

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 2017 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 1/1/17 | Daily OID per \$1,000 of Maturity Value for Each Accrual Period | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|----------------|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|----------------------|--------------------|---|-------|
| | | | | | | | 2017 1st Period | 2017 2nd 2018 1st | 2018 2nd Period | 2017 | 2018 |
| Fannie Mae | 313586RC5 | 10/09/84 | 10/09/19 | 3.200 | 0.000 | 730.21 | 0.210791 | 0.232575 | 0.256609 | 78.77 | 86.91 |
| Sallie Mae | 863871AM1 | 10/03/84 | 10/03/22 | 2.734 | 0.000 | 553.01 | 0.154193 | 0.169512 | 0.186353 | 57.66 | 63.39 |

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 2017 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| ABN Amro Bank N.V. | 00079FHN5 | 01/13/05 | 01/13/20 | 100.000 | VARIABLES | 4.7500 | | 0.133261 | 0.133106 | 0.132948 | 0.132785 | 0.132583 | 47.89 | 47.77 |
| Amgen Inc. | 031162AK6 | 03/01/05 | 03/01/32 | 72.947 | VARIABLES | 4.4730 | | 0.150743 | 0.153952 | 0.157232 | 0.160587 | 0.163999 | 55.62 | 58.02 |
| Anoka CNTY HSG & REDEV | 03622CAA3 | 12/15/10 | 05/01/17 | 97.561 | 8.000 | 8.5032 | 22.78 | 0.013408 | | | | | 1.61 | |
| Ares Capital Corporation | 04010LAK9 | 07/19/13 | 01/15/19 | 98.500 | 4.375 | 4.6881 | 8.98 | 0.007746 | 0.007928 | 0.008114 | 0.008304 | 0.008498 | 2.88 | 3.02 |
| Republic of Argentina | 040114BD1 | 03/01/99 | 03/01/29 | 75.576 | 8.875 | N/A | | 0.025152 | 0.025149 | 0.025145 | 0.025141 | 0.025137 | 9.05 | 9.05 |
| Argentina, Republic | 040114GB0 | 07/21/00 | 07/21/30 | 80.144 | 10.250 | 12.8670 | 32.70 | 0.012685 | 0.013502 | 0.014370 | 0.015295 | 0.016279 | 4.98 | 5.65 |
| Republic of Argentina | 040114GG9 | 06/19/01 | 06/19/18 | 75.375 | 0.000 | N/A | | 0.436206 | 0.290875 | 0.147112 | | | 128.86 | 24.86 |
| Republic of Argentina | 040114GH7 | 06/19/01 | 06/19/31 | 75.250 | 0.000 | N/A | | 0.605943 | 0.603742 | 0.608256 | 0.606209 | 0.610915 | 220.80 | 221.67 |
| BRE Properties, Inc. | 05564EBM7 | 04/04/14 | 01/15/23 | 94.166 | 3.375 | 4.1754 | 16.01 | 0.016996 | 0.017351 | 0.017713 | 0.018083 | 0.018460 | 6.30 | 6.57 |
| Banco de Galicia | 059538AR9 | 07/19/16 | 07/19/26 | 100.000 | VARIABLES | 8.7499 | 39.37 | 0.243053 | 0.243660 | 0.244295 | 0.244956 | 0.245647 | 87.81 | 88.28 |
| Bank of America Corp. | 06048WAU4 | 02/22/10 | 02/22/17 | 100.000 | VARIABLES | 4.7710 | | 0.133102 | | | | | 6.79 | |
| Bank of America Corp. | 06048WBD1 | 03/19/10 | 03/19/20 | 100.000 | VARIABLES | 5.5724 | | 0.157083 | 0.156779 | 0.156531 | 0.156275 | 0.155972 | 56.44 | 56.25 |
| Bank of America Corp. | 06048WBN9 | 04/13/10 | 04/13/17 | 100.000 | VARIABLES | 5.0918 | | 0.142206 | | | | | 14.50 | |
| Bank of America Corp. | 06048WBQ2 | 05/03/10 | 05/03/17 | 100.000 | VARIABLES | 5.0200 | | 0.139444 | | | | | 17.01 | |
| Bank of America Corp. | 06048WBT6 | 05/03/10 | 05/03/17 | 100.000 | VARIABLES | 4.8506 | | 0.135321 | | | | | 16.51 | |
| Bank of America Corp. | 06048WCB4 | 05/28/10 | 05/28/30 | 100.000 | VARIABLES | 5.5514 | | 0.134242 | 0.134749 | 0.135269 | 0.135804 | 0.136353 | 48.45 | 48.83 |
| Bank of America Corp. | 06048WCC2 | 05/28/10 | 05/28/20 | 100.000 | VARIABLES | 5.2406 | | 0.147564 | 0.147406 | 0.147122 | 0.146829 | 0.146496 | 53.08 | 52.89 |
| Bank of America Corp. | 06048WCJ7 | 06/24/10 | 06/24/30 | 100.000 | VARIABLES | 5.5092 | | 0.141146 | 0.141448 | 0.141759 | 0.142078 | 0.142406 | 50.87 | 51.10 |
| Bank of America Corp. | 06048WCQ1 | 06/29/10 | 06/29/20 | 100.000 | VARIABLES | 5.5310 | | 0.155821 | 0.155640 | 0.155315 | 0.154982 | 0.154634 | 56.06 | 55.85 |
| Bank of America Corp. | 06048WCS7 | 07/12/10 | 07/12/30 | 100.000 | VARIABLES | 5.8002 | | 0.149974 | 0.150237 | 0.150509 | 0.150788 | 0.151075 | 54.13 | 54.33 |
| Bank of America Corp. | 06048WCU2 | 06/28/10 | 06/28/30 | 100.000 | VARIABLES | 5.8695 | | 0.154798 | 0.155003 | 0.155213 | 0.155430 | 0.155653 | 55.77 | 55.92 |
| Bank of America Corp. | 06048WCY4 | 08/12/10 | 08/12/30 | 100.000 | VARIABLES | 5.3993 | | 0.139185 | 0.139448 | 0.139718 | 0.139996 | 0.140280 | 50.23 | 50.43 |
| Bank of America Corp. | 06048WDG2 | 08/17/10 | 08/17/20 | 100.000 | VARIABLES | 2.4230 | | 0.008148 | 0.008246 | 0.008346 | 0.008447 | 0.008550 | 2.98 | 3.05 |
| Bank of America Corp. | 06048WDJ6 | 08/18/10 | 08/18/17 | 100.000 | VARIABLES | 2.2826 | | 0.007674 | 0.007762 | | | | 1.76 | |
| Bank of America Corp. | 06048WDK3 | 08/25/10 | 08/25/20 | 100.000 | VARIABLES | 2.3835 | | 0.008426 | 0.008526 | 0.008628 | 0.008730 | 0.008834 | 3.08 | 3.15 |
| Bank of America Corp. | 06048WDM9 | 09/03/10 | 09/03/20 | 100.000 | VARIABLES | 2.5928 | | 0.013852 | 0.014032 | 0.014214 | 0.014398 | 0.014584 | 5.06 | 5.19 |
| Bank of America Corp. | 06048WDQ0 | 10/01/10 | 10/01/20 | 100.000 | VARIABLES | 5.0520 | | 0.140333 | 0.140333 | 0.140333 | 0.140333 | 0.140333 | 50.52 | 50.52 |
| Bank of America Corp. | 06048WDT4 | 09/23/10 | 09/23/30 | 100.000 | VARIABLES | 5.3199 | | 0.138291 | 0.138524 | 0.138762 | 0.139007 | 0.139258 | 49.87 | 50.05 |
| Bank of America Corp. | 06048WDU1 | 09/08/10 | 09/08/20 | 100.000 | VARIABLES | 2.4734 | | 0.014687 | 0.014868 | 0.015052 | 0.015238 | 0.015427 | 5.36 | 5.49 |
| Bank of America Corp. | 06048WDW7 | 09/28/10 | 09/28/20 | 100.000 | VARIABLES | 2.6605 | | 0.015256 | 0.015459 | 0.015665 | 0.015873 | 0.016084 | 5.57 | 5.72 |
| Bank of America Corp. | 06048WDZ0 | 09/28/10 | 09/28/20 | 100.000 | VARIABLES | 2.4632 | | 0.010659 | 0.010790 | 0.010923 | 0.011058 | 0.011194 | 3.89 | 3.98 |
| Bank of America Corp. | 06048WEB2 | 09/28/10 | 09/28/20 | 100.000 | VARIABLES | 2.6494 | | 0.015236 | 0.015437 | 0.015642 | 0.015849 | 0.016059 | 5.56 | 5.71 |
| Bank of America Corp. | 06048WEE6 | 10/14/10 | 10/15/30 | 100.000 | VARIABLES | 5.2017 | | 0.132219 | 0.132522 | 0.132833 | 0.133153 | 0.133480 | 47.70 | 47.93 |
| Bank of America Corp. | 06048WEJ5 | 11/19/10 | 11/19/30 | 100.000 | VARIABLES | 5.6999 | | 0.146166 | 0.146456 | 0.146754 | 0.147061 | 0.147376 | 52.70 | 52.91 |
| Bank of America Corp. | 06048WEL0 | 11/18/10 | 11/18/20 | 100.000 | VARIABLES | 2.5529 | | 0.013626 | 0.013800 | 0.013976 | 0.014154 | 0.014335 | 4.95 | 5.08 |
| Bank of America Corp. | 06048WEP1 | 11/19/10 | 11/19/20 | 100.000 | VARIABLES | 2.4292 | | 0.019399 | 0.019635 | 0.019873 | 0.020115 | 0.020359 | 7.05 | 7.22 |
| Bank of America Corp. | 06048WEQ9 | 11/30/10 | 11/30/20 | 100.000 | VARIABLES | 1.9847 | | 0.009873 | 0.009971 | 0.010070 | 0.010170 | 0.010271 | 3.58 | 3.65 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-----------------------|------------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Bank of America Corp. | 06048WES5 | 12/01/10 | 12/01/20 | 100.000 | VARIABLE | 2.5893 | 0.010258 | 0.010391 | 0.010525 | 0.010661 | 0.010799 | 3.72 | 3.82 | |
| Bank of America Corp. | 06048WET3 | 12/15/10 | 12/15/30 | 100.000 | VARIABLE | 5.9911 | 0.151437 | 0.151786 | 0.152146 | 0.152516 | 0.152898 | 54.59 | 54.85 | |
| Bank of America Corp. | 06048WEX4 | 12/10/10 | 12/10/20 | 100.000 | VARIABLE | 2.5961 | 0.010175 | 0.010307 | 0.010441 | 0.010577 | 0.010714 | 3.69 | 3.79 | |
| Bank of America Corp. | 06048WEY2 | 01/13/11 | 01/13/31 | 100.000 | VARIABLE | 5.1717 | 0.136514 | 0.136682 | 0.136855 | 0.137033 | 0.137214 | 49.23 | 49.36 | |
| Bank of America Corp. | 06048WFA3 | 01/14/11 | 01/14/21 | 100.000 | VARIABLE | 5.4019 | 0.149545 | 0.149595 | 0.149647 | 0.149701 | 0.149756 | 53.86 | 53.90 | |
| Bank of America Corp. | 06048WFC9 | 01/31/11 | 01/31/17 | 100.000 | 0.000 | 4.4000 | 0.155280 | | | | | 4.50 | | |
| Bank of America Corp. | 06048WFE5 | 02/18/11 | 02/18/21 | 100.000 | VARIABLE | 5.5089 | 0.152598 | 0.152640 | 0.152684 | 0.152729 | 0.152775 | 54.95 | 54.99 | |
| Bank of America Corp. | 06048WFG0 | 02/24/11 | 02/24/31 | 100.000 | VARIABLE | 5.9293 | 0.158905 | 0.159034 | 0.159166 | 0.159303 | 0.159444 | 57.26 | 57.36 | |
| Bank of America Corp. | 06048WFGJ4 | 03/04/11 | 03/04/31 | 100.000 | VARIABLE | 5.6399 | 0.149438 | 0.149603 | 0.149772 | 0.149945 | 0.150124 | 53.87 | 53.99 | |
| Bank of America Corp. | 06048WFK1 | 02/25/11 | 02/25/21 | 100.000 | VARIABLE | 5.2650 | 0.145641 | 0.145702 | 0.145764 | 0.145828 | 0.145894 | 52.46 | 52.50 | |
| Bank of America Corp. | 06048WFM7 | 03/11/11 | 03/11/21 | 100.000 | VARIABLE | 5.0284 | 0.141501 | 0.141318 | 0.141131 | 0.140938 | 0.140741 | 50.87 | 50.73 | |
| Bank of America Corp. | 06048WFT2 | 03/31/11 | 03/31/21 | 100.000 | VARIABLE | 5.2102 | 0.145576 | 0.145491 | 0.145404 | 0.145315 | 0.145223 | 52.38 | 52.31 | |
| Bank of America Corp. | 06048WFU9 | 03/29/11 | 03/29/21 | 100.000 | VARIABLE | 2.3129 | 0.009591 | 0.009702 | 0.009814 | 0.009927 | 0.010042 | 3.49 | 3.57 | |
| Bank of America Corp. | 06048WFW5 | 04/12/11 | 04/12/21 | 100.000 | VARIABLE | 5.3401 | 0.148981 | 0.148916 | 0.148850 | 0.148783 | 0.148713 | 53.61 | 53.56 | |
| Bank of America Corp. | 06048WGC8 | 05/27/11 | 05/27/31 | 100.000 | VARIABLE | 5.1375 | 0.134357 | 0.134555 | 0.134757 | 0.134965 | 0.135178 | 48.42 | 48.56 | |
| Bank of America Corp. | 06048WGE4 | 06/14/11 | 06/14/21 | 100.000 | VARIABLE | 2.2369 | 0.060837 | 0.060975 | 0.061115 | 0.061256 | 0.061399 | 21.93 | 22.03 | |
| Bank of America Corp. | 06048WGF1 | 06/16/11 | 06/16/23 | 100.000 | VARIABLE | 4.8974 | 0.135893 | 0.135903 | 0.135913 | 0.135923 | 0.135933 | 48.92 | 48.93 | |
| Bank of America Corp. | 06048WGG9 | 06/27/11 | 06/27/31 | 100.000 | VARIABLE | 5.5242 | 0.144917 | 0.145112 | 0.145314 | 0.145520 | 0.145733 | 52.21 | 52.35 | |
| Bank of America Corp. | 06048WGN4 | 07/07/11 | 07/07/21 | 100.000 | VARIABLE | 5.1062 | 0.141931 | 0.141922 | 0.141914 | 0.141905 | 0.141896 | 51.09 | 51.08 | |
| Bank of America Corp. | 06048WGP9 | 06/28/11 | 06/28/21 | 100.000 | VARIABLE | 2.3483 | 0.015069 | 0.015246 | 0.015425 | 0.015606 | 0.015790 | 5.46 | 5.59 | |
| Bank of America Corp. | 06048WQQ7 | 07/14/11 | 07/14/31 | 100.000 | VARIABLE | 5.5582 | 0.145658 | 0.145848 | 0.146044 | 0.146245 | 0.146452 | 52.54 | 52.68 | |
| Bank of America Corp. | 06048WGR5 | 07/14/11 | 07/14/23 | 100.000 | VARIABLE | 5.1475 | 0.142425 | 0.142459 | 0.142494 | 0.142529 | 0.142566 | 51.29 | 51.32 | |
| Bank of America Corp. | 06048WGU8 | 07/14/11 | 07/14/26 | 100.000 | VARIABLE | 5.3900 | 0.144227 | 0.144438 | 0.144654 | 0.144877 | 0.145105 | 52.03 | 52.19 | |
