.567017	0.586621	0.606880	0.627793	207.12	221.66
Milagro Oil & Gas, Inc.	U6004KAA3	05/11/11	05/15/16	97.182	10.500	11.2509	18.89	0.017701	0.018697	0.019748			6.65	2.65
MTR Gaming Group, Inc.	U60753AD9	08/05/11	08/01/19*	97.000	11.500	N/A		0.331829	0.332387	0.332978			73.45*	
PC Nextco Holdings, LLC	U7050VAA0	08/01/13	08/15/19*	99.000	8.750	N/A		0.246962	0.247137				30.39*	
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	142.68	0.089321	0.094468	0.099911	0.105667		33.41	33.91
United Refining Co.	U9112YAF5	03/08/11	02/28/18*	96.444	10.500	11.2489	16.11	0.014106	0.014656	0.015651			4.77*	
Westmoreland Coal Co.	U96068AA6	02/04/11	02/01/18*	95.000	10.750	11.8206	23.00	0.019897					.60*	

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SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/15	2015 1st Period	2015 2nd Period	2015 3rd Period	Calendar Year 2015
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	467.99	-0.193350	0.145977	-0.052582	2.50
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	444.30	-0.190229	0.143621	-0.051733	2.46
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	337.65	-0.176183	0.133016	-0.047913	2.28
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	259.61	-0.219393	0.008489	0.021668	2.15
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	243.46	-0.216580			-3.03
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	220.67	-0.212611	0.008226		-1.49
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	196.27	-0.208360	0.008062	0.020579	2.04
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	196.27	-0.208360	0.008062	0.020579	2.04
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	175.69	-0.204776	0.007923	0.020225	2.01
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	177.37	-0.205068	0.007934	0.020254	2.01
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	177.37	-0.205068	0.007934	0.020254	2.01
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	145.60	-0.199535	0.007720	0.019707	1.95
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	101.06	-0.191777	0.007420	0.018941	1.88
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	133.35	-0.197401	0.007638	0.019496	1.93
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	133.35	-0.197401	0.007638	0.019496	1.93
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	105.88	-0.192617	0.007453	0.019024	1.89
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	105.88	-0.192617	0.007453	0.019024	1.89
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	112.00	-0.193683	0.007494	0.019129	1.90
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	97.98	-0.191240	0.007399	0.018888	1.87
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	98.52	-0.200642	0.069008	-0.011423	1.87
U.S. Treasury	912828MY3	04/15/10	04/15/15	100.000	0.500%	95.61	-0.144304			-15.01
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	88.72	-0.189627	0.007337	0.018729	1.86
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%	85.40	-0.189048	0.007315	0.018672	1.85
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%	84.21	-0.198029	0.068110	-0.011275	1.85
U.S. Treasury	912828QD5	04/15/11	04/15/16	100.000	0.125%	75.67	-0.141677	0.106965	-0.038529	1.83
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%	53.46	-0.183486	0.007099	0.018122	1.80
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125%	49.03	-0.182715	0.007069	0.018046	1.79
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750%	50.77	-0.191921	0.066009	-0.010927	1.79
U.S. Treasury	912828SQ4	04/15/12	04/15/17	100.000	0.125%	45.36	-0.137685	0.103950	-0.037443	1.78
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125%	32.48	-0.179833	0.006958	0.017761	1.76
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125%	28.64	-0.179163	0.006932	0.017695	1.75
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625%	32.72	-0.188624	0.064875	-0.010739	1.76
U.S. Treasury	912828UX6	04/15/13	04/15/18	100.000	0.125%	27.14	-0.135285	0.102138	-0.036791	1.75
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375%	20.26	-0.177704	0.006876	0.017551	1.74
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625%	17.58	-0.177237	0.006858	0.017505	1.74
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375%	18.77	-0.186076	0.063999	-0.010594	1.74
U.S. Treasury	912828C99	04/15/14	04/15/19	100.000	0.125%	13.29	-0.133461	0.100761	-0.036295	1.73
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125%		-0.174165	0.006739	0.017202	1.71
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250%			0.006756	0.017245	4.15
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750%			0.063340	-0.010485	10.01

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/15	2015 1st Period	2015 2nd Period	2015 3rd Period	Calendar Year 2015
U.S. Treasury	912828K33	04/15/15	04/15/20	100.000	0.125%			0.100821	-0.036316	15.62
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375%				0.017223	2.93

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 2015).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/15	03/31/15	0.10	07/01/26	09/30/26	17.74
04/01/15	06/30/15	0.60	10/01/26	12/31/26	17.69
07/01/15	09/30/15	1.27	01/01/27	03/31/27	17.65
10/01/15	12/31/15	2.50	04/01/27	06/30/27	17.61
01/01/16	03/31/16	3.49	07/01/27	09/30/27	17.56
04/01/16	06/30/16	4.58	10/01/27	12/31/27	17.52
07/01/16	09/30/16	5.56	01/01/28	03/31/28	17.47
10/01/16	12/31/16	6.64	04/01/28	06/30/28	17.42
01/01/17	03/31/17	7.70	07/01/28	09/30/28	17.32
04/01/17	06/30/17	8.76	10/01/28	12/31/28	17.27
07/01/17	09/30/17	9.80	01/01/29	03/31/29	17.22
10/01/17	12/31/17	10.74	04/01/29	06/30/29	17.11
01/01/18	03/31/18	11.66	07/01/29	09/30/29	17.06
04/01/18	06/30/18	12.47	10/01/29	12/31/29	16.96
07/01/18	09/30/18	13.08	01/01/30	03/31/30	16.90
10/01/18	12/31/18	13.68	04/01/30	06/30/30	16.80
01/01/19	03/31/19	14.18	07/01/30	09/30/30	16.69
04/01/19	06/30/19	14.67	10/01/30	12/31/30	16.64
07/01/19	09/30/19	15.05	01/01/31	03/31/31	16.54
10/01/19	12/31/19	15.44	04/01/31	06/30/31	16.49
01/01/20	03/31/20	15.81	07/01/31	09/30/31	16.38
04/01/20	06/30/20	16.17	10/01/31	12/31/31	16.28
07/01/20	09/30/20	16.53	01/01/32	03/31/32	16.23
10/01/20	12/31/20	16.79	04/01/32	06/30/32	16.13
01/01/21	03/31/21	17.04	07/01/32	09/30/32	16.07
04/01/21	06/30/21	17.29	10/01/32	12/31/32	15.97
07/01/21	09/30/21	17.45	01/01/33	03/31/33	15.92
10/01/21	12/31/21	17.52	04/01/33	06/30/33	15.86
01/01/22	03/31/22	17.58	07/01/33	09/30/33	15.76
04/01/22	06/30/22	17.65	10/01/33	12/31/33	15.71
07/01/22	09/30/22	17.71	01/01/34	03/31/34	15.65
10/01/22	12/31/22	17.77	04/01/34	06/30/34	15.59
01/01/23	03/31/23	17.83	07/01/34	09/30/34	15.49
04/01/23	06/30/23	17.88	10/01/34	12/31/34	15.43
07/01/23	09/30/23	17.86	01/01/35	03/31/35	15.37
10/01/23	12/31/23	17.90	04/01/35	06/30/35	15.31
01/01/24	03/31/24	17.88	07/01/35	09/30/35	15.21
04/01/24	06/30/24	17.92	10/01/35	12/31/35	15.15
07/01/24	09/30/24	17.89	01/01/36	03/31/36	15.09
10/01/24	12/31/24	17.86	04/01/36	06/30/36	15.02
01/01/25	03/31/25	17.90	07/01/36	09/30/36	14.96
04/01/25	06/30/25	17.86	10/01/36	12/31/36	14.90
07/01/25	09/30/25	17.82	01/01/37	03/31/37	14.80
10/01/25	12/31/25	17.79	04/01/37	06/30/37	14.73
01/01/26	03/31/26	17.82	07/01/37	09/30/37	14.67
04/01/26	06/30/26	17.78	10/01/37	12/31/37	14.60

(continued)

Strips			Strips		
Maturing		OID per \$1000	Maturing		OID per \$1000
From	Through		From	Through	
01/01/38	03/31/38	14.53	01/01/47	03/31/47	11.54
04/01/38	06/30/38	14.46	04/01/47	06/30/47	11.46
07/01/38	09/30/38	14.36	07/01/47	09/30/47	11.38
10/01/38	12/31/38	14.29	10/01/47	12/31/47	11.29
01/01/39	03/31/39	14.22	01/01/48	03/31/48	11.21
04/01/39	06/30/39	14.15	04/01/48	06/30/48	11.13
07/01/39	09/30/39	14.08	07/01/48	09/30/48	11.05
10/01/39	12/31/39	13.98	10/01/48	12/31/48	10.97
01/01/40	03/31/40	13.91	01/01/49	03/31/49	10.90
04/01/40	06/30/40	13.84	04/01/49	06/30/49	10.82
07/01/40	09/30/40	13.76	07/01/49	09/30/49	10.74
10/01/40	12/31/40	13.66	10/01/49	12/31/49	10.66
01/01/41	03/31/41	13.59	01/01/50	03/31/50	10.59
04/01/41	06/30/41	13.51	04/01/50	06/30/50	10.51
07/01/41	09/30/41	13.42	07/01/50	09/30/50	10.44
10/01/41	12/31/41	13.34	10/01/50	12/31/50	10.36
01/01/42	03/31/42	13.27	01/01/51	03/31/51	10.29
04/01/42	06/30/42	13.17	04/01/51	06/30/51	10.21
07/01/42	09/30/42	13.10	07/01/51	09/30/51	10.14
10/01/42	12/31/42	13.00	10/01/51	12/31/51	10.07
01/01/43	03/31/43	12.92	01/01/52	03/31/52	10.00
04/01/43	06/30/43	12.83	04/01/52	06/30/52	9.93
07/01/43	09/30/43	12.75	07/01/52	09/30/52	9.86
10/01/43	12/31/43	12.66	10/01/52	12/31/52	9.79
01/01/44	03/31/44	12.58	01/01/53	03/31/53	9.72
04/01/44	06/30/44	12.49	04/01/53	06/30/53	9.65
07/01/44	09/30/44	12.41	07/01/53	09/30/53	9.58
10/01/44	12/31/44	12.32	10/01/53	12/31/53	9.51
01/01/45	03/31/45	12.23	01/01/54	03/31/54	9.45
04/01/45	06/30/45	12.14	04/01/54	06/30/54	9.38
07/01/45	09/30/45	12.05	07/01/54	09/30/54	9.31
10/01/45	12/31/45	11.97	10/01/54	12/31/54	9.25
01/01/46	03/31/46	11.88	01/01/55	03/31/55	9.18
04/01/46	06/30/46	11.79	04/01/55	06/30/55	9.12
07/01/46	09/30/46	11.71	07/01/55	09/30/55	9.05
10/01/46	12/31/46	11.63	10/01/55	12/31/55	8.99

Note: This section lists OID for use SOLELY by brokers and other middlemen in preparing information returns for zero coupon instruments issued under the Department of the Treasury's STRIPS program, by government-sponsored enterprises such as the Resolution Funding Corporation and the Financing Corporation, or as instruments backed by U.S. Treasury securities that represent ownership interests in such securities. If you owned or held such debt instruments in 2015, do not rely on the amounts listed in this section. Instead, follow the OID computation rules and methods described earlier in this publication under "Figuring OID on Stripped Bonds and Coupons."