| Bank of America Corp. | 06048WGW7 | 08/15/11 | 08/15/31 | 100.000 | VARIABLE | 5.2773 | 0.137975 | 0.138167 | 0.138364 | 0.138566 | 0.138774 | 49.76 | 49.90 | |
| Bank of America Corp. | 06048WHA1 | 08/15/11 | 08/15/23 | 100.000 | VARIABLE | 4.7457 | 0.131454 | 0.131476 | 0.131499 | 0.131523 | 0.131547 | 47.33 | 47.35 | |
| Bank of America Corp. | 06048WHF0 | 08/26/11 | 08/26/31 | 100.000 | VARIABLE | 5.0293 | 0.130616 | 0.130822 | 0.131034 | 0.131251 | 0.131473 | 47.11 | 47.27 | |
| Bank of America Corp. | 06048WHN3 | 09/30/11 | 09/30/31 | 100.000 | VARIABLE | 5.3142 | 0.137690 | 0.137910 | 0.138136 | 0.138369 | 0.138607 | 49.65 | 49.81 | |
| Bank of America Corp. | 06048WJA9 | 11/04/11 | 11/04/31 | 100.000 | VARIABLE | 5.9880 | 0.157489 | 0.157675 | 0.157867 | 0.158064 | 0.158268 | 56.75 | 56.89 | |
| Bank of America Corp. | 06048WKG4 | 01/31/12 | 01/31/32 | 100.000 | VARIABLE | 5.8093 | 0.153832 | 0.153985 | 0.154143 | 0.154306 | 0.154474 | 55.45 | 55.57 | |
| Bank of America Corp. | 06048WKR0 | 02/23/12 | 02/23/32 | 100.000 | VARIABLE | 5.1904 | 0.141850 | 0.141900 | 0.141951 | 0.142003 | 0.142057 | 51.09 | 51.13 | |
| Bank of America Corp. | 06048WKU3 | 03/08/12 | 03/08/32 | 100.000 | VARIABLE | 5.6026 | 0.149486 | 0.149613 | 0.149744 | 0.149878 | 0.150016 | 53.87 | 53.96 | |
| Bank of America Corp. | 06048WLF5 | 03/30/12 | 03/30/32 | 100.000 | VARIABLE | 5.3816 | 0.145988 | 0.146062 | 0.146138 | 0.146215 | 0.146295 | 52.58 | 52.64 | |
| Bank of America Corp. | 06048WLN8 | 04/16/12 | 04/16/32 | 100.000 | VARIABLE | 5.1652 | 0.137292 | 0.137425 | 0.137561 | 0.137701 | 0.137844 | 49.47 | 49.57 | |
| Bank of America Corp. | 06048WLQ1 | 04/16/12 | 04/16/30 | 100.000 | VARIABLE | 5.4874 | 0.146085 | 0.146246 | 0.146412 | 0.146583 | 0.146758 | 52.64 | 52.77 | |
| Bank of America Corp. | 06048WLX6 | 05/04/12 | 05/04/32 | 100.000 | VARIABLE | 5.6986 | 0.150396 | 0.150558 | 0.150725 | 0.150896 | 0.151073 | 54.19 | 54.31 | |
| Bank of America Corp. | 06048WMF4 | 05/17/12 | 05/17/17 | 100.000 | VARIABLE | 2.0468 | 0.015860 | | | | | 2.16 | | |
| Bank of America Corp. | 06048WNA4 | 08/22/12 | 08/22/19 | 100.000 | VARIABLE | 2.0566 | 0.009812 | 0.009913 | 0.010015 | 0.010118 | 0.010222 | 3.58 | 3.65 | |
| Bank of America Corp. | 06048WNB2 | 08/22/12 | 08/22/18 | 100.000 | 0.000 | 3.2065 | 0.101156 | 0.102777 | 0.104425 | 0.106099 | | 37.13 | 24.42 | |
| Bank of America Corp. | 06048WNH9 | 11/09/12 | 11/09/22 | 100.000 | VARIABLE | 1.6066 | 0.008923 | 0.008994 | 0.009067 | 0.009139 | 0.009213 | 3.23 | 3.28 | |
| Bank of America Corp. | 06048WNK2 | 12/10/12 | 12/10/22 | 100.000 | VARIABLE | 1.4139 | 0.037780 | 0.037899 | 0.038020 | 0.038142 | 0.038264 | 13.63 | 13.71 | |
| Bank of America Corp. | 06048WNZ9 | 07/11/13 | 07/11/33 | 100.000 | VARIABLE | 5.0043 | 0.132118 | 0.132249 | 0.132383 | 0.132521 | 0.132662 | 47.63 | 47.73 | |
| Bank of America Corp. | 06048WPB0 | 08/06/13 | 08/06/33 | 100.000 | VARIABLE | 4.8453 | 0.128045 | 0.128172 | 0.128301 | 0.128433 | 0.128569 | 46.16 | 46.25 | |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Bank of America Corp. | 06048WPD6 | 08/30/13 | 08/30/33 | 100.000 | VARIABLE | 4.9958 | | 0.130759 | 0.130167 | 0.131008 | 0.130421 | 0.131271 | 47.65 | 47.74 |
| Bank of America Corp. | 06048WPE4 | 09/23/13 | 09/23/33 | 100.000 | VARIABLE | 4.8735 | | 0.128504 | 0.128636 | 0.128772 | 0.128910 | 0.129052 | 46.31 | 46.41 |
| Bank of America Corp. | 06048WPF1 | 10/10/13 | 10/10/33 | 100.000 | VARIABLE | 4.7034 | | 0.124129 | 0.124257 | 0.124387 | 0.124520 | 0.124657 | 44.73 | 44.83 |
| Bank of America Corp. | 06048WPJ3 | 12/23/13 | 12/23/33 | 100.000 | VARIABLE | 4.8649 | | 0.128587 | 0.128713 | 0.128842 | 0.128974 | 0.129109 | 46.32 | 46.41 |
| Bank of America Corp. | 06048WPM6 | 02/28/14 | 02/29/24 | 100.000 | VARIABLE | 3.7879 | | 0.100829 | 0.099403 | 0.101277 | 0.099852 | 0.101742 | 36.60 | 36.76 |
| Bank of America Corp. | 06048WPN4 | 03/20/14 | 03/20/34 | 100.000 | VARIABLE | 4.4527 | | 0.117110 | 0.117236 | 0.117365 | 0.117497 | 0.117631 | 42.21 | 42.30 |
| Bank of America Corp. | 06048WPP9 | 07/03/14 | 07/03/17 | 100.000 | 0.000 | 1.1927 | | 0.033929 | 0.034132 | | | | 6.21 | |
| Bank of America Corp. | 06048WQJ2 | 02/20/15 | 02/20/18 | 109.390 | 0.250 | 1.4840 | | 0.045948 | 0.046238 | 0.046529 | | | 16.67 | 2.28 |
| Bank of America Corp. | 06048WRU6 | 09/30/15 | 09/30/30 | 100.000 | VARIABLE | 2.8047 | | 0.019471 | 0.018992 | 0.018506 | 0.018014 | 0.017515 | 6.84 | 6.48 |
| Bank of America Corp. | 06048WRV4 | 10/30/15 | 10/30/25 | 100.000 | VARIABLE | 2.4485 | | 0.009452 | 0.009194 | 0.008932 | 0.008667 | 0.008399 | 3.32 | 3.14 |
| Bank of America Corp. | 06048WTR1 | 10/28/16 | 10/28/26 | 100.000 | VARIABLE | 2.1950 | 0.53 | 0.008471 | 0.008137 | 0.007800 | 0.007459 | 0.007114 | 2.95 | 2.70 |
| BANK OF AMERICA CORP | 06048WUR9 | 08/25/17 | 08/25/29 | 100.000 | VARIABLE | 1.6609 | | | | 0.008636 | 0.008311 | 0.007983 | 1.09 | 2.97 |
| BANK OF AMERICA CORP | 06048WUT5 | 08/28/17 | 08/28/27 | 100.000 | VARIABLE | 1.7157 | | | | 0.010992 | 0.010645 | 0.010296 | 1.35 | 3.81 |
| BANK OF AMERICA CORPORAT | 06050R205 | 04/01/11 | 04/04/17 | 100.000 | VARIABLE | 3.9581 | 227.59 | 0.109948 | | | | | 10.23 | |
| BANK OF AMERICA CORPORAT | 06050R403 | 05/05/11 | 05/05/17 | 100.000 | VARIABLE | 3.9790 | 225.03 | 0.110528 | | | | | 13.71 | |
| BANK OF AMERICA CORPORAT | 06050R783 | 07/01/11 | 06/30/17 | 100.000 | VARIABLE | 3.8553 | 212.02 | 0.107086 | | | | | 19.17 | |
| Bank of America Corp. | 06051N112 | 07/01/11 | 06/30/17 | 100.000 | 0.000 | 3.8315 | | 0.130398 | | | | | 23.47 | |
| Bank of America Corp. | 06051N153 | 08/04/11 | 07/28/17 | 100.000 | 0.000 | 3.7887 | | 0.126887 | 0.129291 | | | | 26.70 | |
| Bank of America Corp. | 06051N427 | 09/16/11 | 09/29/17 | 100.000 | 0.000 | 4.4514 | | 0.154343 | 0.157778 | | | | 41.98 | |
| Bank of America Corp. | 06051N518 | 10/06/11 | 09/29/17 | 100.000 | 0.000 | 5.1704 | | 0.185199 | 0.189986 | | | | 50.50 | |
| Bank of America Corp. | 06051N658 | 11/03/11 | 10/27/17 | 100.000 | 0.000 | 4.7611 | | 0.167200 | 0.171181 | | | | 50.21 | |
| Bank of America Corp. | 06051P448 | 02/02/12 | 01/27/17 | 100.000 | 0.000 | 4.0039 | | 0.132866 | | | | | 3.45 | |
| Bank of America Corp. | 06051P513 | 03/01/12 | 02/24/17 | 100.000 | 0.000 | 3.8488 | | 0.126825 | | | | | 6.72 | |
| Bank of America Corp. | 06051P521 | 03/01/12 | 02/23/17 | 100.000 | 0.000 | 3.8618 | | 0.127312 | | | | | 6.62 | |
| Bank of America Corp. | 06051P760 | 04/05/12 | 04/02/18 | 100.000 | 0.000 | 3.7916 | | 0.124677 | 0.127041 | 0.129449 | | | 45.73 | 11.78 |
| Bank of America Corp. | 06051R345 | 07/06/12 | 06/29/18 | 100.000 | 0.000 | 3.5615 | | 0.115884 | 0.117947 | 0.120048 | | | 42.10 | 21.37 |
| Bank of America Corp. | 06051R527 | 08/02/12 | 07/27/18 | 100.000 | 0.000 | 3.0742 | | 0.096438 | 0.097921 | 0.099426 | 0.100954 | | 35.44 | 20.76 |
| Bank of America Corp. | 06051R774 | 05/03/12 | 04/27/18 | 100.000 | 0.000 | 3.9752 | | 0.131735 | 0.134353 | 0.137023 | | | 48.23 | 15.89 |
| Bank of America Corp. | 06051R881 | 06/01/12 | 05/25/18 | 100.000 | 0.000 | 4.1954 | | 0.140385 | 0.143330 | 0.146337 | | | 51.28 | 21.07 |
| Bank of America Corp. | 06052R666 | 02/03/11 | 02/02/18 | 100.000 | 0.000 | 4.4999 | | 0.159641 | 0.163233 | 0.166906 | | | 59.20 | 5.17 |
| Bank of America Corp. | 06053D195 | 09/07/12 | 08/31/18 | 100.000 | 0.000 | 2.8935 | | 0.089616 | 0.089430 | 0.092228 | 0.092037 | | 33.00 | 22.28 |
| Bank of America Corp. | 06053D559 | 11/02/12 | 10/26/18 | 100.000 | 0.000 | 2.2130 | | 0.067105 | 0.067847 | 0.068598 | 0.069357 | | 24.39 | 20.37 |
| Bank of America Corp. | 06053D872 | 01/10/13 | 12/26/18 | 100.000 | 0.000 | 2.0976 | | 0.063287 | 0.063951 | 0.064622 | 0.065299 | | 22.91 | 23.06 |
| Bank of America Corp. | 06053E391 | 02/28/13 | 02/22/19 | 100.000 | 0.000 | 2.1320 | | 0.063755 | 0.064435 | 0.065122 | 0.065816 | 0.066517 | 23.25 | 23.75 |
| Bank of America Corp. | 06053E599 | 04/05/13 | 03/29/19 | 100.000 | 0.000 | 2.2115 | | 0.066323 | 0.067056 | 0.067797 | 0.068547 | 0.069305 | 24.14 | 24.68 |
| Bank of America Corp. | 06053E755 | 06/06/13 | 05/31/19 | 100.000 | 0.000 | 2.3276 | | 0.070083 | 0.070899 | 0.071724 | 0.072559 | 0.073403 | 25.43 | 26.02 |
| Bank of America Corp. | 06053F638 | 10/04/13 | 09/24/19 | 100.000 | 0.000 | 2.9627 | | 0.089817 | 0.091147 | 0.092497 | 0.093868 | 0.095258 | 32.83 | 33.81 |
| Bank of America Corp. | 06053M427 | 09/05/14 | 08/27/21 | 100.000 | 0.000 | 2.9178 | | 0.085830 | 0.087082 | 0.088353 | 0.089642 | 0.090949 | 31.44 | 32.36 |
| Bank of America Corp. | 06053M518 | 10/02/14 | 09/24/21 | 100.000 | 0.000 | 3.1046 | | 0.091658 | 0.093081 | 0.094526 | 0.095993 | 0.097483 | 33.53 | 34.58 |
| Bank of America Corp. | 06053M534 | 11/06/14 | 10/29/21 | 100.000 | 0.000 | 2.9616 | | 0.087199 | 0.088490 | 0.089801 | 0.091130 | 0.092480 | 31.79 | 32.73 |
| Bank of America Corp. | 06053M674 | 12/03/14 | 11/24/21 | 100.000 | 0.000 | 2.8708 | | 0.084362 | 0.085573 | 0.086801 | 0.088047 | 0.089311 | 30.68 | 31.57 |
| Bank of America Corp. | 06053M864 | 02/12/15 | 02/26/27 | 100.000 | 0.000 | 3.3492 | | 0.097913 | 0.099552 | 0.101220 | 0.102915 | 0.104638 | 35.96 | 37.17 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-----------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Bank of America Corp. | 06053U106 | 02/05/15 | 01/28/22 | 100.000 | 0.000 | 2.5377 | | 0.073174 | 0.074102 | 0.075043 | 0.075995 | 0.076959 | 26.80 | 27.48 |
| Bank of America Corp. | 06053W169 | 04/02/15 | 03/25/22 | 100.000 | 0.000 | 2.7072 | | 0.078255 | 0.079315 | 0.080388 | 0.081476 | 0.082579 | 28.57 | 29.35 |
| Bank of America Corp. | 06053W359 | 06/04/15 | 05/27/22 | 100.000 | 0.000 | 2.8843 | | 0.083591 | 0.084796 | 0.086019 | 0.087259 | 0.088518 | 30.39 | 31.28 |
| Bank of America Corp. | 06053W458 | 07/02/15 | 06/24/22 | 100.000 | 0.000 | 3.1925 | | 0.092931 | 0.094415 | 0.095922 | 0.097453 | 0.099008 | 33.74 | 34.83 |
| Bank of America Corp. | 06053W631 | 08/10/15 | 08/27/21 | 100.000 | 0.000 | 2.7830 | | 0.079575 | 0.080683 | 0.081805 | 0.082944 | 0.084098 | 29.12 | 29.94 |
| Bank of America Corp. | 06053W649 | 08/10/15 | 08/26/22 | 100.000 | 0.000 | 3.0325 | | 0.086926 | 0.088244 | 0.089582 | 0.090940 | 0.092319 | 31.86 | 32.84 |
| Bank of America Corp. | 06053W730 | 10/01/15 | 09/30/22 | 100.000 | 0.000 | 2.9206 | | 0.082590 | 0.083338 | 0.085019 | 0.085790 | 0.087521 | 30.51 | 31.41 |
| Bank of America Corp. | 06053W888 | 10/23/15 | 10/28/22 | 100.000 | 0.000 | 2.9889 | | 0.085559 | 0.086838 | 0.088136 | 0.089453 | 0.090789 | 31.19 | 32.13 |
| Bank of America Corp. | 06053Y330 | 12/02/15 | 11/30/18 | 100.000 | 0.000 | 1.8674 | | 0.052260 | 0.052460 | 0.053241 | 0.053444 | | 19.14 | 17.77 |
| Barclays Bank PLC | 067387HP8 | 02/28/14 | 02/29/20 | 100.000 | 0.000 | 2.6300 | | 0.077557 | 0.077296 | 0.079610 | 0.079342 | 0.081718 | 28.51 | 29.27 |
| Barclays Bank PLC | 067387HW3 | 03/28/14 | 03/28/24 | 100.000 | 0.000 | 3.5500 | | 0.107680 | 0.109591 | 0.111536 | 0.113516 | 0.115531 | 39.47 | 40.88 |
| Barclays Bank PLC | 067387HZ6 | 04/10/14 | 04/10/24 | 100.000 | 0.000 | 3.6100 | | 0.109661 | 0.111640 | 0.113655 | 0.115706 | 0.117795 | 40.16 | 41.62 |
| Barclays Bank PLC | 06738CZX0 | 03/09/07 | 03/09/17 | 100.000 | 0.000 | 5.5900 | | 0.262166 | | | | | 17.83 | |
| Barclays Bank PLC | 06738JFL3 | 11/12/10 | 11/12/22 | 100.000 | VARIES | 3.8891 | | 0.110414 | 0.110400 | 0.110386 | 0.110372 | 0.110358 | 39.75 | 39.74 |
| Barclays Bank PLC | 06738JHK3 | 09/30/10 | 09/30/20 | 100.000 | VARIES | 4.0513 | | 0.116333 | 0.116040 | 0.115741 | 0.115308 | 0.114866 | 41.77 | 41.51 |
| Barclays Bank PLC | 06738JHL1 | 10/15/10 | 10/15/22 | 100.000 | VARIES | 4.2147 | | 0.122356 | 0.122114 | 0.121867 | 0.121614 | 0.121356 | 43.97 | 43.79 |
| Barclays Bank PLC | 06738JJR6 | 10/07/10 | 10/07/20 | 100.000 | VARIES | 4.0417 | | 0.116608 | 0.116243 | 0.115870 | 0.115370 | 0.114860 | 41.85 | 41.54 |
| Barclays Bank PLC | 06738JL28 | 03/24/11 | 03/24/21 | 100.000 | VARIES | 4.4416 | | 0.126574 | 0.126763 | 0.126957 | 0.127155 | 0.127357 | 45.64 | 45.78 |
| Barclays Bank PLC | 06738JLF9 | 11/04/10 | 11/04/25** | 100.000 | VARIES | 3.9434 | | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.00** | 0.00 |
| Barclays Bank PLC | 06738JLS1 | 10/21/10 | 10/21/20 | 100.000 | VARIES | 4.0317 | | 0.116336 | 0.115987 | 0.115630 | 0.115151 | 0.114662 | 41.77 | 41.47 |
| Barclays Bank PLC | 06738JLX0 | 10/07/10 | 10/07/22 | 100.000 | VARIES | 4.2148 | | 0.122407 | 0.122163 | 0.121914 | 0.121660 | 0.121400 | 43.98 | 43.80 |
| Barclays Bank PLC | 06738JMB7 | 08/19/10 | 08/19/22 | 100.000 | VARIES | 4.2846 | 275.18 | 0.121004 | 0.121067 | 0.121132 | 0.121049 | 0.120964 | 43.59 | 43.57 |
| Barclays Bank PLC | 06738K3N9 | 04/25/12 | 04/25/17 | 100.000 | 0.000 | 3.1701 | | 0.101446 | | | | | 11.56 | |
| Barclays Bank PLC | 06738KAM3 | 02/25/11 | 02/25/31 | 100.000 | VARIES | 5.5651 | | 0.122786 | 0.123380 | 0.123991 | 0.124618 | 0.125640 | 44.46 | 44.96 |
| Barclays Bank PLC | 06738KBW0 | 02/09/11 | 02/09/21 | 100.000 | VARIES | 4.8413 | | 0.137013 | 0.136876 | 0.136649 | 0.136418 | 0.136129 | 49.25 | 49.08 |
| Barclays Bank PLC | 06738KCN9 | 03/16/11 | 03/16/21 | 100.000 | VARIES | 4.8210 | | 0.136421 | 0.136301 | 0.136087 | 0.135867 | 0.135582 | 49.05 | 48.90 |
| Barclays Bank PLC | 06738KEA5 | 03/09/11 | 03/09/21 | 100.000 | VARIES | 5.1731 | | 0.153498 | 0.152733 | 0.151949 | 0.150859 | 0.149740 | 54.95 | 54.26 |
| Barclays Bank PLC | 06738KEM9 | 04/08/11 | 04/08/21 | 100.000 | VARIES | 5.0807 | | 0.144366 | 0.144257 | 0.143956 | 0.143647 | 0.143245 | 51.92 | 51.71 |
| Barclays Bank PLC | 06738KGD7 | 04/07/11 | 04/12/17 | 100.000 | 0.000 | 3.8999 | | 0.134044 | | | | | 13.54 | |
| Barclays Bank PLC | 06738KHK0 | 05/12/11 | 05/12/21 | 100.000 | VARIES | 4.6809 | | 0.132303 | 0.132226 | 0.132046 | 0.131861 | 0.131599 | 47.60 | 47.48 |
| Barclays Bank PLC | 06738KK75 | 01/25/12 | 01/25/19 | 100.000 | 0.000 | 4.4001 | | 0.148667 | 0.151938 | 0.155280 | 0.158697 | 0.162188 | 55.14 | 57.59 |
| Barclays Bank PLC | 06738KLP4 | 06/28/11 | 06/28/23 | 100.000 | VARIES | 4.8717 | | 0.139958 | 0.139896 | 0.139674 | 0.139446 | 0.139109 | 50.37 | 50.24 |
| Barclays Bank PLC | 06738KMV0 | 07/28/11 | 07/28/21 | 100.000 | VARIES | 4.8123 | | 0.137701 | 0.137448 | 0.137189 | 0.136847 | 0.136497 | 49.45 | 49.22 |
| Barclays Bank PLC | 06738KN56 | 02/29/12 | 02/28/18 | 100.000 | 0.000 | 3.1971 | | 0.101866 | 0.101807 | 0.105148 | | | 37.57 | 6.10 |
| Barclays Bank PLC | 06738KN98 | 02/29/12 | 02/28/22 | 100.000 | VARIES | 4.0104 | | 0.111537 | 0.109768 | 0.111555 | 0.109704 | 0.111448 | 40.39 | 40.36 |
| Barclays Bank PLC | 06738KNF4 | 07/29/11 | 07/31/17 | 100.000 | 0.000 | 3.5900 | | 0.119165 | 0.121304 | | | | 25.29 | |
| Barclays Bank PLC | 06738KQ53 | 02/14/12 | 02/14/22 | 100.000 | 0.500 | 4.1087 | | 0.134264 | 0.136737 | 0.139261 | 0.141837 | 0.144465 | 49.46 | 51.31 |
| Barclays Bank PLC | 06738KQF1 | 08/31/11 | 08/31/17 | 100.000 | 0.000 | 3.9281 | | 0.131810 | 0.132207 | | | | 31.97 | |
| Barclays Bank PLC | 06738KQS3 | 08/31/11 | 08/31/31 | 100.000 | VARIES | 6.1336 | | 0.140323 | 0.139063 | 0.142445 | 0.141214 | 0.144698 | 51.25 | 52.04 |
| Barclays Bank PLC | 06738KQT1 | 08/05/11 | 08/05/21 | 100.000 | VARIES | 4.6124 | | 0.133815 | 0.133672 | 0.133526 | 0.133100 | 0.132664 | 48.11 | 47.87 |
| Barclays Bank PLC | 06738KR78 | 03/16/12 | 03/30/17 | 100.000 | 0.000 | 4.4001 | | 0.148922 | | | | | 13.25 | |
| Barclays Bank PLC | 06738KTB7 | 09/30/11 | 09/30/31 | 100.000 | VARIES | 5.4570 | | 0.134226 | 0.135188 | 0.136177 | 0.137192 | 0.138235 | 48.67 | 49.39 |

** These calculations may be revised.

SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|-------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Barclays Bank PLC | 06738KU33 | 03/06/12 | 03/06/17 | 100.000 | 0.000 | 2.8900 | | 0.091344 | | | | | | 5.94 | |
| Barclays Bank PLC | 06738KUD1 | 09/30/11 | 09/29/17 | 100.000 | 0.000 | 3.9800 | | 0.134618 | 0.137297 | | | | | 36.56 | |
| Barclays Bank PLC | 06738KVE8 | 09/29/11 | 09/30/31 | 100.000 | VARIES | 5.2986 | | 0.132738 | 0.133534 | 0.134351 | 0.135189 | 0.136050 | | 48.08 | 48.67 |
| Barclays Bank PLC | 06738KW98 | 05/09/12 | 04/14/17 | 100.000 | 0.000 | 2.0400 | | 0.061999 | | | | | | 6.39 | |
| Barclays Bank PLC | 06738KWV9 | 09/30/11 | 10/03/17 | 100.000 | 0.000 | 3.9900 | | 0.135084 | 0.137779 | | | | | 37.23 | |
| Barclays Bank PLC | 06738KWX5 | 10/31/11 | 11/01/31 | 100.000 | VARIES | 4.5597 | | 0.115569 | 0.114637 | 0.117526 | 0.116606 | 0.119574 | | 42.13 | 42.85 |
| BARCLAYS BANK PLC | 06739FJA0 | 12/18/15 | 12/19/22 | 100.000 | 0.125 | 2.3109 | 24.09 | 0.065606 | 0.066323 | 0.067050 | 0.067784 | 0.068527 | | 23.76 | 24.29 |
| BARCLAYS BANK PLC | 06739FJF9 | 03/11/16 | 03/13/23 | 100.000 | 0.125 | 2.2608 | 18.29 | 0.063478 | 0.064156 | 0.064842 | 0.065536 | 0.066237 | | 23.12 | 23.62 |
| Barclays Bank PLC | 06739JYA5 | 09/30/09 | 09/30/19 | 100.000 | VARIES | 5.0571 | | 0.133544 | 0.134398 | 0.135274 | 0.136337 | 0.137426 | | 48.39 | 49.09 |
| Barclays Bank PLC | 06740AC49 | 09/30/13 | 09/27/19 | 100.000 | 0.000 | 2.5800 | | 0.076950 | 0.076672 | 0.078948 | 0.078663 | 0.080998 | | 28.23 | 28.96 |
| Barclays Bank PLC | 06740AE21 | 10/31/13 | 10/30/19 | 100.000 | 0.000 | 2.5111 | | 0.074344 | 0.074867 | 0.076223 | 0.076758 | 0.078149 | | 27.35 | 28.04 |
| Barclays Bank PLC | 06740AF38 | 11/29/13 | 11/26/19 | 100.000 | 0.000 | 2.5599 | | 0.076308 | 0.076025 | 0.078274 | 0.077983 | 0.080291 | | 27.87 | 28.59 |
| Barclays Bank PLC | 06740AH69 | 12/30/13 | 12/27/19 | 100.000 | 0.000 | 2.8199 | | 0.084240 | 0.084960 | 0.086632 | 0.087373 | 0.089092 | | 30.89 | 31.77 |
| Barclays Bank PLC | 06740AL80 | 02/28/14 | 02/27/20 | 100.000 | 0.000 | 2.6775 | | 0.077756 | 0.080103 | 0.079852 | 0.082262 | 0.082004 | | 29.07 | 29.86 |
| Barclays Bank PLC | 06740ASJ9 | 02/29/12 | 02/28/22 | 100.000 | VARIES | 3.2529 | | 0.093474 | 0.092224 | 0.093716 | 0.092152 | 0.093394 | | 33.92 | 33.88 |
| Barclays Bank PLC | 06740AWF2 | 10/31/12 | 10/30/19 | 100.000 | 0.000 | 2.2609 | | 0.067952 | 0.068345 | 0.069497 | 0.069898 | 0.071077 | | 24.97 | 25.54 |
| Barclays Bank PLC | 06740AYA1 | 02/28/13 | 02/27/20 | 100.000 | 0.000 | 2.1583 | | 0.063222 | 0.064963 | 0.064594 | 0.066373 | 0.065995 | | 23.57 | 24.08 |
| Barclays Bank PLC | 06740AYT0 | 04/30/13 | 04/29/20 | 100.000 | 0.000 | 2.0500 | | 0.060483 | 0.060769 | 0.061729 | 0.062021 | 0.063001 | | 22.21 | 22.67 |
| Barclays Bank PLC | 06740AZZ5 | 07/31/13 | 07/30/19 | 100.000 | 0.000 | 2.6012 | | 0.076376 | 0.078652 | 0.078376 | 0.080711 | 0.080428 | | 28.60 | 29.35 |
| Barclays Bank PLC | 06740D558 | 02/04/15 | 08/03/22 | 100.000 | 0.000 | 2.2500 | | 0.064629 | 0.065356 | 0.066091 | 0.066835 | 0.067587 | | 23.61 | 24.15 |
| Barclays Bank PLC | 06740H286 | 05/21/10 | 05/24/17 | 100.000 | 2.500 | 4.9968 | | 0.165070 | | | | | | 23.61 | |
| Barclays Bank PLC | 06740JM98 | 03/10/10 | 03/10/17 | 100.000 | VARIES | 4.4514 | | 0.124125 | | | | | | 8.56 | |
| Barclays Bank PLC | 06740JRD4 | 01/27/10 | 01/27/17 | 100.000 | VARIES | 4.3945 | | 0.123940 | | | | | | 3.22 | |
| Barclays Bank PLC | 06740JTK6 | 02/08/10 | 02/08/17 | 100.000 | VARIES | 4.5813 | | 0.127653 | | | | | | 4.72 | |
| Barclays Bank PLC | 06740PBC9 | 06/24/10 | 06/26/18 | 100.000 | 0.000 | 4.9700 | | 0.190001 | 0.194722 | 0.199561 | | | | 69.30 | 34.92 |
| Barclays Bank PLC | 06740PBE5 | 06/25/10 | 06/25/17 | 100.000 | 1.000 | 4.7052 | | 0.167027 | | | | | | 29.06 | |
| Barclays Bank PLC | 06740PBX3 | 07/06/10 | 07/06/20 | 100.000 | VARIES | 5.0547 | | 0.151224 | 0.150127 | 0.149002 | 0.147753 | 0.146473 | | 53.85 | 52.97 |
| Barclays Bank PLC | 06740PC38 | 11/29/10 | 11/29/30 | 100.000 | VARIES | 4.9296 | | 0.105784 | 0.105773 | 0.105761 | 0.106462 | 0.107180 | | 38.08 | 38.25 |
| Barclays Bank PLC | 06740PKG0 | 08/16/10 | 08/16/17 | 100.000 | VARIES | 3.6632 | | 0.104631 | 0.103206 | | | | | 23.29 | |
| Barclays Bank PLC | 06740PM37 | 11/30/10 | 11/30/20 | 100.000 | VARIES | 4.6824 | | 0.135058 | 0.134689 | 0.134312 | 0.133740 | 0.133154 | | 48.53 | 48.21 |
| Barclays Bank PLC | 06740PMM5 | 08/27/10 | 08/29/18 | 100.000 | 0.000 | 3.8101 | | 0.130584 | 0.133802 | 0.135606 | 0.138949 | | | 48.88 | 33.15 |
| Barclays Bank PLC | 06740PMQ6 | 09/16/10 | 09/16/25 | 100.000 | VARIES | 4.4380 | | 0.106337 | 0.106769 | 0.107212 | 0.107898 | 0.108599 | | 38.45 | 38.87 |
| Barclays Bank PLC | 06740PMT0 | 08/26/10 | 08/26/20 | 100.000 | VARIES | 4.3098 | | 0.126535 | 0.125831 | 0.125112 | 0.124378 | 0.123628 | | 45.25 | 44.72 |