Section III-A

Short Term U.S. Treasury Bills
 Issued at a Discount and Maturing
 January 2015 - December 2016

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
912796EM7	01/02/15	07/03/14	99.967	0.33
912796DF3	01/08/15	01/09/14	99.874	1.26
912796EP0	01/15/15	07/17/14	99.970	0.30
912796EQ8	01/22/15	07/24/14	99.972	0.28
912796ER6	01/29/15	07/31/14	99.972	0.28
912796DG1	02/05/15	02/06/14	99.884	1.16
912796EU9	02/12/15	08/14/14	99.975	0.25
912796EV7	02/19/15	08/21/14	99.975	0.25
912796EW5	02/26/15	08/28/14	99.975	0.25
912796DP1	03/05/15	03/06/14	99.879	1.21
912796EY1	03/12/15	09/11/14	99.977	0.23
912796EZ8	03/19/15	09/18/14	99.977	0.23
912796FA2	03/26/15	09/25/14	99.980	0.20
912796DU0	04/02/15	04/03/14	99.874	1.26
912796FC8	04/09/15	10/09/14	99.980	0.20
912796FD6	04/16/15	10/16/14	99.980	0.20
912796FE4	04/23/15	10/23/14	99.975	0.25
912796DY2	04/30/15	05/01/14	99.894	1.06
912796FF1	05/07/15	11/06/14	99.970	0.30
912796FH7	05/14/15	11/13/14	99.970	0.30
912796FJ3	05/21/15	11/20/14	99.965	0.35
912796EC9	05/28/15	05/29/14	99.904	0.96
912796FK0	06/04/15	12/04/14	99.962	0.38
912796FQ7	06/11/15	12/11/14	99.955	0.45
912796KK4	06/15/15	06/03/15	99.998	0.02
912796FR5	06/18/15	12/18/14	99.944	0.56
912796EJ4	06/25/15	06/26/14	99.889	1.11
912796FS3	07/02/15	01/02/15	99.935	0.65
912796FT1	07/09/15	01/08/15	99.944	0.56
912796FW4	07/16/15	01/15/15	99.957	0.43
912796EN5	07/23/15	07/24/14	99.889	1.11
912796FX2	07/30/15	01/29/15	99.962	0.38
912796FY0	08/06/15	02/05/15	99.967	0.33
912796GA1	08/13/15	02/12/15	99.957	0.43
912796ET2	08/20/15	08/21/14	99.894	1.06
912796GB9	08/27/15	02/26/15	99.967	0.33
912796KV0	08/31/15	08/12/15	99.996	0.04
912796GC7	09/03/15	03/05/15	99.962	0.38
912796GE3	09/10/15	03/12/15	99.952	0.48
912796KW8	09/15/15	09/01/15	99.997	0.03
912796EX3	09/17/15	09/18/14	99.879	1.21
912796GF0	09/24/15	03/26/15	99.947	0.53
912796GG8	10/01/15	04/02/15	99.932	0.68
912796GJ2	10/08/15	04/09/15	99.952	0.48
912796FB0	10/15/15	10/16/14	99.899	1.01
912796GK9	10/22/15	04/23/15	99.955	0.45
912796GL7	10/29/15	04/30/15	99.952	0.48

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
912796LH0	11/02/15	10/08/15	100.000	0.00
912796GM5	11/05/15	05/07/15	99.965	0.35
912796FG9	11/12/15	11/13/14	99.858	1.42
912796GP8	11/19/15	05/21/15	99.960	0.40
912796GQ6	11/27/15	05/28/15	99.957	0.43
912796GR4	12/03/15	06/04/15	99.965	0.35
912796FN4	12/10/15	12/11/14	99.788	2.12
912796GT0	12/17/15	06/18/15	99.949	0.51
912796GU7	12/24/15	06/25/15	99.960	0.40
912796GV5	12/31/15	07/02/15	99.944	0.56

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
912796FP9	01/07/16	01/08/15	99.747	2.53
912796GX1	01/14/16	07/16/15	99.949	0.51
912796GY9	01/21/16	07/23/15	99.932	0.68
912796GZ6	01/28/16	07/30/15	99.927	0.73
912796FV6	02/04/16	02/05/15	99.793	2.07
912796HB8	02/11/16	08/13/15	99.876	1.24
912796HC6	02/18/16	08/20/15	99.876	1.24
912796HD4	02/25/16	08/27/15	99.899	1.01
912796FZ7	03/03/16	03/05/15	99.737	2.63
912796HF9	03/10/16	09/10/15	99.861	1.39
912796HG7	03/17/16	09/17/15	99.869	1.31
912796HH5	03/24/16	09/24/15	99.942	0.58
912796GD5	03/31/16	04/02/15	99.737	2.63
912796HK8	04/07/16	10/08/15	99.967	0.33
912796HL6	04/14/16	10/15/15	99.960	0.40
912796HM4	04/21/16	10/22/15	99.944	0.56
912796GH6	04/28/16	04/30/15	99.752	2.48
912796HN2	05/05/16	11/05/15	99.858	1.42
912796GN3	05/26/16	05/28/15	99.742	2.58
912796GS2	06/23/16	06/25/15	99.707	2.93
912796GW3	07/21/16	07/23/15	99.666	3.34
912796HA0	08/18/16	08/20/15	99.585	4.15
912796HE2	09/15/16	09/17/15	99.555	4.45
912796HJ1	10/13/16	10/15/15	99.793	2.07
912796HS1	05/19/16	11/19/15	99.833	1.67
912796HT9	06/02/16	12/03/15	99.790	2.10
912796HW2	06/09/16	12/10/15	99.730	2.70

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
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912796HX0	06/16/16	12/17/15	99.704	2.96
912796HY8	06/30/16	12/31/15	99.722	2.78
912796HQ5	11/10/16	11/12/15	99.494	5.06
912796HU6	12/08/16	12/10/15	99.252	7.48

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2015

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313384AB5	01/02/15	01/09/14	99.841	1.59
313384AE9	01/05/15	02/19/14	99.911	0.89
313384AF6	01/06/15	01/16/14	99.862	1.38
313384AG4	01/07/15	01/14/14	99.876	1.24
313384AH2	01/08/15	01/09/14	99.848	1.52
313384AJ8	01/09/15	01/09/14	99.838	1.62
313384AM1	01/12/15	01/15/14	99.884	1.16
313384AN9	01/13/15	01/14/14	99.874	1.26
313384AP4	01/14/15	01/14/14	99.873	1.27
313384AQ2	01/15/15	01/15/14	99.883	1.17
313384AR0	01/16/15	01/28/14	99.863	1.37
313384AV1	01/20/15	01/28/14	99.861	1.39
313384AW9	01/21/15	01/31/14	99.862	1.38
313384AX7	01/22/15	01/29/14	99.886	1.14
313384AY5	01/23/15	01/23/14	99.888	1.12
313384BB4	01/26/15	04/23/14	99.923	0.77
313384BC2	01/27/15	02/11/14	99.854	1.46
313384BD0	01/28/15	02/13/14	99.855	1.45
313384BE8	01/29/15	02/13/14	99.854	1.46
313384BF5	01/30/15	05/27/14	99.941	0.59
313384BJ7	02/02/15	02/10/14	99.886	1.14
313384BK4	02/03/15	02/11/14	99.851	1.49
313384BL2	02/04/15	02/07/14	99.884	1.16
313384BM0	02/05/15	02/19/14	99.893	1.07
313384BN8	02/06/15	02/13/14	99.851	1.49
313384BR9	02/09/15	02/11/14	99.849	1.51
313384BS7	02/10/15	10/28/14	99.987	0.13
313384BT5	02/11/15	08/13/14	99.950	0.50
313384BU2	02/12/15	02/14/14	99.849	1.51
313384BV0	02/13/15	03/07/14	99.871	1.29
313384BZ1	02/17/15	04/29/14	99.910	0.90
313384CA5	02/18/15	08/20/14	99.950	0.50
313384CB3	02/19/15	10/29/14	99.986	0.14
313384CC1	02/20/15	02/26/14	99.880	1.20
313384CF4	02/23/15	02/26/14	99.879	1.21
313384CG2	02/24/15	02/26/14	99.879	1.21
313384CH0	02/25/15	02/28/14	99.899	1.01
313384CJ6	02/26/15	02/28/14	99.899	1.01
313384CK3	02/27/15	03/05/14	99.900	1.00
313384CN7	03/02/15	03/07/14	99.890	1.10
313384CP2	03/03/15	03/05/14	99.889	1.11
313384CQ0	03/04/15	03/07/14	99.889	1.11
313384CR8	03/05/15	03/05/14	99.888	1.12
313384CS6	03/06/15	03/06/14	99.853	1.47

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313384CV9	03/09/15	04/17/14	99.918	0.81
313384CW7	03/10/15	03/13/14	99.889	1.11
313384CX5	03/11/15	03/13/14	99.889	1.11
313384CY3	03/12/15	04/02/14	99.885	1.15
313384CZ0	03/13/15	07/22/14	99.935	0.65
313384DC0	03/16/15	06/09/14	99.938	0.62
313384DD8	03/17/15	09/15/14	99.970	0.30
313384DE6	03/18/15	09/08/14	99.968	0.32
313384DF3	03/19/15	10/29/14	99.977	0.23
313384DG1	03/20/15	04/25/14	99.890	1.10
313384DK2	03/23/15	05/12/14	99.904	0.96
313384DL0	03/24/15	11/18/14	99.979	0.21
313384DM8	03/25/15	04/22/14	99.888	1.12
313384DN6	03/26/15	07/25/14	99.932	0.68
313384DP1	03/27/15	07/18/14	99.930	0.70
313384DS5	03/30/15	06/06/14	99.913	0.87
313384DT3	03/31/15	04/11/14	99.912	0.88
313384DU0	04/01/15	04/04/14	99.849	1.51
313384DV8	04/02/15	04/07/14	99.905	0.95
313384DZ9	04/06/15	08/25/14	99.944	0.56
313384EA3	04/07/15	08/25/14	99.944	0.56
313384EB1	04/08/15	04/11/14	99.899	1.01
313384EC9	04/09/15	04/15/14	99.900	1.00
313384ED7	04/10/15	04/14/14	99.900	1.00
313384EG0	04/13/15	11/14/14	99.973	0.27
313384EH8	04/14/15	04/15/14	99.899	1.01
313384EJ4	04/15/15	07/16/14	99.917	0.83
313384EK1	04/16/15	04/29/14	99.873	1.27
313384EL9	04/17/15	09/18/14	99.962	0.38
313384EP0	04/20/15	06/12/14	99.905	0.95
313384EQ8	04/21/15	12/10/14	99.971	0.29
313384ER6	04/22/15	10/22/14	99.957	0.43
313384ES4	04/23/15	04/25/14	99.869	1.31
313384ET2	04/24/15	04/25/14	99.869	1.31
313384EW5	04/27/15	04/30/14	99.869	1.31
313384EX3	04/28/15	05/01/14	99.869	1.31
313384EY1	04/29/15	08/20/14	99.923	0.77
313384EZ8	04/30/15	07/31/14	99.917	0.83
313384FA2	05/01/15	05/14/14	99.883	1.17
313384FD6	05/04/15	05/13/14	99.891	1.09
313384FE4	05/05/15	05/12/14	99.876	1.24
313384FF1	05/06/15	05/20/14	99.883	1.17
313384FG9	05/07/15	05/14/14	99.891	1.09
313384FH7	05/08/15	05/08/14	99.888	1.12
313384FL8	05/11/15	01/14/15	99.971	0.29
313384FM6	05/12/15	08/15/14	99.918	0.83
313384FN4	05/13/15	08/19/14	99.918	0.82
313384FP9	05/14/15	06/04/14	99.885	1.15
313384FQ7	05/15/15	05/19/14	99.890	1.10