| Barclays Bank PLC | 06740PQH2 | 09/30/10 | 09/29/17 | 100.000 | 0.000 | 3.3901 | | 0.115202 | 0.117155 | | | | | 31.23 | |
| Barclays Bank PLC | 06740PSZ0 | 10/13/10 | 10/13/17 | 100.000 | 0.750 | 3.3000 | | 0.107039 | 0.108461 | | | | | 30.44 | |
| Barclays Bank PLC | 06740PV29 | 12/30/10 | 12/30/30 | 100.000 | VARIES | 5.2624 | | 0.125510 | 0.126037 | 0.126578 | 0.127647 | 0.128744 | | 45.28 | 45.76 |
| Barclays Bank PLC | 06740PVH6 | 10/20/10 | 10/20/25 | 100.000 | VARIES | 4.6203 | | 0.129070 | 0.129188 | 0.129307 | 0.129430 | 0.129555 | | 46.50 | 46.59 |
| Barclays Bank PLC | 06740PVZ6 | 09/30/10 | 09/30/25 | 100.000 | VARIES | 4.7399 | | 0.107645 | 0.107879 | 0.108119 | 0.109067 | 0.110037 | | 38.84 | 39.27 |
| Barclays Bank PLC | 06740PX43 | 12/17/10 | 12/19/18 | 100.000 | 0.000 | 4.6600 | | 0.170698 | 0.174675 | 0.178745 | 0.182910 | | | 62.26 | 62.95 |
| Barclays Bank PLC | 06740PX50 | 12/17/10 | 12/19/18 | 100.000 | 0.000 | 4.6600 | | 0.170698 | 0.174675 | 0.178745 | 0.182910 | | | 62.26 | 62.95 |
| Barclays Bank PLC | 06740PYE0 | 12/30/10 | 12/30/30 | 100.000 | VARIES | 5.6003 | | 0.123050 | 0.123952 | 0.124879 | 0.126582 | 0.128333 | | 44.46 | 45.27 |
| Barclays Bank PLC | 06740PYG5 | 01/14/11 | 01/14/21 | 100.000 | VARIES | 4.9825 | | 0.143657 | 0.143506 | 0.143143 | 0.142770 | 0.142190 | | 51.60 | 51.31 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Barclays Bank PLC | 06740PZ33 | 01/27/11 | 01/27/31 | 100.000 | VARIABLES | 5.5228 | | 0.133856 | 0.134274 | 0.134703 | 0.135145 | 0.135822 | 48.39 | 48.74 |
| Barclays Bank PLC | 06741JS59 | 05/20/14 | 05/20/21 | 100.000 | 0.000 | 2.7400 | | 0.081469 | 0.082585 | 0.083716 | 0.084863 | 0.086026 | 29.62 | 30.44 |
| Barclays Bank PLC | 06741JV30 | 07/23/14 | 07/23/21 | 100.000 | 0.000 | 2.8400 | | 0.083465 | 0.084650 | 0.085852 | 0.087071 | 0.088308 | 30.64 | 31.51 |
| Barclays Bank PLC | 06741JV89 | 08/18/14 | 08/18/21 | 100.000 | 0.000 | 2.8000 | | 0.082226 | 0.083377 | 0.084544 | 0.085728 | 0.086928 | 30.12 | 30.97 |
| Barclays Bank PLC | 06741L427 | 03/02/12 | 03/05/18 | 100.000 | 0.000 | 3.2000 | | 0.102565 | 0.104206 | 0.105874 | | | 37.60 | 6.78 |
| Barclays Bank PLC | 06741RGQ8 | 04/18/13 | 04/18/30 | 100.000 | VARIABLES | 3.0513 | | 0.087810 | 0.088091 | 0.088375 | 0.088664 | 0.088851 | 31.70 | 31.90 |
| Barclays Bank PLC | 06741T2A4 | 11/29/13 | 11/29/18 | 100.000 | 0.000 | 2.1200 | | 0.062735 | 0.063400 | 0.064072 | 0.064751 | | 22.75 | 21.14 |
| Barclays Bank PLC | 06741T2W6 | 12/23/13 | 12/23/33 | 100.000 | VARIABLES | 4.3876 | | 0.096290 | 0.093769 | 0.091194 | 0.091235 | 0.091278 | 34.17 | 32.84 |
| Barclays Bank PLC | 06741T3M7 | 12/27/13 | 12/27/28 | 100.000 | VARIABLES | 4.2827 | | 0.098517 | 0.096339 | 0.094114 | 0.094346 | 0.094582 | 35.06 | 33.92 |
| Barclays Bank PLC | 06741T6B8 | 02/28/14 | 02/28/34 | 100.000 | VARIABLES | 4.0797 | | 0.095055 | 0.092019 | 0.092003 | 0.088956 | 0.090612 | 33.76 | 32.85 |
| Barclays Bank PLC | 06741T6S1 | 03/28/14 | 03/28/34 | 100.000 | VARIABLES | 4.1532 | | 0.097789 | 0.094051 | 0.090236 | 0.086341 | 0.082366 | 33.83 | 31.05 |
| Barclays Bank PLC | 06741T6U6 | 03/04/14 | 03/04/24 | 100.000 | 0.250 | 3.4337 | | 0.103237 | 0.104891 | 0.106572 | 0.108283 | 0.110022 | 37.85 | 39.08 |
| Barclays Bank PLC | 06741TEH6 | 08/20/12 | 08/22/17 | 100.000 | 0.000 | 2.7100 | | 0.083848 | 0.084984 | | | | 19.57 | |
| Barclays Bank PLC | 06741TFL6 | 10/30/12 | 10/30/17 | 100.000 | 0.000 | 1.7610 | | 0.052469 | 0.052931 | | | | 15.77 | |
| Barclays Bank PLC | 06741TGd3 | 09/20/12 | 09/20/19 | 100.000 | 0.000 | 2.6499 | | 0.081784 | 0.082867 | 0.083965 | 0.085078 | 0.086205 | 29.86 | 30.65 |
| Barclays Bank PLC | 06741TL70 | 09/19/13 | 09/21/20 | 100.000 | 0.000 | 3.1924 | | 0.097535 | 0.099092 | 0.100673 | 0.102280 | 0.103913 | 35.71 | 36.86 |
| Barclays Bank PLC | 06741TM79 | 09/27/13 | 09/27/19 | 100.000 | 0.000 | 2.7613 | | 0.083279 | 0.084428 | 0.085594 | 0.086776 | 0.087974 | 30.40 | 31.25 |
| Barclays Bank PLC | 06741TPR2 | 03/21/13 | 03/21/33 | 100.000 | VARIABLES | 3.9299 | | 0.060301 | 0.059203 | 0.059718 | 0.060891 | 0.062087 | 21.45 | 21.95 |
| Barclays Bank PLC | 06741TRP4 | 03/28/13 | 03/28/33 | 100.000 | VARIABLES | 3.9300 | | 0.059958 | 0.059008 | 0.059718 | 0.060891 | 0.062088 | 21.39 | 21.93 |
| Barclays Bank PLC | 06741TRR0 | 04/09/13 | 04/09/28 | 100.000 | VARIABLES | 3.5338 | | 0.078042 | 0.075581 | 0.075381 | 0.075178 | 0.074972 | 27.43 | 27.07 |
| Barclays Bank PLC | 06741TRW9 | 04/30/13 | 04/30/20 | 100.000 | 0.000 | 2.1700 | | 0.065008 | 0.065713 | 0.066426 | 0.067147 | 0.067875 | 23.62 | 24.13 |
| Barclays Bank PLC | 06741TSE8 | 04/19/13 | 04/19/33 | 100.000 | VARIABLES | 3.7861 | | 0.076959 | 0.073510 | 0.072874 | 0.072226 | 0.071565 | 26.79 | 26.02 |
| Barclays Bank PLC | 06741TUA3 | 05/10/13 | 05/10/28 | 100.000 | VARIABLES | 3.2563 | | 0.063992 | 0.063716 | 0.064436 | 0.065486 | 0.066552 | 23.01 | 23.49 |
| Barclays Bank PLC | 06741TUB1 | 05/03/13 | 05/03/33 | 100.000 | VARIABLES | 3.4200 | | 0.057023 | 0.055944 | 0.056163 | 0.057123 | 0.058100 | 20.28 | 20.50 |
| Barclays Bank PLC | 06741TV38 | 10/31/13 | 10/31/18 | 100.000 | 0.000 | 2.1200 | | 0.062734 | 0.063399 | 0.064071 | 0.064750 | | 22.79 | 19.28 |
| Barclays Bank PLC | 06741TVK0 | 05/31/13 | 05/31/33 | 100.000 | VARIABLES | 3.5100 | | 0.057715 | 0.056619 | 0.056856 | 0.057854 | 0.058869 | 20.55 | 20.71 |
| Barclays Bank PLC | 06741TWH6 | 06/17/13 | 06/17/33 | 100.000 | VARIABLES | 3.6856 | | 0.067517 | 0.063426 | 0.063275 | 0.063121 | 0.062964 | 23.51 | 22.75 |
| Barclays Bank PLC | 06741TXA0 | 06/28/13 | 06/30/20 | 100.000 | 0.000 | 2.9922 | | 0.092238 | 0.093618 | 0.095019 | 0.096440 | 0.097883 | 33.46 | 34.47 |
| BARCLAYS BANK PLC | 06741TXZ5 | 07/31/13 | 07/30/20 | 100.000 | 0.250 | 2.9327 | 104.32 | 0.088266 | 0.089459 | 0.090669 | 0.091896 | 0.093142 | 32.35 | 33.24 |
| BARCLAYS BANK PLC | 06741TYX9 | 07/24/13 | 07/24/28 | 100.000 | VARIABLES | 3.9848 | 122.04 | 0.082228 | 0.078746 | 0.076647 | 0.075691 | 0.075670 | 28.10 | 27.27 |
| BARCLAYS BANK PLC | 06741TZW0 | 08/15/13 | 08/15/33 | 100.000 | VARIABLES | 4.2320 | 123.59 | 0.081564 | 0.077533 | 0.074705 | 0.072871 | 0.071855 | 27.70 | 26.18 |
| Barclays Bank PLC | 06741TZX8 | 08/01/13 | 08/01/23 | 100.000 | 0.250 | 3.5547 | | 0.108977 | 0.110791 | 0.112637 | 0.114515 | 0.116427 | 40.11 | 41.46 |
| Barclays Bank PLC | 06741U2A1 | 12/31/15 | 12/31/21 | 100.000 | 0.000 | 2.5800 | | 0.073528 | 0.074476 | 0.075437 | 0.076410 | 0.077396 | 26.64 | 27.33 |
| Barclays Bank PLC | 06741UAU8 | 03/28/14 | 06/30/20 | 100.000 | 0.000 | 2.8996 | | 0.087197 | 0.088461 | 0.089744 | 0.091045 | 0.092365 | 31.62 | 32.54 |
| Barclays Bank PLC | 06741UBA1 | 04/25/14 | 04/25/34 | 100.000 | VARIABLES | 3.4516 | | 0.077360 | 0.073633 | 0.069841 | 0.065983 | 0.065846 | 26.68 | 24.18 |
| Barclays Bank PLC | 06741UBK9 | 04/30/14 | 04/30/29 | 100.000 | VARIABLES | 3.9399 | | 0.096052 | 0.095159 | 0.094249 | 0.093321 | 0.093568 | 34.31 | 33.72 |
| Barclays Bank PLC | 06741UBX1 | 04/30/14 | 04/30/24 | 100.000 | VARIABLES | 3.4912 | | 0.100041 | 0.100285 | 0.100310 | 0.100336 | 0.100221 | 36.08 | 36.11 |
| Barclays Bank PLC | 06741UDA9 | 05/30/14 | 05/30/34 | 100.000 | VARIABLES | 3.8795 | | 0.091595 | 0.088957 | 0.086268 | 0.083526 | 0.083329 | 32.33 | 30.47 |
| Barclays Bank PLC | 06741UFK5 | 07/28/14 | 07/28/34 | 100.000 | VARIABLES | 3.8226 | | 0.092684 | 0.089146 | 0.085541 | 0.081867 | 0.078122 | 31.64 | 29.00 |
| Barclays Bank PLC | 06741UFM1 | 07/31/14 | 07/31/34 | 100.000 | VARIABLES | 3.8919 | | 0.094510 | 0.092684 | 0.090822 | 0.088924 | 0.086989 | 33.14 | 31.78 |
| Barclays Bank PLC | 06741UFY5 | 07/30/14 | 07/29/21 | 100.000 | 0.000 | 2.8200 | | 0.082839 | 0.084007 | 0.085191 | 0.086393 | 0.087611 | 30.39 | 31.25 |
| Barclays Bank PLC | 06741UGX6 | 08/29/14 | 08/28/29 | 100.000 | VARIABLES | 3.7703 | | 0.095631 | 0.094219 | 0.092780 | 0.091314 | 0.089821 | 33.82 | 32.77 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-------------------|-----------|------------|---------------|--|--------------------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Barclays Bank PLC | 06741UJW5 | 09/29/14 | 09/29/34 | 100.000 | VARIABLES | 3.7464 | | 0.092821 | 0.091281 | 0.089713 | 0.088115 | 0.086487 | 32.85 | 31.71 |
| Barclays Bank PLC | 06741UKP8 | 10/30/14 | 10/30/34 | 100.000 | VARIABLES | 3.5915 | | 0.089414 | 0.087412 | 0.085373 | 0.085114 | 0.084851 | 31.58 | 30.66 |
| Barclays Bank PLC | 06741UMK7 | 12/04/14 | 12/06/21 | 100.000 | 0.000 | 2.6300 | | 0.076986 | 0.077998 | 0.079024 | 0.080063 | 0.081116 | 27.95 | 28.69 |
| Barclays Bank PLC | 06741UQZ0 | 02/20/15 | 02/25/22 | 100.000 | 0.000 | 2.6399 | | 0.076302 | 0.077309 | 0.078330 | 0.079364 | 0.080411 | 27.91 | 28.65 |
| Barclays Bank PLC | 06741UVZ4 | 05/19/15 | 02/18/20 | 100.000 | 0.000 | 2.2397 | | 0.063966 | 0.064683 | 0.065407 | 0.066139 | 0.066880 | 23.35 | 23.87 |
| Barclays Bank PLC | 06741VAN2 | 09/30/16 | 09/29/23 | 100.000 | 0.000 | 2.2200 | 5.61 | 0.061667 | 0.062347 | 0.063039 | 0.063739 | 0.064447 | 22.45 | 22.95 |
| Barclays Bank PLC | 06741VAY8 | 09/30/16 | 09/30/21 | 100.000 | 0.000 | 2.0500 | 5.18 | 0.056944 | 0.057528 | 0.058118 | 0.058713 | 0.059315 | 20.71 | 21.14 |
| Barclays Bank PLC | 06741VCG5 | 10/31/16 | 10/31/23 | 100.000 | 0.000 | 2.5499 | 4.32 | 0.070832 | 0.071735 | 0.072649 | 0.073576 | 0.074514 | 25.77 | 26.43 |
| Barclays Bank PLC | 06741VCH3 | 10/31/16 | 10/29/21 | 100.000 | 0.000 | 2.2199 | 3.76 | 0.061665 | 0.062345 | 0.063037 | 0.063737 | 0.064445 | 22.41 | 22.91 |
| Barclays Bank PLC | 06741VDS8 | 11/28/16 | 11/24/23 | 100.000 | 0.000 | 3.0999 | 2.84 | 0.086109 | 0.087414 | 0.088769 | 0.090145 | 0.091542 | 31.33 | 32.31 |
| Barclays Bank PLC | 06741VE40 | 11/28/16 | 11/26/21 | 100.000 | 0.000 | 2.6500 | 2.43 | 0.073611 | 0.074575 | 0.075564 | 0.076565 | 0.077579 | 26.74 | 27.45 |
| Barclays Bank PLC | 06741VE65 | 11/28/16 | 11/26/21 | 100.000 | 0.000 | 2.6500 | 2.43 | 0.073611 | 0.074575 | 0.075564 | 0.076565 | 0.077579 | 26.74 | 27.45 |
| Barclays Bank PLC | 06741VEJ7 | 12/30/16 | 12/29/23 | 100.000 | 0.000 | 3.3400 | 0.09 | 0.092778 | 0.094319 | 0.095894 | 0.097495 | 0.099123 | 33.68 | 34.82 |