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313384FT1	05/18/15	05/23/14	99.880	1.20
313384FU8	05/19/15	05/27/14	99.881	1.19
313384FV6	05/20/15	05/21/14	99.879	1.21
313384FW4	05/21/15	05/21/14	99.878	1.22
313384FX2	05/22/15	05/23/14	99.879	1.21
313384GB9	05/26/15	07/31/14	99.888	1.12
313384GC7	05/27/15	06/04/14	99.901	0.99
313384GD5	05/28/15	10/28/14	99.965	0.35
313384GE3	05/29/15	06/05/14	99.881	1.19
313384GH6	06/01/15	06/06/14	99.875	1.25
313384GJ2	06/02/15	09/30/14	99.939	0.61
313384GK9	06/03/15	09/09/14	99.926	0.74
313384GL7	06/04/15	12/08/14	99.958	0.42
313384GM5	06/05/15	06/19/14	99.883	1.17
313384GQ6	06/08/15	06/20/14	99.873	1.27
313384GR4	06/09/15	06/20/14	99.872	1.28
313384GS2	06/10/15	06/23/14	99.863	1.37
313384GT0	06/11/15	06/11/14	99.873	1.27
313384GU7	06/12/15	12/09/14	99.954	0.46
313384GX1	06/15/15	12/08/14	99.953	0.47
313384GY9	06/16/15	06/30/14	99.864	1.37
313384GZ6	06/17/15	07/23/14	99.881	1.19
313384HA0	06/18/15	08/26/14	99.901	0.99
313384HB8	06/19/15	09/02/14	99.895	1.05
313384HE2	06/22/15	07/23/14	99.870	1.30
313384HF9	06/23/15	07/24/14	99.879	1.21
313384HG7	06/24/15	06/26/14	99.859	1.41
313384HH5	06/25/15	09/03/14	99.902	0.98
313384HJ1	06/26/15	06/27/14	99.864	1.36
313384HM4	06/29/15	07/21/14	99.876	1.24
313384HN2	06/30/15	06/30/14	99.899	1.01
313384HP7	07/01/15	07/24/14	99.877	1.24
313384HQ5	07/02/15	01/30/15	99.966	0.34
313384HU6	07/06/15	01/27/15	99.964	0.36
313384HV4	07/07/15	07/08/14	99.879	1.21
313384HW2	07/08/15	08/11/14	99.880	1.20
313384HX0	07/09/15	07/16/14	99.861	1.39
313384HY8	07/10/15	07/11/14	99.848	1.52
313384JB6	07/13/15	07/17/14	99.880	1.20
313384JC4	07/14/15	07/15/14	99.869	1.31
313384JD2	07/15/15	07/17/14	99.859	1.41
313384JE0	07/16/15	07/16/14	99.848	1.52
313384JF7	07/17/15	07/21/14	99.880	1.20
313384JJ9	07/20/15	07/25/14	99.860	1.40
313384JK6	07/21/15	07/25/14	99.860	1.40
313384JL4	07/22/15	07/23/14	99.858	1.42
313384JM2	07/23/15	07/24/14	99.858	1.42

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313384JN0	07/24/15	07/28/14	99.860	1.40
313384JR1	07/27/15	08/01/14	99.850	1.50
313384JS9	07/28/15	07/30/14	99.847	1.53
313384JT7	07/29/15	07/30/14	99.848	1.52
313384JU4	07/30/15	07/31/14	99.843	1.57
313384JV2	07/31/15	07/31/14	99.829	1.71
313384JY6	08/03/15	08/04/14	99.833	1.67
313384JZ3	08/04/15	08/06/14	99.844	1.56
313384KA6	08/05/15	08/06/14	99.843	1.57
313384KB4	08/06/15	08/08/14	99.844	1.56
313384KC2	08/07/15	08/07/14	99.843	1.57
313384KF5	08/10/15	02/06/15	99.959	0.41
313384KG3	08/11/15	08/12/14	99.843	1.57
313384KH1	08/12/15	08/12/14	99.843	1.57
313384KJ7	08/13/15	10/03/14	99.878	1.22
313384KK4	08/14/15	08/14/14	99.846	1.54
313384KN8	08/17/15	11/17/14	99.917	0.83
313384KP3	08/18/15	08/19/14	99.858	1.42
313384KQ1	08/19/15	08/21/14	99.859	1.41
313384KR9	08/20/15	08/20/14	99.858	1.42
313384KS7	08/21/15	08/21/14	99.858	1.42
313384KV0	08/24/15	08/26/14	99.839	1.61
313384KW8	08/25/15	08/27/14	99.839	1.61
313384KX6	08/26/15	08/26/14	99.838	1.62
313384KY4	08/27/15	08/27/14	99.838	1.62
313384KZ1	08/28/15	08/28/14	99.830	1.70
313384LC1	08/31/15	09/02/14	99.839	1.61
313384LD9	09/01/15	12/30/14	99.898	1.02
313384LE7	09/02/15	09/02/14	99.838	1.62
313384LF4	09/03/15	09/18/14	99.844	1.56
313384LG2	09/04/15	09/04/14	99.828	1.72
313384LL1	09/08/15	09/09/14	99.828	1.72
313384LM9	09/09/15	09/09/14	99.832	1.68
313384LN7	09/10/15	09/10/14	99.828	1.72
313384LP2	09/11/15	09/11/14	99.823	1.77
313384LS6	09/14/15	03/17/15	99.925	0.75
313384LT4	09/15/15	09/15/14	99.838	1.62
313384LU1	09/16/15	09/25/14	99.847	1.53
313384LV9	09/17/15	09/26/14	99.847	1.53
313384LW7	09/18/15	09/22/14	99.830	1.70
313384LZ0	09/21/15	09/24/14	99.839	1.61
313384MA4	09/22/15	09/22/14	99.828	1.72
313384MB2	09/23/15	03/25/15	99.925	0.75
313384MC0	09/24/15	09/25/14	99.838	1.62
313384MD8	09/25/15	03/27/15	99.923	0.77
313384MG1	09/28/15	09/30/14	99.849	1.51
313384MH9	09/29/15	03/24/15	99.958	0.42
313384MJ5	09/30/15	03/05/15	99.956	0.44

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313384MK2	10/01/15	10/03/14	99.839	1.61
313384ML0	10/02/15	10/15/14	99.858	1.42
313384MP1	10/05/15	10/07/14	99.849	1.51
313384MQ9	10/06/15	10/06/14	99.838	1.62
313384MR7	10/07/15	04/08/15	99.918	0.82
313384MS5	10/08/15	04/29/15	99.969	0.32
313384MT3	10/09/15	10/10/14	99.853	1.47
313384MX4	10/13/15	10/14/14	99.853	1.47
313384MY2	10/14/15	10/14/14	99.853	1.47
313384MZ9	10/15/15	04/23/15	99.966	0.34
313384NA3	10/16/15	04/17/15	99.922	0.78
313384ND7	10/19/15	11/18/14	99.884	1.16
313384NE5	10/20/15	05/04/15	99.967	0.33
313384NF2	10/21/15	04/22/15	99.924	0.76
313384NG0	10/22/15	04/28/15	99.953	0.47
313384NH8	10/23/15	01/22/15	99.871	1.29
313384NL9	10/26/15	12/03/14	99.846	1.54
313384NM7	10/27/15	05/06/15	99.937	0.63
313384NN5	10/28/15	10/29/14	99.848	1.52
313384NP0	10/29/15	04/22/15	99.963	0.37
313384NQ8	10/30/15	04/06/15	99.937	0.63
313384NT2	11/02/15	11/06/14	99.840	1.60
313384NU9	11/03/15	11/05/14	99.839	1.61
313384NV7	11/04/15	05/06/15	99.927	0.73
313384NW5	11/05/15	02/05/15	99.882	1.18
313384NX3	11/06/15	11/06/14	99.838	1.62
313384PA1	11/09/15	01/02/15	99.801	1.99
313384PB9	11/10/15	11/21/14	99.828	1.72
313384PD5	11/12/15	02/03/15	99.883	1.17
313384PE3	11/13/15	11/14/14	99.833	1.67
313384PH6	11/16/15	01/20/15	99.817	1.83
313384PJ2	11/17/15	11/18/14	99.828	1.72
313384PK9	11/18/15	11/18/14	99.829	1.71
313384PL7	11/19/15	11/24/14	99.820	1.80
313384PM5	11/20/15	11/21/14	99.818	1.82
313384PQ6	11/23/15	12/23/14	99.730	2.70
313384PR4	11/24/15	11/24/14	99.818	1.82
313384PS2	11/25/15	02/12/15	99.845	1.55
313384PU7	11/27/15	12/23/14	99.727	2.73
313384PX1	11/30/15	12/23/14	99.725	2.76
313384PY9	12/01/15	12/01/14	99.818	1.82
313384PZ6	12/02/15	12/04/14	99.815	1.85
313384QA0	12/03/15	12/04/14	99.813	1.87
313384QB8	12/04/15	12/04/14	99.812	1.88
313384QE2	12/07/15	03/05/15	99.877	1.23
313384QF9	12/08/15	12/08/14	99.807	1.93
313384QG7	12/09/15	12/09/14	99.797	2.03

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313384QH5	12/10/15	12/10/14	99.807	1.93
313384QJ1	12/11/15	12/11/14	99.797	2.03
313384QM4	12/14/15	01/20/15	99.790	2.10
313384QN2	12/15/15	12/17/14	99.738	2.62
313384QP7	12/16/15	06/17/15	99.906	0.94
313384QQ5	12/17/15	12/22/14	99.720	2.80
313384QR3	12/18/15	06/17/15	99.964	0.36
313384QU6	12/21/15	06/25/15	99.935	0.65
313384QV4	12/22/15	07/02/15	99.966	0.34
313384QW2	12/23/15	06/24/15	99.917	0.83
313384QX0	12/24/15	03/25/15	99.833	1.67
313384RB7	12/28/15	12/30/14	99.728	2.72
313384RC5	12/29/15	09/15/15	99.931	0.69
313384RD3	12/30/15	12/31/14	99.717	2.83
313384RE1	12/31/15	05/01/15	99.932	0.68

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2015

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313588AB1	01/02/15	05/29/14	99.958	0.42
313588AE5	01/05/15	02/05/14	99.879	1.21
313588AF2	01/06/15	07/24/14	99.965	0.35
313588AG0	01/07/15	07/09/14	99.957	0.43
313588AH8	01/08/15	05/30/14	99.957	0.43
313588AJ4	01/09/15	02/11/14	99.871	1.29
313588AM7	01/12/15	03/28/14	99.928	0.72
313588AN5	01/13/15	04/28/14	99.946	0.54
313588AP0	01/14/15	07/02/14	99.959	0.41
313588AQ8	01/15/15	03/28/14	99.927	0.73
313588AR6	01/16/15	04/25/14	99.945	0.55
313588AV7	01/20/15	05/29/14	99.954	0.46
313588AW5	01/21/15	05/22/14	99.956	0.44
313588AX3	01/22/15	07/03/14	99.955	0.45
313588AY1	01/23/15	08/22/14	99.970	0.30
313588BB0	01/26/15	07/09/14	99.953	0.47
313588BC8	01/27/15	09/16/14	99.985	0.15
313588BD6	01/28/15	07/14/14	99.959	0.41
313588BE4	01/29/15	07/14/14	99.959	0.41
313588BF1	01/30/15	03/28/14	99.923	0.77
313588BJ3	02/02/15	04/24/14	99.937	0.63
313588BK0	02/03/15	06/23/14	99.944	0.56
313588BL8	02/04/15	06/17/14	99.945	0.55
313588BM6	02/05/15	09/05/14	99.981	0.19
313588BN4	02/06/15	06/16/14	99.948	0.52
313588BR5	02/09/15	03/21/14	99.919	0.81
313588BS3	02/10/15	04/29/14	99.936	0.64
313588BT1	02/11/15	07/11/14	99.946	0.54
313588BV6	02/13/15	05/09/14	99.946	0.54
313588BZ7	02/17/15	04/29/14	99.935	0.65
313588CA1	02/18/15	07/14/14	99.942	0.58
313588CB9	02/19/15	08/13/14	99.953	0.47
313588CC7	02/20/15	05/19/14	99.946	0.54
313588CF0	02/23/15	07/23/14	99.946	0.54
313588CH6	02/25/15	08/27/14	99.956	0.44
313588CJ2	02/26/15	05/15/14	99.944	0.56
313588CK9	02/27/15	05/16/14	99.944	0.56
313588CN3	03/02/15	05/19/14	99.936	0.64
313588CP8	03/03/15	07/15/14	99.936	0.64
313588CQ6	03/04/15	08/07/14	99.954	0.46
313588CR4	03/05/15	06/16/14	99.938	0.62
313588CS2	03/06/15	05/12/14	99.934	0.66
313588CV5	03/09/15	09/25/14	99.977	0.23

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313588CW3	03/10/15	06/13/14	99.936	0.64
313588CX1	03/11/15	08/12/14	99.944	0.56
313588CZ6	03/13/15	06/05/14	99.930	0.70
313588DC6	03/16/15	06/10/14	99.934	0.66
313588DD4	03/17/15	08/01/14	99.934	0.66
313588DE2	03/18/15	06/25/14	99.934	0.66
313588DF9	03/19/15	05/20/14	99.933	0.67
313588DG7	03/20/15	10/01/14	99.986	0.14
313588DK8	03/23/15	08/15/14	99.948	0.52
313588DM4	03/25/15	07/21/14	99.935	0.65
313588DN2	03/26/15	08/15/14	99.947	0.53
313588DP7	03/27/15	05/20/14	99.931	0.69
313588DS1	03/30/15	09/15/14	99.967	0.33
313588DT9	03/31/15	05/22/14	99.930	0.70
313588DU6	04/01/15	05/15/14	99.929	0.71
313588DV4	04/02/15	05/14/14	99.919	0.81
313588DW2	04/03/15	05/14/14	99.919	0.81
313588DZ5	04/06/15	09/17/14	99.961	0.39
313588EA9	04/07/15	09/18/14	99.961	0.39
313588EB7	04/08/15	07/02/14	99.911	0.89
313588EC5	04/09/15	07/07/14	99.923	0.77
313588ED3	04/10/15	05/30/14	99.930	0.70
313588EG6	04/13/15	10/01/14	99.984	0.16
313588EH4	04/14/15	09/17/14	99.959	0.41
313588EJ0	04/15/15	07/16/14	99.913	0.87
313588EK7	04/16/15	07/17/14	99.913	0.87
313588EL5	04/17/15	06/25/14	99.926	0.74
313588EP6	04/20/15	07/14/14	99.914	0.86
313588EQ4	04/21/15	12/17/14	99.965	0.35
313588ER2	04/22/15	08/19/14	99.932	0.68
313588ES0	04/23/15	06/03/14	99.914	0.86
313588ET8	04/24/15	08/11/14	99.918	0.82
313588EW1	04/27/15	08/27/14	99.939	0.61
313588EX9	04/28/15	08/22/14	99.931	0.69
313588EY7	04/29/15	06/16/14	99.921	0.79
313588EZ4	04/30/15	05/22/14	99.924	0.76
313588FA8	05/01/15	07/14/14	99.903	0.97
313588FD2	05/04/15	06/30/14	99.914	0.86
313588FE0	05/05/15	12/04/14	99.966	0.34
313588FF7	05/06/15	09/18/14	99.946	0.54
313588FG5	05/07/15	08/04/14	99.908	0.92
313588FH3	05/08/15	07/23/14	99.912	0.88
313588FL4	05/11/15	08/11/14	99.905	0.95
313588FN0	05/13/15	10/30/14	99.965	0.35
313588FP5	05/14/15	07/30/14	99.904	0.96
313588FQ3	05/15/15	08/05/14	99.906	0.94
313588FT7	05/18/15	09/17/14	99.943	0.57
313588FU4	05/19/15	12/10/14	99.951	0.49

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313588FV2	05/20/15	07/11/14	99.887	1.13
313588FW0	05/21/15	09/23/14	99.967	0.33
313588FX8	05/22/15	07/30/14	99.893	1.07
313588GB5	05/26/15	10/22/14	99.952	0.48
313588GC3	05/27/15	10/31/14	99.962	0.38
313588GD1	05/28/15	07/30/14	99.891	1.09
313588GE9	05/29/15	06/30/14	99.908	0.92
313588GH2	06/01/15	07/01/14	99.870	1.30
313588GJ8	06/02/15	07/10/14	99.886	1.14
313588GK5	06/03/15	09/15/14	99.931	0.69
313588GL3	06/04/15	07/02/14	99.869	1.31
313588GM1	06/05/15	09/24/14	99.958	0.42
313588GQ2	06/08/15	10/31/14	99.960	0.40
313588GR0	06/09/15	12/30/14	99.955	0.45
313588GS8	06/10/15	10/23/14	99.949	0.51
313588GT6	06/11/15	07/07/14	99.887	1.13
313588GU3	06/12/15	08/11/14	99.881	1.19
313588GX7	06/15/15	07/01/14	99.864	1.36
313588GY5	06/16/15	10/17/14	99.946	0.54
313588GZ2	06/17/15	10/03/14	99.961	0.39
313588HA6	06/18/15	07/25/14	99.882	1.18
313588HB4	06/19/15	07/01/14	99.863	1.37
313588HE8	06/22/15	07/15/14	99.872	1.28
313588HF5	06/23/15	01/07/15	99.949	0.51
313588HG3	06/24/15	07/22/14	99.878	1.22
313588HH1	06/25/15	07/10/14	99.878	1.22
313588HJ7	06/26/15	07/25/14	99.869	1.31
313588HM0	06/29/15	07/08/14	99.862	1.38
313588HN8	06/30/15	07/07/14	99.861	1.39
313588HP3	07/01/15	07/11/14	99.862	1.38
313588HQ1	07/02/15	07/14/14	99.863	1.37
313588HR9	07/03/15	07/22/14	99.865	1.35
313588HU2	07/06/15	07/22/14	99.864	1.36
313588HV0	07/07/15	10/29/14	99.948	0.52
313588HW8	07/08/15	07/22/14	99.864	1.36
313588HX6	07/09/15	09/30/14	99.949	0.51
313588HY4	07/10/15	07/17/14	99.856	1.44
313588JB2	07/13/15	12/15/14	99.924	0.76
313588JC0	07/14/15	08/18/14	99.881	1.19
313588JD8	07/15/15	10/02/14	99.944	0.56
313588JE6	07/16/15	12/31/14	99.943	0.57
313588JF3	07/17/15	08/13/14	99.859	1.41
313588JJ5	07/20/15	12/31/14	99.939	0.61
313588JK2	07/21/15	12/16/14	99.919	0.81
313588JL0	07/22/15	01/21/15	99.935	0.65
313588JM8	07/23/15	10/08/14	99.936	0.64
313588JN6	07/24/15	03/19/15	99.968	0.32

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313588JR7	07/27/15	01/12/15	99.929	0.71
313588JS5	07/28/15	08/21/14	99.877	1.23
313588JT3	07/29/15	01/12/15	99.928	0.72
313588JU0	07/30/15	11/18/14	99.929	0.71
313588JV8	07/31/15	08/28/14	99.888	1.12
313588JY2	08/03/15	09/25/14	99.931	0.69
313588JZ9	08/04/15	12/12/14	99.909	0.91
313588KA2	08/05/15	02/04/15	99.942	0.58
313588KB0	08/06/15	11/14/14	99.919	0.81
313588KC8	08/07/15	01/13/15	99.928	0.72
313588KF1	08/10/15	03/10/15	99.962	0.38
313588KH7	08/12/15	02/11/15	99.942	0.58
313588KJ3	08/13/15	01/14/15	99.927	0.73
313588KK0	08/14/15	10/10/14	99.923	0.77
313588KN4	08/17/15	10/09/14	99.905	0.95
313588KP9	08/18/15	03/25/15	99.955	0.45
313588KQ7	08/19/15	01/20/15	99.918	0.82
313588KR5	08/20/15	12/02/14	99.928	0.72
313588KS3	08/21/15	03/03/15	99.962	0.38
313588KW4	08/25/15	04/07/15	99.955	0.45
313588KX2	08/26/15	10/29/14	99.925	0.75
313588KY0	08/27/15	01/20/15	99.915	0.85
313588KZ7	08/28/15	09/29/14	99.908	0.92
313588LC7	08/31/15	09/29/14	99.907	0.93
313588LD5	09/01/15	09/30/14	99.888	1.12
313588LE3	09/02/15	01/12/15	99.884	1.16
313588LF0	09/03/15	11/12/14	99.918	0.82
313588LG8	09/04/15	03/26/15	99.942	0.58
313588LL7	09/08/15	11/14/14	99.901	0.99
313588LM5	09/09/15	01/23/15	99.924	0.76
313588LN3	09/10/15	01/09/15	99.898	1.02
313588LP8	09/11/15	01/22/15	99.923	0.77
313588LS2	09/14/15	10/21/14	99.882	1.18
313588LT0	09/15/15	10/02/14	99.894	1.06
313588LU7	09/16/15	01/22/15	99.918	0.82
313588LW3	09/18/15	03/27/15	99.937	0.63
313588LZ6	09/21/15	11/19/14	99.898	1.02
313588MA0	09/22/15	12/02/14	99.910	0.90
313588MB8	09/23/15	10/16/14	99.877	1.23
313588MC6	09/24/15	11/26/14	99.908	0.92
313588MD4	09/25/15	10/28/14	99.899	1.01
313588MG7	09/28/15	02/25/15	99.946	0.54
313588MH5	09/29/15	11/05/14	99.900	1.00
313588MJ1	09/30/15	01/20/15	99.895	1.05
313588MK8	10/01/15	10/16/14	99.854	1.46
313588ML6	10/02/15	10/15/14	99.883	1.17
313588MP7	10/05/15	10/21/14	99.855	1.45
313588MQ5	10/06/15	10/17/14	99.853	1.47

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313588MR3	10/07/15	04/08/15	99.929	0.71
313588MS1	10/08/15	10/22/14	99.854	1.46
313588MT9	10/09/15	10/17/14	99.851	1.49
313588MY8	10/14/15	04/15/15	99.931	0.69
313588MZ5	10/15/15	10/21/14	99.850	1.50
313588NA9	10/16/15	08/12/15	99.984	0.16
313588ND3	10/19/15	08/12/15	99.979	0.21
313588NE1	10/20/15	08/13/15	99.979	0.21
313588NF8	10/21/15	04/22/15	99.934	0.66
313588NH4	10/23/15	08/14/15	99.979	0.21
313588NL5	10/26/15	08/12/15	99.975	0.25
313588NM3	10/27/15	08/13/15	99.975	0.25
313588NN1	10/28/15	04/29/15	99.936	0.64
313588NP6	10/29/15	08/14/15	99.975	0.25
313588NQ4	10/30/15	08/13/15	99.974	0.26
313588NT8	11/02/15	11/14/14	99.863	1.37
313588NU5	11/03/15	03/31/15	99.895	1.05
313588NV3	11/04/15	01/08/15	99.825	1.75
313588NW1	11/05/15	03/30/15	99.893	1.07
313588NX9	11/06/15	12/17/14	99.847	1.53
313588PA7	11/09/15	12/17/14	99.846	1.54
313588PB5	11/10/15	03/27/15	99.889	1.11
313588PD1	11/12/15	01/27/15	99.912	0.88
313588PE9	11/13/15	12/02/14	99.875	1.25
313588PH2	11/16/15	01/09/15	99.832	1.68
313588PJ8	11/17/15	01/16/15	99.873	1.27
313588PK5	11/18/15	02/26/15	99.890	1.10
313588PL3	11/19/15	05/11/15	99.928	0.72
313588PM1	11/20/15	03/27/15	99.881	1.19
313588PQ2	11/23/15	01/20/15	99.847	1.53
313588PR0	11/24/15	12/17/14	99.839	1.61
313588PS8	11/25/15	12/17/14	99.838	1.62
313588PU3	11/27/15	12/17/14	99.837	1.63
313588PX7	11/30/15	12/31/14	99.838	1.62
313588PY5	12/01/15	01/12/15	99.803	1.97
313588PZ2	12/02/15	02/25/15	99.868	1.32
313588QA6	12/03/15	03/03/15	99.874	1.26
313588QB4	12/04/15	02/20/15	99.853	1.47
313588QE8	12/07/15	04/06/15	99.881	1.19
313588QF5	12/08/15	03/26/15	99.872	1.28
313588QG3	12/09/15	12/18/14	99.812	1.88
313588QH1	12/10/15	12/18/14	99.812	1.88
313588QJ7	12/11/15	12/18/14	99.811	1.89
313588QM0	12/14/15	01/26/15	99.843	1.57
313588QN8	12/15/15	12/31/14	99.816	1.84
313588QP3	12/16/15	01/22/15	99.841	1.59
313588QQ1	12/17/15	02/20/15	99.842	1.58

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313588QR9	12/18/15	01/14/15	99.793	2.07
313588QU2	12/21/15	01/07/15	99.778	2.22
313588QV0	12/22/15	04/06/15	99.866	1.34
313588QW8	12/23/15	03/27/15	99.846	1.54
313588QX6	12/24/15	03/31/15	99.847	1.53
313588RB3	12/28/15	04/14/15	99.885	1.15
313588RC1	12/29/15	06/01/15	99.915	0.85
313588RD9	12/30/15	03/27/15	99.842	1.58
313588RE7	12/31/15	01/07/15	99.771	2.29