| Barclays Bank PLC | 06741VF64 | 12/30/16 | 06/30/20 | 100.000 | 0.000 | 2.6600 | 0.07 | 0.073890 | 0.074873 | 0.075869 | 0.076878 | 0.077900 | 26.78 | 27.50 |
| Barclays Bank PLC | 06741VFP2 | 12/30/16 | 12/30/21 | 100.000 | 0.000 | 2.9701 | 0.08 | 0.082502 | 0.083727 | 0.084970 | 0.086232 | 0.087512 | 29.92 | 30.82 |
| Barclays Bank PLC | 06741VFX5 | 12/30/16 | 12/31/21 | 100.000 | 0.000 | 2.9684 | 0.16 | 0.082007 | 0.081867 | 0.084459 | 0.084316 | 0.086985 | 29.91 | 30.80 |
| Barclays Bank PLC | 06741VG22 | 01/31/17 | 07/30/20 | 100.000 | 0.000 | 2.6421 | | | 0.072985 | 0.072739 | 0.074921 | 0.074673 | 24.41 | 27.24 |
| Barclays Bank PLC | 06741VG30 | 01/27/17 | 01/25/23 | 100.000 | 0.000 | 3.1501 | | | 0.087502 | 0.088865 | 0.090264 | 0.091686 | 29.44 | 32.68 |
| Barclays Bank PLC | 06741VG55 | 01/31/17 | 07/31/19 | 100.000 | 0.000 | 2.1999 | | | 0.061108 | 0.061780 | 0.062459 | 0.063146 | 20.33 | 22.57 |
| Barclays Bank PLC | 06741VG63 | 01/31/17 | 01/31/22 | 100.000 | 0.000 | 2.9201 | | | 0.081113 | 0.082298 | 0.083499 | 0.084718 | 27.03 | 30.21 |
| Barclays Bank PLC | 06741VHH8 | 01/27/17 | 01/27/27 | 100.000 | VARIABLES | 2.3799 | | | 0.009891 | 0.009472 | 0.009048 | 0.008619 | 3.24 | 3.20 |
| Barclays Bank PLC | 06741VHQ8 | 02/10/17 | 02/08/23 | 100.000 | 0.000 | 3.1499 | | | 0.087498 | 0.088861 | 0.090260 | 0.091682 | 28.28 | 32.65 |
| Barclays Bank PLC | 06741VJB9 | 02/02/17 | 02/03/21 | 100.000 | 0.000 | 2.7601 | | 0.076668 | 0.076674 | 0.077732 | 0.078805 | 0.079892 | 25.38 | 28.50 |
| Barclays Bank PLC | 06741VJG8 | 03/03/17 | 09/03/19 | 100.000 | 0.000 | 2.4698 | | | 0.068607 | 0.069454 | 0.070312 | 0.071180 | 20.54 | 25.36 |
| Barclays Bank PLC | 06741VJH6 | 03/03/17 | 03/03/22 | 100.000 | 0.000 | 2.9401 | | | 0.081669 | 0.082870 | 0.084088 | 0.085324 | 24.48 | 30.34 |
| Barclays Bank PLC | 06741VJJ2 | 02/28/17 | 08/28/23 | 100.000 | 0.000 | 3.1900 | | | 0.088611 | 0.090024 | 0.091460 | 0.092919 | 27.02 | 33.02 |
| Barclays Bank PLC | 06741VJK9 | 02/28/17 | 08/27/20 | 100.000 | 0.000 | 2.6240 | | | 0.072890 | 0.073830 | 0.074799 | 0.075780 | 22.06 | 27.00 |
| Barclays Bank PLC | 06741VLU4 | 03/31/17 | 09/29/20 | 100.000 | 0.000 | 2.6600 | | | 0.073890 | 0.074868 | 0.075863 | 0.076872 | 20.11 | 27.32 |
| Barclays Bank PLC | 06741VLW0 | 03/31/17 | 03/28/24 | 100.000 | 0.000 | 3.2600 | | | 0.090554 | 0.092014 | 0.093514 | 0.095038 | 24.68 | 33.68 |
| Barclays Bank PLC | 06741VLY6 | 03/31/17 | 09/29/23 | 100.000 | 0.000 | 3.2100 | | | 0.089168 | 0.090591 | 0.092045 | 0.093523 | 24.30 | 33.14 |
| Barclays Bank PLC | 06741VLZ3 | 04/05/17 | 04/05/22 | 100.000 | 0.000 | 2.8900 | | | 0.080279 | 0.081439 | 0.082616 | 0.083810 | 21.45 | 29.73 |
| Barclays Bank PLC | 06741VQP0 | 04/28/17 | 10/29/20 | 100.000 | 0.000 | 2.6001 | | 0.072225 | 0.072230 | 0.073169 | 0.074121 | 0.075084 | 17.61 | 26.63 |
| Barclays Bank PLC | 06741VQQ8 | 04/28/17 | 04/25/24 | 100.000 | 0.000 | 3.0900 | | | 0.085834 | 0.087138 | 0.088484 | 0.089851 | 20.94 | 31.79 |
| Barclays Bank PLC | 06741VQR6 | 04/28/17 | 10/30/23 | 100.000 | 0.000 | 3.1299 | | 0.086942 | 0.086957 | 0.088318 | 0.089700 | 0.091104 | 21.21 | 32.21 |
| Barclays Bank PLC | 06741VQS4 | 05/03/17 | 05/03/22 | 100.000 | 0.000 | 2.9001 | | | 0.080557 | 0.081725 | 0.082910 | 0.084113 | 19.24 | 29.77 |
| Barclays Bank PLC | 06741VTV4 | 05/31/17 | 11/30/20 | 100.000 | 0.000 | 2.5101 | | | 0.069724 | 0.070599 | 0.071485 | 0.072382 | 14.74 | 25.63 |
| Barclays Bank PLC | 06741VTW2 | 05/31/17 | 05/30/24 | 100.000 | 0.000 | 3.0612 | | | 0.083184 | 0.085850 | 0.085743 | 0.088498 | 17.97 | 31.40 |
| Barclays Bank PLC | 06741VU83 | 05/26/17 | 05/23/24 | 100.000 | 0.000 | 3.0400 | | | 0.084445 | 0.085707 | 0.087009 | 0.088332 | 18.20 | 31.19 |
| BARCLAYS BANK PLC | 06741VUR1 | 05/19/17 | 05/19/27 | 100.000 | VARIABLES | 2.5708 | | | 0.011661 | 0.011132 | 0.010597 | 0.010055 | 2.57 | 3.87 |
| BARCLAYS BANK PLC | 06741VXA5 | 06/30/17 | 06/27/24 | 100.000 | 0.000 | 2.9300 | | | 0.081390 | 0.082562 | 0.083772 | 0.084999 | 14.74 | 29.95 |
| BARCLAYS BANK PLC | 06741VXB3 | 06/30/17 | 06/28/23 | 100.000 | 0.000 | 2.8299 | | | 0.078609 | 0.079709 | 0.080837 | 0.081981 | 14.23 | 28.91 |
| BARCLAYS BANK PLC | 06741VXC1 | 06/30/17 | 12/31/20 | 100.000 | 0.000 | 2.4501 | | | 0.068058 | 0.068892 | 0.069736 | 0.070590 | 12.32 | 24.95 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| BARCLAYS BANK PLC | 06741VXF4 | 07/06/17 | 07/06/22 | 100.000 | 0.000 | 2.7400 | | | | 0.076110 | 0.077153 | 0.078210 | 13.32 | 27.95 |
| Barclays Bank PLC | 06741WCC2 | 12/30/16 | 06/28/19 | 100.000 | 0.000 | 2.3902 | 0.07 | 0.066393 | 0.067178 | 0.067981 | 0.068793 | 0.069615 | 24.05 | 24.62 |
| Barclays Bank PLC | 06741WCJ7 | 06/05/17 | 06/03/22 | 100.000 | 0.000 | 2.6701 | | | 0.074169 | 0.075148 | 0.076152 | 0.077168 | 15.31 | 27.29 |
| Barclays Bank PLC | 06742B329 | 03/17/14 | 03/18/19 | 100.000 | 0.000 | 2.2100 | | 0.064860 | 0.065577 | 0.066302 | 0.067034 | 0.067775 | 23.63 | 24.15 |
| Barclays Bank PLC | 06742B634 | 03/05/14 | 03/05/21 | 100.000 | 0.000 | 2.8400 | | 0.084652 | 0.085854 | 0.087073 | 0.088309 | 0.089563 | 30.97 | 31.86 |
| BARCLAYS BANK PLC | 06742W737 | 06/25/14 | 06/25/20 | 100.000 | 0.000 | 2.6600 | | 0.078936 | 0.079986 | 0.081049 | 0.082127 | 0.083220 | 28.62 | 29.38 |
| Barclays Bank PLC | 06742W752 | 06/25/14 | 06/25/21 | 100.000 | 0.000 | 2.8300 | | 0.084331 | 0.085525 | 0.086735 | 0.087962 | 0.089207 | 30.59 | 31.46 |
| Barclays Bank PLC | 06742W760 | 06/25/14 | 06/25/20 | 100.000 | 0.000 | 2.6600 | | 0.078936 | 0.079986 | 0.081049 | 0.082127 | 0.083220 | 28.62 | 29.38 |
| BARCLAYS BANK PLC | 06744C3B5 | 09/29/17 | 09/30/24 | 100.000 | 0.000 | 3.1200 | | | | 0.086674 | 0.088026 | 0.089399 | 7.97 | 31.69 |
| BARCLAYS BANK PLC | 06744C3C3 | 09/29/17 | 03/31/21 | 100.000 | 0.000 | 2.6100 | | | | 0.072505 | 0.073451 | 0.074410 | 6.67 | 26.45 |
| BARCLAYS BANK PLC | 06744C3D1 | 10/04/17 | 10/05/22 | 100.000 | 0.000 | 2.7800 | | | | 0.077228 | 0.078302 | 0.079390 | 6.72 | 28.18 |
| BARCLAYS BANK PLC | 06744C4C2 | 09/15/17 | 09/15/27 | 100.000 | VARIABLES | 2.4839 | | | | 0.009665 | 0.009240 | 0.008810 | 1.02 | 3.31 |
| BARCLAYS BANK PLC | 06744C4X6 | 10/20/17 | 10/20/37 | 100.000 | VARIABLES | 3.4599 | | | | 0.096109 | 0.094288 | 0.092435 | 6.82 | 34.01 |
| BARCLAYS BANK PLC | 06744C6P1 | 11/03/17 | 11/03/22 | 100.000 | 0.000 | 2.6500 | | | | 0.073611 | 0.074586 | 0.075575 | 4.27 | 26.79 |
| BARCLAYS BANK PLC | 06744CAL5 | 07/31/17 | 07/31/24 | 100.000 | 0.000 | 3.0701 | | | | 0.085279 | 0.086588 | 0.087917 | 12.88 | 31.33 |
| BARCLAYS BANK PLC | 06744CAM3 | 07/31/17 | 01/29/21 | 100.000 | 0.000 | 2.5600 | | | | 0.071112 | 0.072018 | 0.072939 | 10.74 | 26.04 |
| BARCLAYS BANK PLC | 06744CAN1 | 08/03/17 | 08/04/22 | 100.000 | 0.000 | 2.6899 | | | | 0.074725 | 0.075730 | 0.076749 | 11.06 | 27.38 |
| BARCLAYS BANK PLC | 06744CBB6 | 07/28/17 | 07/25/24 | 100.000 | 0.000 | 3.0200 | | | | 0.083889 | 0.085135 | 0.086420 | 12.84 | 30.82 |
| BARCLAYS BANK PLC | 06744CBC4 | 07/28/17 | 07/27/22 | 100.000 | 0.000 | 2.6601 | | | | 0.073891 | 0.074868 | 0.075864 | 11.31 | 27.08 |
| BARCLAYS BANK PLC | 06744CEV9 | 08/31/17 | 08/30/24 | 100.000 | 0.000 | 2.9100 | | | | 0.080833 | 0.081996 | 0.083202 | 9.78 | 29.60 |
| BARCLAYS BANK PLC | 06744CEX5 | 08/31/17 | 02/26/21 | 100.000 | 0.000 | 2.4699 | | | | 0.068608 | 0.069436 | 0.070294 | 8.30 | 25.06 |
| BARCLAYS BANK PLC | 06744CGK1 | 08/25/17 | 08/22/24 | 100.000 | 0.000 | 2.9600 | | | | 0.082221 | 0.083418 | 0.084652 | 10.36 | 30.13 |
| BARCLAYS BANK PLC | 06744CHA2 | 08/17/17 | 08/19/21 | 100.000 | 0.000 | 2.5199 | | | 0.069998 | 0.070007 | 0.070889 | 0.071783 | 9.38 | 25.60 |
| Bear Stearns Co., Inc. | 073928G23 | 08/31/04 | 07/01/19 | 51.530 | 1.000 | N/A | | 0.118554 | 0.122092 | 0.125736 | 0.129488 | 0.133353 | 43.53 | 46.17 |
| BellSouth | 079867AS6 | 12/13/95 | 12/15/95 | 25.235 | VARIABLES | 6.8500 | | 0.184749 | 0.184750 | 0.184751 | 0.184752 | 0.184753 | 66.51 | 66.51 |
| Bexar County Housing | 08837EAB7 | 09/28/05 | 04/01/22 | 39.225 | 0.000 | 5.7501 | 350.41 | 0.116939 | 0.120301 | 0.123760 | 0.127318 | 0.130978 | 43.32 | 45.84 |
| BIOMARIN PHARMACEUTICAL | 09061GAH4 | 08/11/17 | 08/01/24 | 98.000 | 0.599 | 0.8955 | | | | 0.007740 | 0.007772 | 0.007807 | 1.08 | 2.80 |
| Bond & Fayette CNTYS, IL | 097850CS8 | 05/07/14 | 12/01/17 | 107.812 | VARIABLES | 1.7341 | | 0.049247 | 0.048710 | | | | 16.15 | |
| City of Boston, MA | 100853GH7 | 11/04/09 | 09/15/24 | 89.556 | 6.050 | 7.2063 | 36.99 | 0.018230 | 0.018887 | 0.019568 | 0.020273 | 0.021003 | 6.82 | 7.32 |
| Bumble Bee Holdco S.C.A. | 12046QAA1 | 03/10/11 | 03/15/18* | 98.138 | 9.625 | 10.0007 | | 0.276376 | 0.276827 | | | | 69.73* | |
| Bumble Bee Holdco S.C.A. | 12046QAB9 | 03/10/11 | 03/15/18* | 98.138 | 9.625 | 10.0007 | | 0.276376 | 0.276827 | | | | 69.73* | |
| Bumble Bee Holdco S. C. | 12046QAC7 | 03/10/11 | 03/15/18* | 98.138 | 9.625 | 10.0007 | | 0.276376 | 0.276827 | | | | 69.73* | |
| Burea County SD #84, IL | 121012AN8 | 06/04/10 | 12/01/17 | 105.324 | VARIABLES | 4.8692 | | 0.136404 | 0.135836 | | | | 44.91 | |
| Burea County SD #84, IL | 121012AP3 | 06/04/10 | 12/01/18 | 105.836 | VARIABLES | 5.1195 | | 0.144560 | 0.143994 | 0.143414 | 0.142819 | | 51.91 | 47.22 |
| Burea County SD #84, IL | 121012AQ1 | 06/04/10 | 12/01/19 | 106.299 | VARIABLES | 5.3693 | | 0.152743 | 0.152182 | 0.151607 | 0.151016 | 0.150410 | 54.85 | 54.44 |
| Burea County SD #84, IL | 121012AR9 | 06/04/10 | 12/01/20 | 104.349 | VARIABLES | 5.6693 | | 0.160713 | 0.160348 | 0.159972 | 0.159585 | 0.159187 | 57.77 | 57.50 |
| Burea County SD #84, IL | 121012AS7 | 06/04/10 | 12/01/21 | 104.162 | VARIABLES | 5.9681 | | 0.169544 | 0.169215 | 0.168877 | 0.168528 | 0.168169 | 60.96 | 60.71 |
| Burea County SD #84, IL | 121012AT5 | 06/04/10 | 12/01/22 | 104.788 | VARIABLES | 6.1676 | | 0.176263 | 0.175917 | 0.175560 | 0.175191 | 0.174812 | 63.37 | 63.11 |
| Bureau County SD #175, I | 121088AP3 | 09/15/10 | 12/01/17 | 106.920 | VARIABLES | 4.4822 | | 0.125853 | 0.125188 | | | | 41.41 | |
| Bureau County SD #175, I | 121088AQ1 | 09/15/10 | 12/01/18 | 106.252 | VARIABLES | 4.8320 | | 0.136545 | 0.135985 | 0.135411 | 0.134824 | | 49.02 | 44.58 |
| Bureau County SD #175, I | 121088AR9 | 09/15/10 | 12/01/19 | 107.871 | VARIABLES | 5.0816 | | 0.145305 | 0.144656 | 0.143991 | 0.143309 | 0.142609 | 52.15 | 51.67 |