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2015

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312AE0	01/05/15	01/06/14	99.798	2.02
313312AF7	01/06/15	12/09/14	99.995	0.05
313312AG5	01/07/15	12/10/14	99.994	0.06
313312AH3	01/08/15	06/27/14	99.935	0.65
313312AJ9	01/09/15	06/09/14	99.929	0.71
313312AM2	01/12/15	12/15/14	99.995	0.05
313312AN0	01/13/15	10/14/14	99.982	0.18
313312AP5	01/14/15	05/08/14	99.916	0.84
313312AQ3	01/15/15	07/25/14	99.937	0.63
313312AR1	01/16/15	11/17/14	99.983	0.17
313312AV2	01/20/15	04/28/14	99.904	0.96
313312AW0	01/21/15	04/16/14	99.891	1.09
313312AX8	01/22/15	08/22/14	99.949	0.51
313312AY6	01/23/15	11/03/14	99.982	0.18
313312BB5	01/26/15	11/12/14	99.981	0.19
313312BC3	01/27/15	09/08/14	99.961	0.39
313312BD1	01/28/15	04/24/14	99.899	1.01
313312BE9	01/29/15	08/15/14	99.944	0.56
313312BF6	01/30/15	03/10/14	99.846	1.54
313312BJ8	02/02/15	04/16/14	99.878	1.22
313312BK5	02/03/15	10/15/14	99.975	0.25
313312BL3	02/04/15	06/09/14	99.913	0.87
313312BN9	02/06/15	04/16/14	99.877	1.23
313312BR0	02/09/15	08/27/14	99.949	0.51
313312BS8	02/10/15	07/21/14	99.926	0.74
313312BT6	02/11/15	11/19/14	99.977	0.23
313312BU3	02/12/15	12/24/14	99.988	0.13
313312BV1	02/13/15	01/02/15	99.987	0.13
313312BZ2	02/17/15	05/08/14	99.905	0.95
313312CA6	02/18/15	07/25/14	99.919	0.81
313312CB4	02/19/15	06/17/14	99.911	0.89
313312CC2	02/20/15	05/28/14	99.903	0.97
313312CF5	02/23/15	08/15/14	99.931	0.69
313312CG3	02/24/15	11/03/14	99.972	0.28
313312CH1	02/25/15	08/04/14	99.920	0.80
313312CJ7	02/26/15	11/06/14	99.969	0.31
313312CK4	02/27/15	12/29/14	99.983	0.17
313312CN8	03/02/15	05/08/14	99.892	1.08
313312CP3	03/03/15	02/10/15	99.997	0.04
313312CQ1	03/04/15	07/10/14	99.908	0.92
313312CV0	03/09/15	07/29/14	99.913	0.87
313312CW8	03/10/15	08/28/14	99.930	0.70
313312CX6	03/11/15	07/21/14	99.909	0.91

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312CY4	03/12/15	05/12/14	99.882	1.18
313312CZ1	03/13/15	07/22/14	99.909	0.91
313312DC1	03/16/15	12/22/14	99.960	0.40
313312DD9	03/17/15	07/25/14	99.902	0.98
313312DE7	03/18/15	04/16/14	99.851	1.49
313312DF4	03/19/15	06/25/14	99.896	1.04
313312DG2	03/20/15	12/26/14	99.963	0.37
313312DK3	03/23/15	10/30/14	99.956	0.44
313312DL1	03/24/15	08/20/14	99.922	0.78
313312DM9	03/25/15	12/19/14	99.952	0.48
313312DN7	03/26/15	09/30/14	99.961	0.39
313312DP2	03/27/15	04/24/14	99.860	1.40
313312DS6	03/30/15	05/12/14	99.875	1.25
313312DT4	03/31/15	08/18/14	99.913	0.88
313312DU1	04/01/15	07/18/14	99.907	0.93
313312DV9	04/02/15	07/28/14	99.897	1.03
313312DW7	04/03/15	02/20/15	99.993	0.07
313312DZ0	04/06/15	04/24/14	99.846	1.54
313312EA4	04/07/15	05/29/14	99.878	1.22
313312EB2	04/08/15	10/07/14	99.954	0.46
313312EC0	04/09/15	10/15/14	99.956	0.44
313312ED8	04/10/15	07/25/14	99.892	1.08
313312EG1	04/13/15	05/13/14	99.870	1.30
313312EH9	04/14/15	09/03/14	99.913	0.87
313312EJ5	04/15/15	02/13/15	99.986	0.14
313312EK2	04/16/15	08/27/14	99.910	0.90
313312EL0	04/17/15	04/21/14	99.840	1.60
313312EP1	04/20/15	08/21/14	99.906	0.94
313312EQ9	04/21/15	10/03/14	99.944	0.56
313312ER7	04/22/15	09/30/14	99.949	0.51
313312ET3	04/24/15	12/18/14	99.944	0.56
313312EW6	04/27/15	10/21/14	99.948	0.52
313312EX4	04/28/15	08/28/14	99.906	0.95
313312EY2	04/29/15	12/23/14	99.937	0.64
313312EZ9	04/30/15	04/02/15	99.994	0.06
313312FD7	05/04/15	11/14/14	99.938	0.62
313312FE5	05/05/15	07/08/14	99.858	1.42
313312FF2	05/06/15	07/30/14	99.883	1.17
313312FG0	05/07/15	10/15/14	99.943	0.57
313312FH8	05/08/15	06/26/14	99.851	1.49
313312FL9	05/11/15	05/12/14	99.838	1.62
313312FM7	05/12/15	05/29/14	99.855	1.45
313312FN5	05/13/15	11/14/14	99.935	0.65
313312FP0	05/14/15	03/16/15	99.985	0.15
313312FQ8	05/15/15	01/30/15	99.971	0.29
313312FT2	05/18/15	11/12/14	99.933	0.68
313312FU9	05/19/15	08/14/14	99.876	1.24
313312FV7	05/20/15	09/04/14	99.893	1.08

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312FW5	05/21/15	08/04/14	99.871	1.29
313312FX3	05/22/15	09/03/14	99.891	1.09
313312GB0	05/26/15	11/17/14	99.931	0.69
313312GC8	05/27/15	11/05/14	99.927	0.73
313312GD6	05/28/15	09/08/14	99.891	1.09
313312GE4	05/29/15	08/19/14	99.874	1.26
313312GH7	06/01/15	08/29/14	99.877	1.23
313312GJ3	06/02/15	08/29/14	99.877	1.23
313312GK0	06/03/15	10/02/14	99.912	0.88
313312GL8	06/04/15	10/31/14	99.922	0.78
313312GM6	06/05/15	11/03/14	99.923	0.77
313312GQ7	06/08/15	10/21/14	99.923	0.77
313312GR5	06/09/15	10/14/14	99.921	0.79
313312GS3	06/10/15	12/12/14	99.925	0.75
313312GT1	06/11/15	09/04/14	99.876	1.24
313312GU8	06/12/15	10/22/14	99.916	0.84
313312GX2	06/15/15	05/14/15	99.993	0.07
313312GY0	06/16/15	05/15/15	99.993	0.07
313312GZ7	06/17/15	12/23/14	99.892	1.08
313312HA1	06/18/15	11/04/14	99.918	0.82
313312HB9	06/19/15	08/29/14	99.861	1.39
313312HE3	06/22/15	03/23/15	99.970	0.30
313312HF0	06/23/15	03/24/15	99.972	0.28
313312HG8	06/24/15	03/26/15	99.975	0.25
313312HH6	06/25/15	11/28/14	99.907	0.93
313312HJ2	06/26/15	12/31/14	99.912	0.89
313312HM5	06/29/15	11/14/14	99.905	0.95
313312HN3	06/30/15	12/10/14	99.905	0.95
313312HP8	07/01/15	09/03/14	99.858	1.42
313312HQ6	07/02/15	07/10/14	99.831	1.69
313312HU7	07/06/15	06/15/15	99.997	0.04
313312HV5	07/07/15	06/09/15	99.995	0.05
313312HW3	07/08/15	10/22/14	99.899	1.01
313312HX1	07/09/15	11/18/14	99.903	0.97
313312HY9	07/10/15	07/10/14	99.828	1.72
313312JB7	07/13/15	11/03/14	99.902	0.98
313312JC5	07/14/15	10/15/14	99.902	0.98
313312JD3	07/15/15	07/16/14	99.828	1.72
313312JE1	07/16/15	10/03/14	99.889	1.11
313312JF8	07/17/15	10/09/14	99.891	1.09
313312JJ0	07/20/15	10/28/14	99.897	1.03
313312JK7	07/21/15	09/15/14	99.854	1.46
313312JL5	07/22/15	10/29/14	99.889	1.11
313312JM3	07/23/15	09/18/14	99.855	1.45
313312JN1	07/24/15	09/15/14	99.853	1.47
313312JR2	07/27/15	09/16/14	99.852	1.48
313312JS0	07/28/15	10/15/14	99.897	1.03

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312JT8	07/29/15	12/11/14	99.885	1.15
313312JU5	07/30/15	10/24/14	99.899	1.01
313312JV3	07/31/15	08/15/14	99.825	1.75
313312JY7	08/03/15	04/02/15	99.956	0.44
313312JZ4	08/04/15	09/30/14	99.872	1.28
313312KA7	08/05/15	10/28/14	99.883	1.17
313312KB5	08/06/15	11/03/14	99.885	1.15
313312KC3	08/07/15	08/15/14	99.822	1.79
313312KF6	08/10/15	11/10/14	99.879	1.21
313312KG4	08/11/15	08/11/14	99.807	1.93
313312KH2	08/12/15	11/10/14	99.878	1.22
313312KJ8	08/13/15	05/04/15	99.972	0.28
313312KN9	08/17/15	11/14/14	99.870	1.30
313312KP4	08/18/15	08/19/14	99.818	1.82
313312KQ2	08/19/15	11/25/14	99.881	1.19
313312KR0	08/20/15	11/12/14	99.867	1.33
313312KS8	08/21/15	07/17/15	99.993	0.07
313312KV1	08/24/15	10/30/14	99.859	1.41
313312KW9	08/25/15	10/23/14	99.873	1.28
313312KX7	08/26/15	10/29/14	99.866	1.34
313312KY5	08/27/15	09/30/14	99.853	1.47
313312KZ2	08/28/15	10/27/14	99.864	1.36
313312LC2	08/31/15	12/01/14	99.864	1.37
313312LD0	09/01/15	12/01/14	99.863	1.37
313312LE8	09/02/15	05/14/15	99.966	0.34
313312LF5	09/03/15	05/18/15	99.967	0.33
313312LG3	09/04/15	05/18/15	99.967	0.33
313312LL2	09/08/15	11/13/14	99.851	1.50
313312LM0	09/09/15	09/10/14	99.808	1.92
313312LN8	09/10/15	09/11/14	99.808	1.92
313312LP3	09/11/15	07/16/15	99.987	0.13
313312LS7	09/14/15	05/15/15	99.959	0.41
313312LT5	09/15/15	09/15/14	99.807	1.93
313312LU2	09/16/15	05/11/15	99.961	0.39
313312LV0	09/17/15	04/30/15	99.957	0.43
313312LW8	09/18/15	12/31/14	99.812	1.89
313312LZ1	09/21/15	10/28/14	99.845	1.55
313312MA5	09/22/15	08/25/15	99.994	0.06
313312MC1	09/24/15	03/02/15	99.903	0.97
313312MD9	09/25/15	05/29/15	99.964	0.36
313312MG2	09/28/15	10/14/14	99.835	1.65
313312MH0	09/29/15	03/03/15	99.913	0.88
313312MJ6	09/30/15	06/12/15	99.966	0.34
313312MK3	10/01/15	09/03/15	99.993	0.07
313312ML1	10/02/15	12/16/14	99.807	1.93
313312MP2	10/05/15	10/06/14	99.808	1.92