| Bureau County SD #175, I | 121088AS7 | 09/15/10 | 12/01/20 | 108.435 | VARIABLES | 5.2818 | | 0.152301 | 0.151664 | 0.151011 | 0.150341 | 0.149653 | 54.68 | 54.20 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Bureau County SD #502, I | 121133CK6 | 10/10/13 | 12/01/23 | 100.125 | VARIABLES | 4.9874 | | 0.138640 | 0.138634 | 0.138628 | 0.138621 | 0.138615 | 49.91 | 49.90 |
| Bureau County, SD #205, | 121133CL4 | 10/10/13 | 12/01/29 | 100.148 | VARIABLES | 5.8866 | | 0.163714 | 0.163709 | 0.163704 | 0.163699 | 0.163693 | 58.94 | 58.93 |
| Bureau CNTYS SD #340, IL | 121158BP3 | 08/14/12 | 12/01/17 | 106.030 | VARIABLES | 2.6393 | | 0.074184 | 0.073752 | | | | 24.40 | |
| Bureau CNTYS SD #340, IL | 121158BQ1 | 08/14/12 | 12/01/18 | 105.273 | VARIABLES | 2.9397 | | 0.083092 | 0.082741 | 0.082386 | 0.082025 | | 29.83 | 27.12 |
| CBIZ, Inc. | 124805AA0 | 05/30/06 | 06/01/26 | 100.000 | VARIABLES | 8.9994 | | 0.491425 | 0.509027 | 0.527292 | 0.546378 | 0.566323 | 181.16 | 194.43 |
| CBIZ, Inc. | 124805AB8 | 05/30/06 | 06/01/26 | 100.000 | VARIABLES | 8.9994 | | 0.491425 | 0.509027 | 0.527292 | 0.546378 | 0.566323 | 181.16 | 194.43 |
| Caesars Entertainment | 127693AC3 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| Caesars Entertainment | 127693AF6 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| Caesars Entertainment | 127693AG4 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| Caesars Entertainment | 127693AH2 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| California Resources Cor | 13057QAG2 | 12/16/15 | 12/15/22 | 63.250 | 8.000 | 17.2411 | 31.74 | 0.095165 | 0.103369 | 0.112280 | 0.121959 | 0.132473 | 36.01 | 42.49 |
| Carol Stream PK DT, IL | 143735LM8 | 07/15/08 | 10/01/27 | 93.383 | 5.750 | 6.3511 | 19.86 | 0.008393 | 0.008660 | 0.008935 | 0.009218 | | 3.12 | 3.32 |
| Carol Stream, IL | 143735TR9 | 12/30/11 | 11/01/17 | 79.136 | 0.000 | 4.0492 | 175.83 | 0.108059 | 0.110247 | | | | 32.81 | |
| Carol Stream, IL | 143735TS7 | 12/30/11 | 11/01/18 | 74.017 | 0.000 | 4.4493 | 182.37 | 0.113178 | 0.115696 | 0.118270 | 0.120901 | | 41.50 | 35.95 |
| Carol Stream, IL | 143735TT5 | 12/30/11 | 11/01/19 | 68.693 | 0.000 | 4.8493 | 186.18 | 0.116667 | 0.119495 | 0.122393 | 0.125360 | 0.128400 | 42.85 | 44.96 |
| Carol Stream, IL | 143735TU2 | 12/30/11 | 11/01/20 | 63.533 | 0.000 | 5.1992 | 186.12 | 0.117617 | 0.120674 | 0.123811 | 0.127030 | 0.130332 | 43.26 | 45.54 |
| Carol Stream, IL | 143735TV0 | 12/30/11 | 11/01/21 | 59.208 | 0.000 | 5.3993 | 180.96 | 0.114906 | 0.118008 | 0.121194 | 0.124466 | 0.127826 | 42.30 | 44.62 |
| Carol Stream, IL | 143735TW8 | 12/30/11 | 11/01/22 | 54.964 | 0.000 | 5.5993 | 175.02 | 0.111669 | 0.114795 | 0.118009 | 0.121313 | 0.124709 | 41.14 | 43.48 |
| Carol Stream, IL | 143735TX6 | 12/30/11 | 11/01/23 | 50.827 | 0.000 | 5.7993 | 168.41 | 0.107964 | 0.111095 | 0.114316 | 0.117631 | 0.121042 | 39.81 | 42.15 |
| Carol Stream, IL | 143735TY4 | 12/30/11 | 11/01/24 | 46.530 | 0.000 | 6.0492 | 161.75 | 0.104314 | 0.107469 | 0.110719 | 0.114068 | 0.117518 | 38.51 | 40.87 |
| Carol Stream, IL | 143735TZ1 | 12/30/11 | 11/01/25 | 42.963 | 0.000 | 6.1994 | 153.59 | 0.099406 | 0.102487 | 0.105664 | 0.108940 | 0.112316 | 36.72 | 39.03 |
| Carol Stream, IL | 143735UA4 | 12/30/11 | 11/01/26 | 39.556 | 0.000 | 6.3493 | 145.33 | 0.094398 | 0.097395 | 0.100487 | 0.103677 | 0.106968 | 34.89 | 37.14 |
| Carol Stream, IL | 143735UB2 | 12/30/11 | 11/01/27 | 36.593 | 0.000 | 6.4493 | 136.88 | 0.089120 | 0.091994 | 0.094960 | 0.098023 | 0.101183 | 32.95 | 35.11 |
| Carol Stream, IL | 143735UC0 | 12/30/11 | 11/01/28 | 33.512 | 0.000 | 6.5994 | 128.72 | 0.084106 | 0.086881 | 0.089748 | 0.092709 | 0.095768 | 31.12 | 33.20 |
| Carol Stream, IL | 143735UD8 | 12/30/11 | 11/01/29 | 30.868 | 0.000 | 6.6994 | 120.64 | 0.079012 | 0.081659 | 0.084394 | 0.087221 | 0.090143 | 29.24 | 31.24 |
| Carol Stream, IL | 143735UE6 | 12/30/11 | 11/01/30 | 28.377 | 0.000 | 6.7995 | 112.83 | 0.074068 | 0.076586 | 0.079190 | 0.081882 | 0.084666 | 27.42 | 29.32 |
| Carol Stream, IL | 143735UF3 | 12/30/11 | 11/01/31 | 26.288 | 0.000 | 6.8495 | 105.41 | 0.069282 | 0.071655 | 0.074109 | 0.076647 | 0.079272 | 25.66 | 27.45 |
| Centerpoint Energy, Inc. | 15189T206 | 09/21/99 | 09/15/29 | 100.000 | VARIABLES | 9.9395 | | 1.164973 | 1.219682 | 1.277109 | 1.337391 | 1.400669 | 441.12 | 483.71 |
| Centrus Energy Corp. | 15643UAA2 | 09/30/14 | 09/30/24 | 56.492 | 5.000 | N/A | | 0.281328 | 0.296909 | 0.313512 | 0.331210 | 0.350082 | 107.01 | 119.38 |
| Champaign & Piatt CNTYS, | 158087RN8 | 09/12/13 | 10/01/19 | 100.000 | VARIABLES | 3.7424 | | 0.103977 | 0.103974 | 0.103970 | 0.103966 | 0.103963 | 37.43 | 37.43 |
| Champaign County, IL | 158199AZ2 | 11/04/15 | 12/01/19 | 99.418 | VARIABLES | 2.3671 | | 0.067046 | 0.067265 | 0.067486 | 0.067898 | 0.068316 | 24.19 | 24.39 |
| Champaign County, IL | 158199BA6 | 11/04/15 | 12/01/23 | 124.115 | VARIABLES | N/A | | 0.131294 | 0.129598 | 0.127868 | 0.126105 | 0.124308 | 46.86 | 45.61 |
| Champaign County, IL | 158199BB4 | 11/04/15 | 12/01/26 | 98.267 | VARIABLES | 4.1631 | | 0.113443 | 0.113318 | 0.113190 | 0.113060 | 0.112927 | 40.81 | 40.72 |
| Cheniere Energy, Inc. | 16411RAF6 | 11/28/14 | 05/28/21 | 100.000 | 0.000 | N/A | | 0.149110 | 0.152745 | 0.156468 | 0.160282 | 0.164189 | 54.58 | 57.27 |
| Cheniere Energy, Inc. | 16411RAG4 | 03/09/15 | 03/15/45 | 80.000 | 4.250 | 5.6397 | 4.93 | 0.007867 | 0.007957 | 0.008317 | 0.008412 | 0.008793 | 2.94 | 3.10 |
| Cheniere Energy, Inc. | 16411RAH2 | 11/28/14 | 05/28/21 | 100.000 | 0.000 | N/A | | 0.149110 | 0.152745 | 0.156468 | 0.160282 | 0.164189 | 54.58 | 57.27 |
| Chesapeake Energy Corp. | 165167BZ9 | 05/15/07 | 05/15/37* | 100.000 | VARIABLES | 6.7506 | | 0.291298 | 0.298786 | | | | 59.65* | |
| Chesapeake Energy Corp. | 165167CA3 | 08/14/07 | 05/15/37* | 97.625 | VARIABLES | 8.0009 | | 0.374366 | 0.386564 | | | | 76.84* | |
| Chesapeake Energy Corp. | 165167CB1 | 05/27/08 | 12/15/38 | 100.000 | VARIABLES | 8.0008 | | 0.374929 | 0.387428 | 0.400426 | 0.413945 | 0.428004 | 137.63 | 147.03 |
| Chesapeake Energy Corp. | 165167CQ8 | 12/23/15 | 12/15/22 | 48.000 | 8.000 | 23.5159 | 35.91 | 0.112288 | 0.124805 | 0.140246 | 0.155880 | 0.175165 | 43.75 | 54.64 |
| Christian & Sangamon CNT | 170592BD0 | 03/28/13 | 12/01/17 | 111.388 | VARIABLES | 2.2261 | | 0.063372 | 0.062609 | | | | 20.78 | |
| Christian & Sangamon CNT | 170592BE8 | 03/28/13 | 12/01/18 | 110.855 | VARIABLES | 2.4788 | | 0.071554 | 0.070892 | 0.070221 | 0.069542 | | 25.60 | 23.05 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Christian & Sangamon CNT | 170592BF5 | 03/28/13 | 12/01/19 | 110.619 | VARIABLES | 2.7793 | | 0.081002 | 0.080390 | 0.079770 | 0.079142 | 0.078504 | 29.01 | 28.57 |
| Christian & Sangamon CNT | 170592BG3 | 03/28/13 | 12/01/20 | 109.831 | VARIABLES | 3.0795 | | 0.090083 | 0.089546 | 0.089000 | 0.088445 | 0.087882 | 32.30 | 31.91 |
| Christian & Sangamon CNT | 170592BH1 | 03/28/13 | 12/01/21 | 107.041 | VARIABLES | 3.3309 | | 0.096412 | 0.096051 | 0.095685 | 0.095312 | 0.094933 | 34.62 | 34.36 |
| Christian & Sangamon CNT | 170592BJ7 | 03/28/13 | 12/01/22 | 99.442 | VARIABLES | 3.5341 | | 0.097728 | 0.097761 | 0.097795 | 0.097830 | 0.097865 | 35.19 | 35.21 |
| Christian & Sangamon CNT | 170592BK4 | 03/28/13 | 12/01/23 | 99.390 | VARIABLES | 3.6841 | | 0.101809 | 0.101842 | 0.101876 | 0.101910 | 0.101946 | 36.66 | 36.68 |
| CHRISTIAN SHELBY & MONTG | 170790DG1 | 06/06/17 | 12/01/18 | 102.037 | 3.500 | 2.0656 | | | 0.058546 | 0.059134 | 0.059745 | | 12.02 | 19.62 |
| CHRISTIAN SHELBY & MONTG | 170790DH9 | 06/06/17 | 12/01/19 | 103.005 | 3.500 | 2.2277 | | | 0.063739 | 0.064429 | 0.065147 | 0.062654 | 13.09 | 23.27 |
| CHRISTIAN SHELBY & MONTG | 170790DJ5 | 06/06/17 | 12/01/20 | 104.148 | 3.750 | 2.4806 | | | 0.071765 | 0.072631 | 0.073531 | 0.070603 | 14.74 | 26.25 |
| CHRISTIAN SHELBY & MONTG | 170790DK2 | 06/06/17 | 12/01/21 | 101.259 | 3.000 | 2.6866 | | | 0.075567 | 0.076554 | 0.077582 | 0.075297 | 15.52 | 27.71 |
| Citigroup Inc. | 17298C2B3 | 09/30/15 | 09/29/22 | 100.000 | 0.000 | 3.0163 | | 0.086327 | 0.087629 | 0.088950 | 0.090292 | 0.091653 | 31.55 | 32.51 |
| Citigroup Inc. | 17298C2C1 | 09/30/15 | 09/29/22 | 100.000 | 0.000 | 3.0163 | | 0.086327 | 0.087629 | 0.088950 | 0.090292 | 0.091653 | 31.55 | 32.51 |
| Citigroup Inc. | 17298C2N7 | 10/02/15 | 10/02/20 | 100.000 | 0.000 | 2.5622 | | 0.073009 | 0.073944 | 0.074891 | 0.075851 | 0.076823 | 26.62 | 27.31 |
| Citigroup Inc. | 17298C2U1 | 11/03/15 | 05/04/21 | 100.000 | 0.250 | 2.7771 | | 0.079111 | 0.080113 | 0.081129 | 0.082159 | 0.083203 | 28.78 | 29.51 |
| Citigroup Inc. | 17298C2Z0 | 10/30/15 | 11/01/22 | 100.000 | 0.000 | 2.9688 | | 0.084941 | 0.086202 | 0.087482 | 0.088780 | 0.090098 | 30.96 | 31.88 |
| Citigroup Inc. | 17298C3A4 | 10/30/15 | 11/01/22 | 100.000 | 0.000 | 2.9688 | | 0.084941 | 0.086202 | 0.087482 | 0.088780 | 0.090098 | 30.96 | 31.88 |
| Citigroup Inc. | 17298C3F3 | 10/28/15 | 10/28/25 | 100.000 | VARIABLES | 2.3916 | | 0.009359 | 0.009109 | 0.008856 | 0.008599 | 0.008340 | 3.29 | 3.11 |
| Citigroup Inc. | 17298C3R7 | 11/05/15 | 11/05/20 | 100.000 | 0.000 | 2.6408 | | 0.075306 | 0.076300 | 0.077308 | 0.078328 | 0.079363 | 27.40 | 28.13 |
| Citigroup Inc. | 17298C3Z9 | 11/30/15 | 05/27/21 | 100.000 | 0.250 | 2.8050 | | 0.079905 | 0.080928 | 0.081965 | 0.083018 | 0.084085 | 29.02 | 29.77 |
| Citigroup Inc. | 17298C4A3 | 11/30/15 | 11/30/22 | 100.000 | 0.000 | 3.0605 | | 0.087636 | 0.088977 | 0.090339 | 0.091721 | 0.093125 | 31.87 | 32.86 |
| Citigroup Inc. | 17298C4B1 | 11/30/15 | 11/30/22 | 100.000 | 0.000 | 3.0605 | | 0.087636 | 0.088977 | 0.090339 | 0.091721 | 0.093125 | 31.87 | 32.86 |
| Citigroup Inc. | 17298C4W5 | 12/31/15 | 01/05/23 | 100.000 | 0.000 | 3.1984 | | 0.090306 | 0.091750 | 0.093218 | 0.094708 | 0.096223 | 33.28 | 34.36 |
| Citigroup Inc. | 17298C4Z8 | 12/28/15 | 06/25/21 | 100.000 | 0.250 | 2.8488 | | 0.081187 | 0.082245 | 0.083317 | 0.084405 | 0.085508 | 29.43 | 30.20 |
| Citigroup Inc. | 17298C5L8 | 02/01/16 | 07/30/21 | 100.000 | 0.250 | 2.9080 | 26.82 | 0.081845 | 0.082934 | 0.084039 | 0.085160 | 0.086297 | 29.99 | 30.80 |
| Citigroup Inc. | 17298C5U8 | 01/29/16 | 01/31/23 | 100.000 | 0.000 | 3.1492 | 29.34 | 0.088871 | 0.090270 | 0.091692 | 0.093135 | 0.094602 | 32.67 | 33.71 |