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312MQ0	10/06/15	12/16/14	99.804	1.96
313312MR8	10/07/15	09/02/15	99.990	0.10
313312MS6	10/08/15	07/20/15	99.980	0.20
313312MT4	10/09/15	03/03/15	99.896	1.04
313312MX5	10/13/15	09/08/15	99.990	0.10
313312MY3	10/14/15	10/16/14	99.839	1.61
313312MZ0	10/15/15	04/17/15	99.915	0.86
313312NA4	10/16/15	07/01/15	99.961	0.39
313312ND8	10/19/15	10/21/14	99.819	1.82
313312NE6	10/20/15	11/14/14	99.821	1.79
313312NF3	10/21/15	09/09/15	99.986	0.14
313312NG1	10/22/15	09/17/15	99.985	0.15
313312NH9	10/23/15	10/24/14	99.818	1.82
313312NL0	10/26/15	07/24/15	99.971	0.29
313312NM8	10/27/15	07/10/15	99.964	0.36
313312NN6	10/28/15	08/05/15	99.970	0.30
313312NP1	10/29/15	04/29/15	99.914	0.86
313312NQ9	10/30/15	07/13/15	99.964	0.36
313312NT3	11/02/15	09/28/15	99.992	0.08
313312NU0	11/03/15	11/17/14	99.795	2.05
313312NV8	11/04/15	11/04/14	99.818	1.83
313312NW6	11/05/15	08/28/15	99.964	0.36
313312NX4	11/06/15	11/07/14	99.808	1.92
313312PA2	11/09/15	03/18/15	99.836	1.64
313312PB0	11/10/15	07/23/15	99.960	0.40
313312PD6	11/12/15	03/23/15	99.851	1.50
313312PE4	11/13/15	03/30/15	99.854	1.46
313312PH7	11/16/15	07/20/15	99.960	0.40
313312PJ3	11/17/15	07/06/15	99.940	0.60
313312PK0	11/18/15	10/21/15	99.995	0.05
313312PL8	11/19/15	08/03/15	99.958	0.42
313312PM6	11/20/15	03/26/15	99.847	1.53
313312PQ7	11/23/15	02/20/15	99.839	1.61
313312PR5	11/24/15	11/25/14	99.788	2.12
313312PS3	11/25/15	10/19/15	99.994	0.06
313312PU8	11/27/15	09/11/15	99.955	0.45
313312PX2	11/30/15	08/17/15	99.936	0.64
313312PY0	12/01/15	07/21/15	99.956	0.44
313312PZ7	12/02/15	05/11/15	99.892	1.08
313312QA1	12/03/15	06/26/15	99.916	0.84
313312QB9	12/04/15	04/10/15	99.848	1.52
313312QE3	12/07/15	08/24/15	99.939	0.61
313312QF0	12/08/15	12/11/14	99.729	2.72
313312QG8	12/09/15	11/04/15	99.993	0.07
313312QH6	12/10/15	05/12/15	99.894	1.06
313312QJ2	12/11/15	04/16/15	99.861	1.39
313312QM5	12/14/15	09/08/15	99.943	0.57

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312QN3	12/15/15	05/12/15	99.892	1.09
313312QP8	12/16/15	08/14/15	99.921	0.79
313312QQ6	12/17/15	11/12/15	99.991	0.09
313312QR4	12/18/15	03/17/15	99.808	1.92
313312QU7	12/21/15	06/11/15	99.898	1.02
313312QV5	12/22/15	08/25/15	99.931	0.69
313312QW3	12/23/15	03/20/15	99.799	2.01
313312QX1	12/24/15	04/08/15	99.834	1.66
313312RB8	12/28/15	04/08/15	99.831	1.69
313312RC6	12/29/15	09/29/15	99.957	0.43
313312RD4	12/30/15	12/02/15	99.983	0.17
313312RE2	12/31/15	06/29/15	99.908	0.93

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313312AB6	01/02/15	12/31/14	99.9998	0.002
313312BM1	02/05/15	02/04/15	99.9999	0.001
313312ES5	04/23/15	04/22/15	99.9999	0.001
313312FA3	05/01/15	04/30/15	99.9999	0.001
313312KK5	08/14/15	08/13/15	99.9999	0.001
313312MB3	09/23/15	09/22/15	99.9999	0.001

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2015

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396AB9	01/02/15	02/21/14	99.913	0.87
313396AE3	01/05/15	07/07/14	99.956	0.44
313396AF0	01/06/15	01/06/14	99.838	1.62
313396AG8	01/07/15	01/07/14	99.838	1.62
313396AH6	01/08/15	01/09/14	99.828	1.72
313396AJ2	01/09/15	01/13/14	99.860	1.40
313396AM5	01/12/15	07/14/14	99.957	0.43
313396AN3	01/13/15	05/15/14	99.953	0.47
313396AP8	01/14/15	03/17/14	99.907	0.93
313396AQ6	01/15/15	02/04/14	99.875	1.25
313396AR4	01/16/15	03/05/14	99.894	1.06
313396AV5	01/20/15	02/04/14	99.874	1.26
313396AW3	01/21/15	03/17/14	99.897	1.03
313396AX1	01/22/15	02/04/14	99.873	1.27
313396AY9	01/23/15	03/04/14	99.901	0.99
313396BB8	01/26/15	01/27/14	99.848	1.52
313396BC6	01/27/15	03/07/14	99.891	1.09
313396BD4	01/28/15	05/21/14	99.951	0.49
313396BE2	01/29/15	05/15/14	99.950	0.50
313396BF9	01/30/15	03/28/14	99.897	1.03
313396BJ1	02/02/15	03/25/14	99.895	1.05
313396BK8	02/03/15	02/06/14	99.849	1.51
313396BL6	02/04/15	03/05/14	99.888	1.12
313396BM4	02/05/15	02/05/14	99.858	1.42
313396BN2	02/06/15	02/06/14	99.848	1.52
313396BR3	02/09/15	02/10/14	99.833	1.67
313396BS1	02/10/15	02/18/14	99.881	1.19
313396BT9	02/11/15	02/20/14	99.881	1.19
313396BU6	02/12/15	02/24/14	99.882	1.18
313396BV4	02/13/15	03/05/14	99.875	1.25
313396BZ5	02/17/15	02/24/14	99.881	1.19
313396CA9	02/18/15	02/24/14	99.880	1.20
313396CB7	02/19/15	02/26/14	99.881	1.19
313396CC5	02/20/15	12/05/14	99.985	0.15
313396CF8	02/23/15	08/25/14	99.955	0.45
313396CG6	02/24/15	02/25/14	99.879	1.21
313396CH4	02/25/15	08/20/14	99.953	0.47
313396CJ0	02/26/15	07/09/14	99.936	0.64
313396CK7	02/27/15	03/04/14	99.870	1.30
313396CN1	03/02/15	08/15/14	99.953	0.47
313396CP6	03/03/15	03/14/14	99.862	1.38
313396CQ4	03/04/15	03/19/14	99.864	1.36
313396CR2	03/05/15	04/30/14	99.914	0.86

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396CS0	03/06/15	03/07/14	99.858	1.42
313396CV3	03/09/15	03/10/14	99.858	1.42
313396CW1	03/10/15	03/10/14	99.858	1.42
313396CX9	03/11/15	03/13/14	99.859	1.41
313396CY7	03/12/15	03/14/14	99.859	1.41
313396CZ4	03/13/15	04/25/14	99.911	0.89
313396DC4	03/16/15	06/13/14	99.931	0.69
313396DD2	03/17/15	03/17/14	99.858	1.42
313396DE0	03/18/15	03/24/14	99.860	1.40
313396DF7	03/19/15	03/24/14	99.860	1.40
313396DG5	03/20/15	03/21/14	99.858	1.42
313396DK6	03/23/15	03/24/14	99.858	1.42
313396DL4	03/24/15	03/25/14	99.858	1.42
313396DM2	03/25/15	03/27/14	99.859	1.41
313396DN0	03/26/15	06/18/14	99.930	0.70
313396DP5	03/27/15	04/01/14	99.890	1.10
313396DS9	03/30/15	04/21/14	99.905	0.95
313396DT7	03/31/15	04/09/14	99.891	1.09
313396DU4	04/01/15	08/21/14	99.938	0.62
313396DV2	04/02/15	10/21/14	99.968	0.32
313396DZ3	04/06/15	08/26/14	99.941	0.59
313396EA7	04/07/15	04/24/14	99.894	1.06
313396EB5	04/08/15	04/24/14	99.893	1.07
313396EC3	04/09/15	04/24/14	99.893	1.07
313396ED1	04/10/15	04/23/14	99.892	1.08
313396EG4	04/13/15	04/24/14	99.892	1.08
313396EH2	04/14/15	04/24/14	99.892	1.08
313396EJ8	04/15/15	04/23/14	99.891	1.09
313396EK5	04/16/15	04/24/14	99.891	1.09
313396EL3	04/17/15	05/07/14	99.895	1.05
313396EP4	04/20/15	05/07/14	99.894	1.06
313396EQ2	04/21/15	04/25/14	99.870	1.30
313396ER0	04/22/15	04/25/14	99.869	1.31
313396ES8	04/23/15	04/28/14	99.873	1.27
313396ET6	04/24/15	04/25/14	99.869	1.31
313396EW9	04/27/15	05/07/14	99.892	1.08
313396EX7	04/28/15	09/05/14	99.945	0.55
313396EY5	04/29/15	05/09/14	99.906	0.94
313396EZ2	04/30/15	05/02/14	99.899	1.01
313396FA6	05/01/15	09/10/14	99.945	0.55
313396FD0	05/04/15	11/03/14	99.957	0.43
313396FE8	05/05/15	05/23/14	99.904	0.96
313396FF5	05/06/15	05/07/14	99.884	1.16
313396FG3	05/07/15	05/08/14	99.894	1.06
313396FH1	05/08/15	05/09/14	99.899	1.01
313396FL2	05/11/15	05/19/14	99.901	0.99
313396FM0	05/12/15	05/29/14	99.903	0.97
313396FN8	05/13/15	05/29/14	99.903	0.97

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396FP3	05/14/15	05/29/14	99.903	0.97
313396FQ1	05/15/15	05/20/14	99.900	1.00
313396FT5	05/18/15	10/27/14	99.958	0.42
313396FU2	05/19/15	05/29/14	99.901	0.99
313396FV0	05/20/15	06/02/14	99.902	0.98
313396FW8	05/21/15	05/28/14	99.901	0.99
313396FX6	05/22/15	05/29/14	99.901	0.99
313396GB3	05/26/15	05/29/14	99.899	1.01
313396GC1	05/27/15	05/29/14	99.899	1.01
313396GD9	05/28/15	05/29/14	99.899	1.01
313396GE7	05/29/15	06/06/14	99.891	1.09
313396GH0	06/01/15	06/24/14	99.886	1.14
313396GJ6	06/02/15	06/13/14	99.882	1.18
313396GK3	06/03/15	06/13/14	99.882	1.18
313396GL1	06/04/15	06/23/14	99.889	1.11
313396GM9	06/05/15	06/18/14	99.868	1.32
313396GQ0	06/08/15	12/08/14	99.934	0.66
313396GR8	06/09/15	06/11/14	99.884	1.16
313396GS6	06/10/15	06/16/14	99.860	1.40
313396GT4	06/11/15	06/12/14	99.869	1.31
313396GU1	06/12/15	06/16/14	99.860	1.40
313396GX5	06/15/15	06/27/14	99.877	1.23
313396GY3	06/16/15	06/18/14	99.854	1.46
313396GZ0	06/17/15	06/20/14	99.854	1.46
313396HA4	06/18/15	06/19/14	99.853	1.47
313396HB2	06/19/15	06/26/14	99.876	1.24
313396HE6	06/22/15	06/30/14	99.876	1.24
313396HF3	06/23/15	06/30/14	99.876	1.24
313396HG1	06/24/15	06/26/14	99.871	1.29
313396HH9	06/25/15	07/21/14	99.878	1.22
313396HJ5	06/26/15	07/07/14	99.872	1.28
313396HM8	06/29/15	10/07/14	99.956	0.44
313396HN6	06/30/15	07/31/14	99.870	1.30
313396HP1	07/01/15	07/09/14	99.861	1.39
313396HQ9	07/02/15	07/10/14	99.866	1.34
313396HR7	07/03/15	09/29/14	99.950	0.50
313396HU0	07/06/15	02/20/15	99.985	0.15
313396HV8	07/07/15	07/11/14	99.855	1.45
313396HW6	07/08/15	07/11/14	99.854	1.46
313396HX4	07/09/15	07/11/14	99.854	1.46
313396HY2	07/10/15	07/16/14	99.850	1.50
313396JB0	07/13/15	01/12/15	99.934	0.66
313396JC8	07/14/15	07/30/14	99.855	1.45
313396JD6	07/15/15	07/17/14	99.849	1.51
313396JJ3	07/20/15	01/20/15	99.935	0.65
313396JK0	07/21/15	07/29/14	99.846	1.54
313396JL8	07/22/15	07/29/14	99.846	1.54