| Citigroup Inc. | 17298C6K9 | 01/29/16 | 01/29/26 | 100.000 | VARIABLES | 2.4179 | 4.90 | 0.014568 | 0.014189 | 0.013806 | 0.013418 | 0.013026 | 5.06 | 4.78 |
| Citigroup Inc. | 17298C6X1 | 02/29/16 | 03/01/23 | 100.000 | 0.000 | 2.8956 | 24.35 | 0.081603 | 0.082784 | 0.083983 | 0.085199 | 0.086432 | 29.88 | 30.75 |
| Citigroup Inc. | 17298C6Y9 | 02/29/16 | 08/27/21 | 100.000 | 0.250 | 2.7865 | 23.42 | 0.078367 | 0.079362 | 0.080371 | 0.081394 | 0.082431 | 28.64 | 29.37 |
| Citigroup Inc. | 17298C6Z6 | 02/29/16 | 03/01/23 | 100.000 | 0.000 | 2.8956 | 24.35 | 0.081603 | 0.082784 | 0.083983 | 0.085199 | 0.086432 | 29.88 | 30.75 |
| Citigroup Inc. | 17298CAF5 | 05/15/15 | 05/15/30 | 100.000 | VARIABLES | 2.6421 | | 0.010951 | 0.010685 | 0.010417 | 0.010144 | 0.009868 | 3.87 | 3.68 |
| Citigroup Inc. | 17298CAP3 | 05/28/15 | 05/26/22 | 100.000 | 0.000 | 3.0095 | | 0.087413 | 0.088728 | 0.090063 | 0.091418 | 0.092794 | 31.80 | 32.76 |
| Citigroup Inc. | 17298CAQ1 | 05/28/15 | 05/26/22 | 100.000 | 0.000 | 3.0095 | | 0.087413 | 0.088728 | 0.090063 | 0.091418 | 0.092794 | 31.80 | 32.76 |
| Citigroup Inc. | 17298CAR9 | 05/28/15 | 05/28/35 | 100.000 | VARIABLES | 4.3835 | | 0.111278 | 0.107629 | 0.106171 | 0.104681 | 0.103158 | 39.23 | 37.85 |
| Citigroup Inc. | 17298CAT5 | 05/27/15 | 05/27/25 | 100.000 | VARIABLES | 2.5639 | | 0.007357 | 0.007138 | 0.006916 | 0.006691 | 0.006777 | 2.59 | 2.44 |
| Citigroup Inc. | 17298CB56 | 04/04/16 | 10/05/21 | 100.000 | 0.250 | 2.6050 | 19.39 | 0.073217 | 0.074080 | 0.074955 | 0.075840 | 0.076738 | 26.66 | 27.30 |
| Citigroup Inc. | 17298CB64 | 04/04/16 | 04/05/21 | 100.000 | 0.000 | 2.4511 | 18.25 | 0.068927 | 0.069771 | 0.070626 | 0.071492 | 0.072368 | 25.11 | 25.73 |
| Citigroup Inc. | 17298CBM9 | 06/30/15 | 12/30/20 | 100.000 | 0.250 | 2.7900 | | 0.080494 | 0.081520 | 0.082560 | 0.083615 | 0.084685 | 29.16 | 29.91 |
| Citigroup Inc. | 17298CBT4 | 06/30/15 | 06/30/22 | 100.000 | 0.000 | 3.2000 | | 0.093224 | 0.094716 | 0.096231 | 0.097771 | 0.099335 | 33.83 | 34.92 |
| Citigroup Inc. | 17298CBV9 | 06/30/15 | 06/30/22 | 100.000 | 0.000 | 3.2000 | | 0.093224 | 0.094716 | 0.096231 | 0.097771 | 0.099335 | 33.83 | 34.92 |
| Citigroup Inc. | 17298CDH8 | 09/02/15 | 03/04/21 | 100.000 | 0.300 | 1.6120 | | 0.045370 | 0.045669 | 0.045970 | 0.046273 | 0.046579 | 16.46 | 16.68 |
| Citigroup Inc. | 17298CDJ4 | 08/31/15 | 08/31/22 | 100.000 | 0.000 | 3.1499 | | 0.089776 | 0.089703 | 0.092626 | 0.092551 | 0.095567 | 33.11 | 34.16 |
| Citigroup Inc. | 17298CDK1 | 08/31/15 | 08/31/22 | 100.000 | 0.000 | 3.1499 | | 0.089776 | 0.089703 | 0.092626 | 0.092551 | 0.095567 | 33.11 | 34.16 |
| Citigroup Inc. | 17298CDV7 | 10/02/15 | 04/01/21 | 100.000 | 0.250 | 2.6650 | | 0.075822 | 0.076740 | 0.077670 | 0.078613 | 0.079568 | 27.63 | 28.30 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-------------------------|-----------|------------|---------------|--|--------------------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Citigroup Inc. | 1730T02B4 | 10/30/14 | 10/30/34 | 100.000 | VARIABLES | 4.5064 | | 0.112911 | 0.112713 | 0.112511 | 0.112304 | 0.112093 | 40.59 | 40.44 |
| Citigroup Inc. | 1730T02D0 | 10/31/14 | 10/31/29 | 100.000 | VARIABLES | 4.0094 | | 0.099918 | 0.098686 | 0.097429 | 0.096148 | 0.094840 | 35.60 | 34.69 |
| CITIGROUP INC. | 1730T02E8 | 10/31/14 | 05/01/20 | 100.000 | 0.000 | 2.5468 | | 0.074424 | 0.075372 | 0.076331 | 0.077303 | 0.078288 | 27.08 | 27.77 |
| Citigroup Inc. | 1730T02P3 | 10/31/14 | 10/31/34 | 100.000 | VARIABLES | 4.7455 | | 0.122607 | 0.121536 | 0.120440 | 0.119317 | 0.118168 | 43.81 | 43.02 |
| Citigroup Inc. | 1730T02V0 | 11/26/14 | 11/26/34 | 100.000 | VARIABLES | 4.2546 | | 0.104163 | 0.102418 | 0.100635 | 0.098815 | 0.096956 | 37.06 | 35.77 |
| Citigroup Inc. | 1730T02X6 | 11/26/14 | 11/26/29 | 100.000 | VARIABLES | 4.1216 | | 0.107555 | 0.106972 | 0.106377 | 0.105770 | 0.105151 | 38.57 | 38.14 |
| Citigroup Inc. | 1730T03C1 | 11/28/14 | 05/29/20 | 100.000 | 0.000 | 2.6205 | | 0.076687 | 0.077691 | 0.078709 | 0.079741 | 0.080785 | 27.85 | 28.59 |
| Citigroup Inc. | 1730T03G2 | 12/01/14 | 12/02/19 | 100.000 | 0.000 | 2.4381 | | 0.071093 | 0.071960 | 0.072837 | 0.073725 | 0.074624 | 25.80 | 26.43 |
| Citigroup Funding, Inc. | 1730T03J6 | 12/29/14 | 12/29/34 | 100.000 | VARIABLES | 4.3208 | | 0.112354 | 0.111327 | 0.110277 | 0.110833 | 0.111401 | 40.26 | 39.80 |
| Citigroup Inc. | 1730T03V9 | 01/30/15 | 02/01/22 | 100.000 | 0.000 | 2.8404 | | 0.082316 | 0.083485 | 0.084671 | 0.085873 | 0.087093 | 30.20 | 31.06 |
| Citigroup Inc. | 1730T03W7 | 01/30/15 | 01/30/35 | 100.000 | VARIABLES | 3.9694 | | 0.102549 | 0.101533 | 0.100496 | 0.099439 | 0.101209 | 36.42 | 36.10 |
| Citigroup Inc. | 1730T03Z0 | 01/30/15 | 02/01/22 | 100.000 | 0.000 | 2.8404 | | 0.082316 | 0.083485 | 0.084671 | 0.085873 | 0.087093 | 30.20 | 31.06 |
| Citigroup Inc. | 1730T04J5 | 02/26/15 | 02/28/22 | 100.000 | 0.000 | 2.2326 | | 0.063771 | 0.063431 | 0.065202 | 0.064855 | 0.066666 | 23.39 | 23.92 |
| Citigroup Inc. | 1730T04L0 | 02/26/15 | 02/28/22 | 100.000 | 0.000 | 2.2326 | | 0.063771 | 0.063431 | 0.065202 | 0.064855 | 0.066666 | 23.39 | 23.92 |
| Citigroup Inc. | 1730T05X3 | 03/30/15 | 03/30/22 | 100.000 | 0.000 | 2.9238 | | 0.084830 | 0.086070 | 0.087328 | 0.088605 | 0.089900 | 30.99 | 31.90 |
| Citigroup Inc. | 1730T05Y1 | 03/30/15 | 03/30/22 | 100.000 | 0.000 | 2.9238 | | 0.084830 | 0.086070 | 0.087328 | 0.088605 | 0.089900 | 30.99 | 31.90 |
| Citigroup Inc. | 1730T06D6 | 03/27/15 | 03/27/25 | 100.000 | VARIABLES | 3.1775 | | 0.091124 | 0.091578 | 0.091611 | 0.091644 | 0.091585 | 32.93 | 32.98 |
| Citigroup Inc. | 1730T06L8 | 03/23/15 | 03/23/22 | 100.000 | 0.000 | 2.8171 | | 0.081607 | 0.082756 | 0.083922 | 0.085104 | 0.086302 | 29.81 | 30.66 |
| Citigroup Inc. | 1730T06V6 | 04/29/15 | 04/28/22 | 100.000 | 0.000 | 2.7395 | | 0.079261 | 0.080347 | 0.081447 | 0.082563 | 0.083694 | 28.87 | 29.66 |
| Citigroup Inc. | 1730T06X2 | 04/29/15 | 04/28/22 | 100.000 | 0.000 | 2.7395 | | 0.079261 | 0.080347 | 0.081447 | 0.082563 | 0.083694 | 28.87 | 29.66 |
| Citigroup Inc. | 1730T07D5 | 04/27/15 | 04/27/25 | 100.000 | VARIABLES | 2.3818 | | 0.065414 | 0.065160 | 0.064902 | 0.064642 | 0.064742 | 23.47 | 23.31 |
| Citigroup Inc. | 1730T07K9 | 04/30/15 | 04/30/35 | 100.000 | VARIABLES | 4.1098 | | 0.106553 | 0.105721 | 0.104871 | 0.104004 | 0.103541 | 38.11 | 37.52 |
| Citigroup Inc. | 1730T0A58 | 10/22/13 | 10/22/33 | 100.000 | VARIABLES | 4.6765 | | 0.109916 | 0.106984 | 0.103984 | 0.103690 | 0.103389 | 38.63 | 37.34 |
| Citigroup Inc. | 1730T0A82 | 11/15/13 | 11/15/28 | 100.000 | VARIABLES | 4.5367 | | 0.109364 | 0.107838 | 0.106278 | 0.106442 | 0.106610 | 38.95 | 38.30 |
| Citigroup Inc. | 1730T0A90 | 10/30/13 | 10/30/33 | 100.000 | VARIABLES | 4.6216 | | 0.110349 | 0.108385 | 0.106375 | 0.106370 | 0.106365 | 39.13 | 38.29 |
| Citigroup Funding, Inc. | 1730T0AK5 | 05/15/06 | 05/15/36 | 11.570 | 0.000 | 7.3200 | 132.73 | 0.050046 | 0.051878 | 0.053777 | 0.055745 | 0.057785 | 18.52 | 19.90 |
| Citigroup Inc. | 1730T0B99 | 11/14/13 | 11/14/23 | 100.000 | VARIABLES | 4.0136 | | 0.099511 | 0.098059 | 0.096578 | 0.097104 | 0.097640 | 35.42 | 34.91 |
| Citigroup Funding, Inc. | 1730T0BT5 | 02/14/07 | 02/14/37 | 100.000 | VARIABLES | 5.8404 | | 0.156853 | 0.156922 | 0.156994 | 0.157068 | 0.157144 | 56.50 | 56.55 |
| Citigroup Inc. | 1730T0C23 | 11/12/13 | 11/12/33 | 100.000 | VARIABLES | 4.7621 | | 0.115297 | 0.112518 | 0.109674 | 0.109227 | 0.108769 | 40.73 | 39.36 |
| Citigroup Inc. | 1730T0C56 | 11/26/13 | 11/26/33 | 100.000 | VARIABLES | 4.7711 | | 0.114234 | 0.112196 | 0.110110 | 0.110261 | 0.110415 | 40.61 | 39.68 |
| Citigroup Inc. | 1730T0E88 | 01/29/14 | 01/29/29 | 100.000 | VARIABLES | 4.3351 | | 0.104402 | 0.102435 | 0.100427 | 0.098374 | 0.098479 | 36.63 | 35.49 |
| Citigroup Inc. | 1730T0E96 | 01/29/14 | 01/29/34 | 100.000 | VARIABLES | 4.6111 | | 0.108170 | 0.105127 | 0.102013 | 0.098828 | 0.098639 | 37.46 | 35.64 |
| Citigroup Inc. | 1730T0F38 | 01/31/14 | 08/01/19 | 100.000 | 0.000 | 2.5874 | | 0.076649 | 0.077641 | 0.078645 | 0.079663 | 0.080693 | 28.07 | 28.80 |
| Citigroup Inc. | 1730T0G78 | 02/19/14 | 02/19/34 | 100.000 | VARIABLES | 4.7124 | | 0.113433 | 0.111621 | 0.109767 | 0.107869 | 0.108428 | 40.03 | 39.00 |
| Citigroup Funding, Inc. | 1730T0GY9 | 04/28/09 | 04/28/24 | 100.000 | VARIABLES | 8.1832 | | 0.203482 | 0.204665 | 0.205897 | 0.207180 | 0.208515 | 73.62 | 74.52 |
| Citigroup Inc. | 1730T0H36 | 02/28/14 | 08/29/19 | 100.000 | 0.000 | 2.6154 | | 0.076254 | 0.077676 | 0.078261 | 0.079720 | 0.080322 | 28.34 | 29.09 |
| Citigroup Funding, Inc. | 1730T0HN2 | 04/29/10 | 04/29/30 | 100.000 | VARIABLES | 5.9942 | | 0.140020 | 0.140200 | 0.140540 | 0.140891 | 0.141252 | 50.47 | 50.70 |
| Citigroup Inc. | 1730T0J83 | 02/28/14 | 02/28/19 | 100.000 | VARIABLES | 1.6995 | | 0.045935 | 0.045293 | 0.046247 | 0.045694 | 0.046699 | 16.69 | 16.83 |
| Citigroup Funding, Inc. | 1730T0JH3 | 06/24/10 | 06/24/20 | 100.000 | VARIABLES | 5.3516 | | 0.151046 | 0.150702 | 0.150351 | 0.149990 | 0.149647 | 54.31 | 54.06 |
| Citigroup Inc. | 1730T0K99 | 03/31/14 | 10/01/19 | 100.000 | 0.000 | 2.7121 | | 0.080590 | 0.081683 | 0.082790 | 0.083913 | 0.085051 | 29.41 | 30.21 |
| Citigroup Funding, Inc. | 1730T0KE8 | 09/09/10 | 09/09/20 | 100.000 | VARIABLES | 4.7846 | | 0.141295 | 0.140637 | 0.139737 | 0.138815 | 0.137747 | 50.57 | 49.92 |
| Citigroup Funding, Inc. | 1730T0KG3 | 09/14/10 | 09/14/17 | 100.000 | VARIABLES | 2.5063 | | 0.019355 | 0.019597 | | | | 4.94 | |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Citigroup Funding, Inc. | 1730TOKT5 | 11/04/10 | 11/04/20 | 100.000 | VARIES | 2.4351 | | 0.022569 | 0.022844 | 0.023122 | 0.023404 | 0.023689 | 8.21 | 8.41 |
| Citigroup Funding, Inc. | 1730TOKU2 | 11/04/10 | 11/04/20 | 100.000 | VARIES | 2.5365 | | 0.025025 | 0.025343 | 0.025664 | 0.025990 | 0.026319 | 9.10 | 9.33 |
| Citigroup Funding, Inc. | 1730TOKV0 | 11/19/10 | 11/19/30 | 100.000 | VARIES | 5.1246 | | 0.130103 | 0.130407 | 0.130720 | 0.131040 | 0.131368 | 46.92 | 47.14 |
| Citigroup Funding, Inc. | 1730TOKY4 | 11/19/10 | 11/19/20 | 100.000 | VARIES | 4.7109 | | 0.130743 | 0.130668 | 0.130591 | 0.130492 | 0.130390 | 47.05 | 46.99 |