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396JM6	07/23/15	07/29/14	99.845	1.55
313396JN4	07/24/15	07/29/14	99.845	1.55
313396JR5	07/27/15	01/26/15	99.935	0.65
313396JS3	07/28/15	02/23/15	99.972	0.28
313396JT1	07/29/15	09/22/14	99.905	0.95
313396JU8	07/30/15	01/14/15	99.945	0.55
313396JV6	07/31/15	08/04/14	99.860	1.40
313396JY0	08/03/15	03/03/15	99.966	0.34
313396JZ7	08/04/15	08/08/14	99.840	1.60
313396KA0	08/05/15	08/07/14	99.839	1.61
313396KB8	08/06/15	08/11/14	99.850	1.50
313396KC6	08/07/15	08/15/14	99.851	1.49
313396KF9	08/10/15	08/18/14	99.846	1.54
313396KG7	08/11/15	08/18/14	99.846	1.54
313396KH5	08/12/15	08/18/14	99.845	1.55
313396KJ1	08/13/15	08/18/14	99.845	1.55
313396KK8	08/14/15	08/18/14	99.845	1.55
313396KN2	08/17/15	01/08/15	99.917	0.83
313396KP7	08/18/15	08/21/14	99.834	1.66
313396KQ5	08/19/15	08/26/14	99.831	1.69
313396KR3	08/20/15	08/22/14	99.834	1.66
313396KS1	08/21/15	08/27/14	99.835	1.65
313396KV4	08/24/15	01/29/15	99.945	0.55
313396KW2	08/25/15	08/28/14	99.834	1.66
313396KX0	08/26/15	09/10/14	99.854	1.46
313396KY8	08/27/15	08/27/14	99.828	1.72
313396KZ5	08/28/15	03/02/15	99.941	0.59
313396LC5	08/31/15	04/28/15	99.979	0.21
313396LD3	09/01/15	09/08/14	99.841	1.59
313396LE1	09/02/15	09/08/14	99.840	1.60
313396LF8	09/03/15	09/12/14	99.847	1.53
313396LG6	09/04/15	01/09/15	99.904	0.96
313396LL5	09/08/15	10/23/14	99.902	0.98
313396LM3	09/09/15	01/12/15	99.920	0.80
313396LN1	09/10/15	12/10/14	99.886	1.14
313396LP6	09/11/15	09/24/14	99.868	1.32
313396LS0	09/14/15	09/18/14	99.850	1.50
313396LT8	09/15/15	11/20/14	99.880	1.20
313396LU5	09/16/15	02/26/15	99.944	0.56
313396LV3	09/17/15	10/24/14	99.895	1.05
313396LW1	09/18/15	02/23/15	99.943	0.57
313396LZ4	09/21/15	02/04/15	99.943	0.57
313396MA8	09/22/15	09/30/14	99.871	1.29
313396MB6	09/23/15	10/27/14	99.890	1.10
313396MC4	09/24/15	12/17/14	99.883	1.17
313396MD2	09/25/15	10/02/14	99.871	1.29
313396MG5	09/28/15	01/02/15	99.892	1.08

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396MH3	09/29/15	11/20/14	99.874	1.26
313396MJ9	09/30/15	10/06/14	99.870	1.30
313396MK6	10/01/15	10/06/14	99.870	1.30
313396ML4	10/02/15	10/06/14	99.870	1.30
313396MP5	10/05/15	10/07/14	99.869	1.31
313396MQ3	10/06/15	12/17/14	99.862	1.38
313396MR1	10/07/15	01/08/15	99.883	1.17
313396MS9	10/08/15	12/17/14	99.861	1.39
313396MT7	10/09/15	12/17/14	99.860	1.40
313396MX8	10/13/15	12/17/14	99.858	1.42
313396MY6	10/14/15	12/17/14	99.858	1.42
313396MZ3	10/15/15	10/17/14	99.844	1.56
313396NA7	10/16/15	10/20/14	99.845	1.55
313396ND1	10/19/15	01/14/15	99.884	1.16
313396NE9	10/20/15	10/23/14	99.859	1.41
313396NF6	10/21/15	12/17/14	99.846	1.54
313396NG4	10/22/15	11/19/14	99.841	1.59
313396NH2	10/23/15	12/17/14	99.845	1.55
313396NL3	10/26/15	10/27/14	99.843	1.57
313396NM1	10/27/15	11/26/14	99.865	1.35
313396NN9	10/28/15	01/20/15	99.895	1.05
313396NP4	10/29/15	01/16/15	99.893	1.07
313396NQ2	10/30/15	11/24/14	99.839	1.61
313396NT6	11/02/15	01/30/15	99.893	1.07
313396NU3	11/03/15	11/07/14	99.830	1.70
313396NV1	11/04/15	11/07/14	99.829	1.71
313396NW9	11/05/15	11/10/14	99.830	1.70
313396NX7	11/06/15	11/07/14	99.828	1.72
313396PB3	11/10/15	12/11/14	99.810	1.90
313396PD9	11/12/15	11/14/14	99.819	1.81
313396PE7	11/13/15	11/14/14	99.818	1.82
313396PH0	11/16/15	11/17/14	99.808	1.92
313396PK3	11/18/15	12/11/14	99.801	1.99
313396PL1	11/19/15	12/11/14	99.800	2.00
313396PM9	11/20/15	12/12/14	99.800	2.00
313396PQ0	11/23/15	11/24/14	99.809	1.91
313396PR8	11/24/15	01/26/15	99.874	1.26
313396PS6	11/25/15	05/27/15	99.949	0.51
313396PU1	11/27/15	05/18/15	99.930	0.70
313396PX5	11/30/15	12/01/14	99.809	1.91
313396PY3	12/01/15	12/17/14	99.777	2.23
313396PZ0	12/02/15	03/11/15	99.874	1.26
313396QA4	12/03/15	05/20/15	99.932	0.68
313396QB2	12/04/15	04/24/15	99.919	0.81
313396QE6	12/07/15	12/08/14	99.757	2.43
313396QF3	12/08/15	12/29/14	99.809	1.91
313396QG1	12/09/15	06/04/15	99.950	0.50

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396QH9	12/10/15	05/21/15	99.932	0.68
313396QJ5	12/11/15	05/21/15	99.932	0.68
313396QM8	12/14/15	12/15/14	99.723	2.77
313396QN6	12/15/15	03/04/15	99.857	1.43
313396QP1	12/16/15	01/13/15	99.822	1.78
313396QQ9	12/17/15	01/13/15	99.822	1.78
313396QR7	12/18/15	01/13/15	99.821	1.79
313396QU0	12/21/15	04/01/15	99.853	1.47
313396QV8	12/22/15	01/13/15	99.819	1.81
313396QW6	12/23/15	01/13/15	99.818	1.82
313396QX4	12/24/15	01/13/15	99.818	1.82
313396RB1	12/28/15	01/13/15	99.816	1.84
313396RC9	12/29/15	01/13/15	99.815	1.85
313396RD7	12/30/15	01/22/15	99.848	1.52
313396RE5	12/31/15	01/13/15	99.814	1.86

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
313396JE4	07/16/15	07/15/15	99.99997	0.0003
313396JF1	07/17/15	07/16/15	99.99997	0.0003
313396PA5	11/09/15	11/06/15	99.99992	0.0008
313396PJ6	11/17/15	11/16/15	99.99997	0.0003

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2015

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KAB6	01/02/15	06/27/14	99.937	0.63
31315KAE0	01/05/15	09/29/14	99.985	0.15
31315KAF7	01/06/15	01/09/14	99.809	1.91
31315KAH3	01/08/15	01/08/14	99.803	1.97
31315KAJ9	01/09/15	01/10/14	99.808	1.92
31315KAP5	01/14/15	01/14/14	99.813	1.87
31315KAQ3	01/15/15	01/16/14	99.811	1.89
31315KAR1	01/16/15	10/09/14	99.980	0.20
31315KAV2	01/20/15	12/10/14	99.989	0.11
31315KAW0	01/21/15	12/18/14	99.991	0.09
31315KAY6	01/23/15	10/10/14	99.979	0.21
31315KBB5	01/26/15	04/24/14	99.908	0.92
31315KBC3	01/27/15	10/16/14	99.979	0.21
31315KBF6	01/30/15	11/13/14	99.976	0.24
31315KBJ8	02/02/15	10/30/14	99.976	0.24
31315KBK5	02/03/15	01/31/14	99.797	2.03
31315KBL3	02/04/15	02/04/14	99.803	1.97
31315KBM1	02/05/15	01/07/15	99.993	0.07
31315KBN9	02/06/15	01/26/15	99.998	0.02
31315KBR0	02/09/15	01/07/15	99.991	0.09
31315KBT6	02/11/15	08/07/14	99.932	0.68
31315KBV1	02/13/15	08/04/14	99.930	0.70
31315KCC2	02/20/15	02/28/14	99.826	1.74
31315KCF5	02/23/15	11/26/14	99.973	0.27
31315KCG3	02/24/15	12/01/14	99.973	0.27
31315KCH1	02/25/15	11/19/14	99.966	0.34
31315KCK4	02/27/15	11/12/14	99.963	0.37
31315KCP3	03/03/15	08/27/14	99.932	0.68
31315KCR9	03/05/15	02/05/15	99.995	0.05
31315KCV0	03/09/15	10/30/14	99.962	0.38
31315KCW8	03/10/15	09/12/14	99.941	0.59
31315KCZ1	03/13/15	03/13/14	99.818	1.82
31315KDC1	03/16/15	11/10/14	99.958	0.42
31315KDE7	03/18/15	10/15/14	99.966	0.34
31315KDF4	03/19/15	03/04/15	99.998	0.02
31315KDM9	03/25/15	03/24/14	99.818	1.82
31315KDS6	03/30/15	03/04/15	99.997	0.03
31315KDT4	03/31/15	02/26/15	99.994	0.06
31315KDU1	04/01/15	05/21/14	99.887	1.13
31315KDV9	04/02/15	11/12/14	99.945	0.55
31315KDZ0	04/06/15	12/29/14	99.973	0.27
31315KEA4	04/07/15	10/06/14	99.949	0.51
31315KEB2	04/08/15	04/07/14	99.828	1.72

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KED8	04/10/15	04/14/14	99.840	1.60
31315KEG1	04/13/15	04/06/15	99.999	0.01
31315KEJ5	04/15/15	01/15/15	99.973	0.27
31315KEK2	04/16/15	10/14/14	99.949	0.51
31315KEL0	04/17/15	04/21/14	99.840	1.60
31315KEP1	04/20/15	04/13/15	99.999	0.01
31315KEQ9	04/21/15	01/23/15	99.972	0.28
31315KET3	04/24/15	04/24/14	99.838	1.62
31315KEW6	04/27/15	03/25/15	99.995	0.05
31315KEY2	04/29/15	04/29/14	99.838	1.62
31315KFA3	05/01/15	04/30/14	99.838	1.62
31315KFD7	05/04/15	05/16/14	99.863	1.37
31315KFE5	05/05/15	02/03/15	99.975	0.25
31315KFF2	05/06/15	06/06/14	99.861	1.39
31315KFL9	05/11/15	08/07/14	99.877	1.23
31315KFN5	05/13/15	04/24/15	99.996	0.04
31315KFP0	05/14/15	05/14/14	99.848	1.52
31315KFQ8	05/15/15	05/15/14	99.848	1.52
31315KFT2	05/18/15	04/15/15	99.992	0.08
31315KFU9	05/19/15	05/19/14	99.858	1.42
31315KFV7	05/20/15	02/19/15	99.975	0.25
31315KFX3	05/22/15	02/24/15	99.975	0.25
31315KGB0	05/26/15	04/23/15	99.993	0.07
31315KGC8	05/27/15	05/27/14	99.848	1.52
31315KGD6	05/28/15	03/03/15	99.979	0.21
31315KGH7	06/01/15	10/24/14	99.925	0.75
31315K GK0	06/03/15	02/24/15	99.970	0.30
31315KGM6	06/05/15	02/26/15	99.973	0.28
31315KGQ7	06/08/15	02/27/15	99.973	0.27
31315KGS3	06/10/15	03/11/15	99.972	0.28
31315KGU8	06/12/15	03/12/15	99.974	0.26
31315KGX2	06/15/15	03/16/15	99.974	0.26
31315KHF0	06/23/15	05/26/15	99.994	0.06
31315KHH6	06/25/15	03/25/15	99.976	0.24
31315KHP8	07/01/15	09/30/14	99.886	1.14
31315KHQ6	07/02/15	03/27/15	99.973	0.27
31315KHU7	07/06/15	06/03/15	99.994	0.06
31315KHV5	07/07/15	04/02/15	99.969	0.31
31315KH Y9	07/10/15	10/08/14	99.893	1.07
31315KJB7	07/13/15	06/24/15	99.998	0.02
31315KJC5	07/14/15	04/14/15	99.973	0.28
31315KJF8	07/17/15	04/10/15	99.969	0.31
31315KJJ0	07/20/15	06/23/15	99.996	0.04
31315KJL5	07/22/15	04/17/15	99.969	0.31
31315KJN1	07/24/15	07/24/14	99.823	1.77
31315KJR2	07/27/15	01/30/15	99.926	0.74
31315KJS0	07/28/15	02/02/15	99.924	0.76

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KJT8	07/29/15	06/23/15	99.994	0.06
31315KJY7	08/03/15	10/03/14	99.865	1.35
31315KJZ4	08/04/15	08/01/14	99.808	1.92
31315KKA7	08/05/15	06/04/15	99.985	0.15
31315KKF6	08/10/15	07/09/15	99.993	0.07
31315KKG4	08/11/15	03/31/15	99.937	0.63
31315KKK5	08/14/15	07/10/15	99.993	0.07
31315KKN9	08/17/15	01/30/15	99.916	0.84
31315KKP4	08/18/15	08/11/15	99.999	0.01
31315KKR0	08/20/15	05/15/15	99.970	0.30
31315KKS8	08/21/15	01/30/15	99.913	0.87
31315KKW9	08/25/15	02/17/15	99.906	0.94
31315KKX7	08/26/15	07/29/15	99.994	0.06
31315KKY5	08/27/15	06/04/15	99.976	0.25
31315KLD0	09/01/15	09/29/14	99.860	1.40
31315KLE8	09/02/15	06/04/15	99.973	0.28
31315KLF5	09/03/15	06/05/15	99.975	0.25
31315KLN8	09/10/15	03/10/15	99.916	0.84
31315KLS7	09/14/15	06/15/15	99.975	0.25
31315KLT5	09/15/15	12/11/14	99.846	1.54
31315KLU2	09/16/15	06/17/15	99.972	0.28
31315KLV0	09/17/15	06/19/15	99.975	0.25
31315KLW8	09/18/15	06/16/15	99.971	0.29
31315KMB3	09/23/15	09/23/14	99.797	2.03
31315KMC1	09/24/15	09/24/14	99.797	2.03
31315KMD9	09/25/15	02/10/15	99.890	1.10
31315KMG2	09/28/15	06/29/15	99.974	0.26
31315KMJ6	09/30/15	11/13/14	99.822	1.78
31315KMK3	10/01/15	09/30/14	99.797	2.03
31315KML1	10/02/15	06/24/15	99.967	0.33
31315KMP2	10/05/15	06/25/15	99.966	0.34
31315KMQ0	10/06/15	10/08/14	99.798	2.02
31315KMS6	10/08/15	10/08/14	99.797	2.03
31315KMX5	10/13/15	01/06/15	99.829	1.71
31315KMZ0	10/15/15	04/16/15	99.919	0.81
31315KNA4	10/16/15	07/14/15	99.965	0.35
31315KND8	10/19/15	09/16/15	99.986	0.14
31315KNH9	10/23/15	11/13/14	99.799	2.01
31315KNL0	10/26/15	02/19/15	99.869	1.31
31315KNM8	10/27/15	07/29/15	99.970	0.30
31315KNP1	10/29/15	06/25/15	99.955	0.45
31315KNT3	11/02/15	04/22/15	99.919	0.81
31315KNU0	11/03/15	01/07/15	99.792	2.08
31315KNW6	11/05/15	11/04/14	99.807	1.93
31315KNX4	11/06/15	12/30/14	99.767	2.33
31315KPB0	11/10/15	11/10/14	99.798	2.02
31315KPD6	11/12/15	11/14/14	99.786	2.14

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KPH7	11/16/15	01/16/15	99.813	1.88
31315KPJ3	11/17/15	01/20/15	99.824	1.76
31315KPL8	11/19/15	11/05/15	99.997	0.03
31315KPM6	11/20/15	02/18/15	99.810	1.90
31315KPQ7	11/23/15	08/18/15	99.945	0.55
31315KPR5	11/24/15	11/09/15	99.997	0.03
31315KPX2	11/30/15	11/12/15	99.996	0.04
31315KPY0	12/01/15	12/17/14	99.739	2.61
31315KQA1	12/03/15	11/19/15	99.997	0.03
31315KQB9	12/04/15	11/25/15	99.997	0.03
31315KQE3	12/07/15	08/26/15	99.934	0.66
31315KQG8	12/09/15	12/02/15	99.998	0.02
31315KQH6	12/10/15	03/16/15	99.821	1.79
31315KQJ2	12/11/15	09/11/15	99.939	0.61
31315KQM5	12/14/15	01/16/15	99.783	2.17
31315KQN3	12/15/15	03/12/15	99.807	1.93
31315KQP8	12/16/15	09/15/15	99.936	0.64
31315KQU7	12/21/15	11/20/15	99.992	0.08
31315KQV5	12/22/15	12/22/14	99.645	3.55
31315KQW3	12/23/15	08/24/15	99.928	0.72
31315KRB8	12/28/15	09/11/15	99.930	0.70
31315KRD4	12/30/15	01/22/15	99.754	2.46

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KAG5	01/07/15	01/06/15	99.9999	0.001
31315KAM2	01/12/15	01/09/15	99.9997	0.003
31315KAN0	01/13/15	01/12/15	99.9999	0.001
31315KAX8	01/22/15	01/21/15	99.9999	0.001
31315KBD1	01/28/15	01/27/15	99.9999	0.001
31315KBE9	01/29/15	01/28/15	99.9999	0.001
31315KBS8	02/10/15	02/09/15	99.9999	0.001
31315KBU3	02/12/15	02/11/15	99.9999	0.001
31315KBZ2	02/17/15	02/13/15	99.9996	0.004
31315KCA6	02/18/15	02/17/15	99.9999	0.001
31315KCB4	02/19/15	02/18/15	99.9999	0.001
31315KCJ7	02/26/15	02/25/15	99.9999	0.001
31315KCN8	03/02/15	02/27/15	99.9997	0.003
31315KCQ1	03/04/15	03/03/15	99.9999	0.001
31315KCS7	03/06/15	03/04/15	99.9998	0.002
31315KCX6	03/11/15	03/10/15	99.9999	0.001

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KCY4	03/12/15	03/11/15	99.9999	0.001
31315KDD9	03/17/15	03/16/15	99.9999	0.001
31315KDG2	03/20/15	03/19/15	99.9999	0.001
31315KDK3	03/23/15	03/20/15	99.9997	0.003
31315KDL1	03/24/15	03/23/15	99.9999	0.001
31315KDN7	03/26/15	03/25/15	99.9999	0.001
31315KEC0	04/09/15	04/08/15	99.9999	0.001
31315KEH9	04/14/15	04/13/15	99.9999	0.001
31315KER7	04/22/15	04/21/15	99.9998	0.002
31315KES5	04/23/15	04/22/15	99.9999	0.001
31315KEX4	04/28/15	04/27/15	99.9999	0.001
31315KEZ9	04/30/15	04/29/15	99.9999	0.001
31315KFG0	05/07/15	05/06/15	99.9999	0.001
31315KFH8	05/08/15	05/07/15	99.9999	0.001
31315KFM7	05/12/15	05/11/15	99.9999	0.001
31315KFW5	05/21/15	05/20/15	99.9999	0.001
31315KGE4	05/29/15	05/28/15	99.9999	0.001
31315KGJ3	06/02/15	06/01/15	99.9999	0.001
31315KGL8	06/04/15	06/03/15	99.9999	0.001
31315KGR5	06/09/15	06/08/15	99.9999	0.001
31315KGT1	06/11/15	06/10/15	99.9999	0.001
31315KGY0	06/16/15	06/15/15	99.9999	0.001
31315KGZ7	06/17/15	06/16/15	99.9999	0.001
31315KHA1	06/18/15	06/17/15	99.9999	0.001
31315KHB9	06/19/15	06/17/15	99.9999	0.001
31315KHE3	06/22/15	06/19/15	99.9997	0.003
31315KHG8	06/24/15	06/23/15	99.9999	0.001
31315KHJ2	06/26/15	06/25/15	99.9999	0.001
31315KHM5	06/29/15	06/26/15	99.9997	0.003
31315KHN3	06/30/15	06/29/15	99.9999	0.001
31315KHW3	07/08/15	07/07/15	99.9999	0.001
31315KHX1	07/09/15	07/08/15	99.9999	0.001
31315KJD3	07/15/15	07/14/15	99.9999	0.001
31315KJE1	07/16/15	07/15/15	99.9999	0.001
31315KJK7	07/21/15	07/20/15	99.9999	0.001
31315KJM3	07/23/15	07/22/15	99.9999	0.001
31315KJU5	07/30/15	07/29/15	99.9999	0.001
31315KJV3	07/31/15	07/30/15	99.9999	0.001
31315KKB5	08/06/15	08/05/15	99.9999	0.001
31315KKC3	08/07/15	08/06/15	99.9999	0.001
31315KKH2	08/12/15	08/11/15	99.9999	0.001
31315KKJ8	08/13/15	08/12/15	99.9999	0.001
31315KKQ2	08/19/15	08/18/15	99.9999	0.001
31315KKV1	08/24/15	08/21/15	99.9997	0.003
31315KKZ2	08/28/15	08/27/15	99.9999	0.001
31315KLC2	08/31/15	08/28/15	99.9997	0.003
31315KLG3	09/04/15	09/03/15	99.9999	0.001

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
31315KLL2	09/08/15	09/04/15	99.9996	0.004
31315KLM0	09/09/15	09/08/15	99.9999	0.001
31315KLP3	09/11/15	09/10/15	99.9999	0.001
31315KLZ1	09/21/15	09/18/15	99.9997	0.003
31315KMA5	09/22/15	09/21/15	99.9999	0.001
31315KMH0	09/29/15	09/28/15	99.9999	0.001
31315KMR8	10/07/15	10/06/15	99.9999	0.001
31315KMT4	10/09/15	10/08/15	99.9999	0.001
31315KMY3	10/14/15	10/13/15	99.9999	0.001
31315KNE6	10/20/15	10/19/15	99.9999	0.001
31315KNF3	10/21/15	10/20/15	99.9999	0.001
31315KNG1	10/22/15	10/21/15	99.9999	0.001
31315KNN6	10/28/15	10/27/15	99.9999	0.001
31315KNQ9	10/30/15	10/29/15	99.9999	0.001
31315KNV8	11/04/15	11/03/15	99.9999	0.001
31315KPA2	11/09/15	11/06/15	99.9997	0.003
31315KPE4	11/13/15	11/12/15	99.9999	0.001
31315KPK0	11/18/15	11/17/15	99.9999	0.001
31315KPS3	11/25/15	11/24/15	99.9999	0.001
31315KPZ7	12/02/15	12/01/15	99.9999	0.001
31315KQF0	12/08/15	12/07/15	99.9999	0.001
31315KQQ6	12/17/15	12/16/15	99.9999	0.001
31315KQR4	12/18/15	12/17/15	99.9995	0.005
31315KRC6	12/29/15	12/17/15	99.9910	0.090