| Citigroup Funding, Inc. | 1730TOKZ1 | 11/09/10 | 11/09/30 | 100.000 | VARIES | 5.5699 | | 0.124315 | 0.125122 | 0.125952 | 0.126805 | 0.127681 | 44.98 | 45.59 |
| Citigroup Inc. | 1730TOL23 | 03/28/14 | 03/28/29 | 100.000 | VARIES | 4.3743 | | 0.107036 | 0.105923 | 0.104787 | 0.103625 | 0.103992 | 38.12 | 37.44 |
| Citigroup Inc. | 1730TOL31 | 03/28/14 | 03/28/34 | 100.000 | VARIES | 4.6422 | | 0.112911 | 0.111138 | 0.109324 | 0.107469 | 0.107784 | 40.00 | 38.88 |
| Citigroup Inc. | 1730TOL49 | 03/10/14 | 03/10/19 | 100.000 | VARIES | 1.8994 | | 0.051601 | 0.051705 | 0.051942 | 0.052181 | 0.052469 | 18.63 | 18.80 |
| Citigroup Inc. | 1730TOL64 | 03/12/14 | 03/12/34 | 100.000 | VARIES | 4.7152 | | 0.112435 | 0.109522 | 0.106541 | 0.103490 | 0.103291 | 39.31 | 37.45 |
| Citigroup Inc. | 1730TOL72 | 03/28/14 | 03/28/21 | 100.000 | VARIES | 3.3141 | | 0.091714 | 0.091721 | 0.091728 | 0.091735 | 0.091794 | 33.02 | 33.03 |
| Citigroup Funding, Inc. | 1730TOL98 | 03/21/14 | 03/21/24 | 100.000 | VARIES | 3.2460 | | 0.079267 | 0.078146 | 0.077930 | 0.077711 | 0.078082 | 28.20 | 28.03 |
| Citigroup Funding, Inc. | 1730TOLB3 | 11/15/10 | 11/15/20 | 100.000 | VARIES | 2.2799 | | 0.018872 | 0.019087 | 0.019305 | 0.019525 | 0.019748 | 6.85 | 7.01 |
| Citigroup Inc. | 1730TOM63 | 03/26/14 | 03/26/29 | 100.000 | VARIES | 4.3729 | | 0.110429 | 0.108707 | 0.106948 | 0.105150 | 0.105164 | 39.11 | 38.01 |
| Citigroup Inc. | 1730TOM97 | 04/30/14 | 10/30/19 | 100.000 | 0.000 | 2.7618 | | 0.082163 | 0.083297 | 0.084447 | 0.085614 | 0.086796 | 29.92 | 30.75 |
| Citigroup Funding, Inc. | 1730TOMA4 | 04/01/11 | 04/01/21 | 100.000 | VARIES | 5.0032 | | 0.138849 | 0.138861 | 0.138875 | 0.138888 | 0.138902 | 49.99 | 50.00 |
| Citigroup Funding, Inc. | 1730TOME6 | 04/26/11 | 04/26/21 | 100.000 | VARIES | 1.9785 | | 0.017758 | 0.017933 | 0.018111 | 0.018290 | 0.018471 | 6.45 | 6.58 |
| Citigroup Funding, Inc. | 1730TOMQ9 | 06/29/11 | 06/27/18 | 100.000 | 0.000 | 3.9200 | | 0.134777 | 0.137418 | 0.140112 | | | 49.02 | 24.66 |
| Citigroup Funding, Inc. | 1730TOMR7 | 06/20/11 | 06/20/21 | 100.000 | VARIES | 4.6546 | | 0.129044 | 0.129070 | 0.129095 | 0.129122 | 0.129149 | 46.46 | 46.48 |
| Citigroup Funding, Inc. | 1730TOMU0 | 07/28/11 | 01/25/17 | 100.000 | 0.500 | 3.3820 | | 0.108533 | | | | | 2.60 | |
| Citigroup Inc. | 1730TON39 | 04/29/14 | 04/29/29 | 100.000 | VARIES | 4.2731 | | 0.103977 | 0.102776 | 0.101550 | 0.100297 | 0.100626 | 37.07 | 36.28 |
| Citigroup Inc. | 1730TON62 | 04/29/14 | 04/29/34 | 100.000 | VARIES | 4.5423 | | 0.109734 | 0.107493 | 0.105201 | 0.102856 | 0.103038 | 38.82 | 37.32 |
| Citigroup Funding, Inc. | 1730TONH8 | 08/30/11 | 02/24/17 | 100.000 | 0.500 | 3.8049 | | 0.124661 | | | | | 6.61 | |
| Citigroup Funding, Inc. | 1730TONM7 | 08/31/11 | 08/31/21 | 100.000 | VARIES | 2.3032 | | 0.017028 | 0.016943 | 0.017422 | 0.017335 | 0.017826 | 6.25 | 6.39 |
| Citigroup Funding, Inc. | 1730TONS4 | 09/29/11 | 09/27/17 | 100.000 | 0.500 | 4.1395 | | 0.137942 | 0.140509 | | | | 37.15 | |
| Citigroup Inc. | 1730TOP78 | 05/30/14 | 05/30/29 | 100.000 | VARIES | 4.1425 | | 0.100176 | 0.098812 | 0.097420 | 0.096000 | 0.096146 | 35.73 | 34.78 |
| Citigroup Inc. | 1730TOP86 | 05/30/14 | 05/30/34 | 100.000 | VARIES | 4.4254 | | 0.106175 | 0.103531 | 0.100829 | 0.098067 | 0.097911 | 37.58 | 35.71 |
| Citigroup Funding, Inc. | 1730TOPD5 | 10/28/11 | 10/27/17 | 100.000 | 0.500 | 3.9008 | | 0.128474 | 0.130709 | | | | 38.43 | |
| Citigroup Funding, Inc. | 1730TOQC6 | 11/28/11 | 11/28/17 | 100.000 | 0.500 | 4.2510 | | 0.142475 | 0.145208 | | | | 47.08 | |
| Citigroup Inc. | 1730TOR50 | 06/18/14 | 06/18/34 | 100.000 | VARIES | 4.4513 | | 0.107337 | 0.105166 | 0.102947 | 0.100678 | 0.101249 | 38.19 | 36.63 |
| Citigroup Inc. | 1730TOR76 | 06/27/14 | 06/27/34 | 100.000 | VARIES | 4.4526 | | 0.108283 | 0.106794 | 0.105272 | 0.103716 | 0.103792 | 38.70 | 37.61 |
| Citigroup Inc. | 1730TOR92 | 07/02/14 | 01/02/20 | 100.000 | 0.000 | 2.5296 | | 0.073891 | 0.074825 | 0.075772 | 0.076730 | 0.077700 | 27.11 | 27.80 |
| Citigroup Inc. | 1730TORN1 | 02/27/13 | 02/27/28 | 100.000 | VARIES | 3.2574 | | 0.077582 | 0.076781 | 0.075967 | 0.075140 | 0.075285 | 27.59 | 27.11 |
| Citigroup Inc. | 1730TOS67 | 06/19/14 | 06/19/19 | 100.000 | VARIES | 0.8120 | | 0.009037 | 0.009074 | 0.009111 | 0.009148 | 0.009185 | 3.26 | 3.29 |
| Citigroup Inc. | 1730TOSE0 | 03/27/13 | 03/27/18 | 100.000 | VARIES | 0.8305 | | 0.008189 | 0.008223 | 0.008257 | | | 2.96 | 0.71 |
| Citigroup Inc. | 1730TOSM2 | 04/29/13 | 04/29/33 | 100.000 | VARIES | 3.4970 | | 0.084239 | 0.083882 | 0.083520 | 0.083151 | 0.083667 | 30.22 | 30.01 |
| Citigroup Inc. | 1730TOSX8 | 04/22/13 | 04/22/23 | 100.000 | VARIES | 1.4141 | | 0.007300 | 0.007352 | 0.007404 | 0.007456 | 0.007509 | 2.64 | 2.68 |
| Citigroup Inc. | 1730TOT41 | 06/19/14 | 12/19/17 | 100.000 | VARIES | 1.7691 | | 0.048592 | 0.048807 | | | | 16.95 | |
| Citigroup Inc. | 1730TOT58 | 06/27/14 | 06/27/34 | 100.000 | VARIES | 4.3618 | | 0.107666 | 0.106962 | 0.106244 | 0.105509 | 0.105201 | 38.63 | 38.11 |
| Citigroup Funding, Inc. | 1730TOTK5 | 05/30/13 | 05/30/33 | 100.000 | VARIES | 4.1925 | | 0.097941 | 0.097459 | 0.096966 | 0.096463 | 0.097320 | 35.14 | 34.83 |
| Citigroup Inc. | 1730TOTQ2 | 06/11/13 | 06/11/33 | 100.000 | VARIES | 4.2945 | | 0.105145 | 0.104728 | 0.104303 | 0.103868 | 0.104464 | 37.76 | 37.47 |
| Citigroup Inc. | 1730TOTT6 | 06/28/13 | 06/28/33 | 100.000 | VARIES | 4.5398 | | 0.107231 | 0.105579 | 0.106117 | 0.106668 | 0.107231 | 38.30 | 38.30 |
| Citigroup Inc. | 1730TOTZ2 | 06/27/13 | 06/27/33 | 100.000 | VARIES | 4.6405 | | 0.113603 | 0.112274 | 0.112679 | 0.113094 | 0.113518 | 40.65 | 40.64 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Citigroup Inc. | 1730T0U23 | 07/31/14 | 01/31/20 | 100.000 | 0.000 | 2.5817 | | 0.075490 | 0.076464 | 0.077451 | 0.078451 | 0.079464 | 27.65 | 28.37 |
| Citigroup Inc. | 1730T0U49 | 07/31/14 | 07/31/34 | 100.000 | VARIES | 4.3417 | | 0.107988 | 0.107330 | 0.106658 | 0.105972 | 0.105270 | 38.56 | 38.06 |
| Citigroup Inc. | 1730T0U56 | 07/30/14 | 07/30/29 | 100.000 | VARIES | 4.2648 | | 0.110970 | 0.110268 | 0.109552 | 0.108820 | 0.108073 | 39.61 | 39.08 |
| Citigroup Inc. | 1730T0U98 | 07/30/14 | 07/30/34 | 100.000 | VARIES | 4.5843 | | 0.117750 | 0.116651 | 0.115527 | 0.114377 | 0.113200 | 41.86 | 41.03 |
| Citigroup Inc. | 1730T0UB3 | 07/09/13 | 07/09/33 | 100.000 | VARIES | 4.7565 | | 0.117778 | 0.117829 | 0.117882 | 0.117936 | 0.117991 | 42.43 | 42.47 |
| Citigroup Inc. | 1730T0UG2 | 07/09/13 | 07/09/28 | 100.000 | VARIES | 4.4999 | | 0.111227 | 0.110306 | 0.109364 | 0.109712 | 0.110067 | 39.56 | 39.55 |
| Citigroup Inc. | 1730T0UK3 | 07/30/13 | 07/30/33 | 100.000 | VARIES | 4.8333 | | 0.117742 | 0.115411 | 0.113024 | 0.113006 | 0.112988 | 41.26 | 40.68 |
| Citigroup Inc. | 1730T0UP2 | 08/28/13 | 08/28/18 | 100.000 | VARIES | 0.9243 | | 0.011243 | 0.011295 | 0.011348 | 0.011400 | | 4.07 | 2.70 |
| Citigroup Inc. | 1730T0V71 | 08/28/14 | 02/29/20 | 100.000 | 0.000 | 2.4724 | | 0.071753 | 0.071456 | 0.073538 | 0.073233 | 0.075367 | 26.35 | 27.01 |
| Citigroup Inc. | 1730T0V89 | 08/29/14 | 08/29/34 | 100.000 | VARIES | 4.6276 | | 0.116355 | 0.116073 | 0.114502 | 0.114167 | 0.112562 | 42.19 | 41.49 |
| Citigroup Inc. | 1730T0VC0 | 09/27/13 | 09/27/20 | 100.000 | VARIES | 3.3025 | | 0.092619 | 0.092647 | 0.092676 | 0.092595 | 0.092513 | 33.35 | 33.33 |
| Citigroup Inc. | 1730T0VD8 | 09/18/13 | 09/18/33 | 100.000 | VARIES | 5.1093 | | 0.122935 | 0.120565 | 0.118133 | 0.118398 | 0.118670 | 43.34 | 42.63 |
| Citigroup Inc. | 1730T0VK2 | 10/08/13 | 10/08/23 | 100.000 | VARIES | 3.9667 | | 0.099453 | 0.098350 | 0.097224 | 0.097665 | 0.098115 | 35.42 | 35.15 |
| Citigroup Inc. | 1730T0W21 | 08/28/14 | 08/28/34 | 100.000 | VARIES | 4.2433 | | 0.108423 | 0.108234 | 0.108041 | 0.107844 | 0.107643 | 38.95 | 38.81 |
| Citigroup Inc. | 1730T0W70 | 08/28/14 | 08/30/19 | 100.000 | 0.000 | 2.4762 | | 0.071469 | 0.071959 | 0.073250 | 0.073752 | 0.075075 | 26.40 | 27.05 |
| Citigroup Funding, Inc. | 1730T0WF2 | 02/24/12 | 02/24/20 | 100.000 | VARIES | 2.8625 | | 0.009292 | 0.009425 | 0.009560 | 0.009697 | 0.009836 | 3.40 | 3.50 |
| Citigroup Funding, Inc. | 1730T0WR6 | 03/30/12 | 03/30/22 | 100.000 | VARIES | 3.8303 | | 0.107207 | 0.107352 | 0.107393 | 0.107436 | 0.107382 | 38.64 | 38.67 |
| Citigroup Funding, Inc. | 1730T0XG9 | 05/30/12 | 06/07/18 | 100.000 | 0.500 | 3.6728 | | 0.117780 | 0.119688 | 0.121630 | | | 42.84 | 18.97 |
| Citigroup Inc. | 1730T0Y37 | 10/02/14 | 04/02/20 | 100.000 | 0.000 | 2.8849 | | 0.084862 | 0.086086 | 0.087328 | 0.088588 | 0.089866 | 30.99 | 31.89 |
| Citigroup Funding, Inc. | 1730T0YD5 | 08/30/12 | 03/02/18 | 100.000 | 0.750 | 2.7849 | | 0.083981 | 0.084861 | 0.085752 | | | 30.60 | 5.23 |
| Citigroup Inc. | 1730T0Z28 | 10/07/14 | 10/07/21 | 100.000 | 1.000 | 3.1430 | | 0.091136 | 0.092132 | 0.093143 | 0.094171 | 0.095214 | 33.16 | 33.89 |
| CITIGROUP INC | 1730T0Z85 | 10/08/14 | 10/07/21 | 100.000 | 1.000 | 3.0942 | 70.30 | 0.089625 | 0.090582 | 0.091554 | 0.092541 | 0.093543 | 32.60 | 33.30 |
| Citigroup Funding, Inc. | 1730T0ZJ1 | 11/27/12 | 11/27/22 | 100.000 | VARIES | 1.5729 | | 0.016002 | 0.016128 | 0.016255 | 0.016383 | 0.016512 | 5.79 | 5.88 |
| Citigroup Inc. | 1730T3AV5 | 08/31/15 | 08/31/35 | 100.000 | VARIES | 4.4143 | | 0.115056 | 0.110167 | 0.108863 | 0.103941 | 0.102394 | 40.33 | 38.03 |
| Citigroup Inc. | 1730T3AW3 | 08/31/15 | 08/31/35 | 100.000 | VARIES | 4.4100 | | 0.114937 | 0.110796 | 0.110276 | 0.106110 | 0.105407 | 40.62 | 38.89 |
| Citigroup Inc. | 1730T3AX1 | 09/30/15 | 09/30/35 | 100.000 | VARIES | 4.3723 | | 0.114544 | 0.110976 | 0.107329 | 0.105541 | 0.103714 | 39.94 | 37.99 |
| Citigroup Inc. | 1730T3AY9 | 10/30/15 | 10/30/35 | 100.000 | VARIES | 4.3036 | | 0.112662 | 0.109109 | 0.105480 | 0.104071 | 0.102632 | 39.48 | 37.55 |
| Citigroup Inc. | 1730T3AZ6 | 11/30/15 | 11/30/35 | 100.000 | VARIES | 4.3523 | | 0.114329 | 0.110936 | 0.107470 | 0.106581 | 0.105673 | 40.34 | 38.47 |
| Citigroup Funding, Inc. | 17318Q574 | 10/02/12 | 09/27/18 | 100.000 | 0.000 | 2.4948 | | 0.076499 | 0.077453 | 0.078419 | 0.079398 | | 27.89 | 21.04 |
| Citigroup Inc. | 17321F755 | 11/05/13 | 11/03/22 | 100.000 | 0.000 | 3.6500 | | 0.112987 | 0.115049 | 0.117149 | 0.119287 | 0.121464 | 41.29 | 42.81 |
| Citigroup Inc. | 17323P140 | 03/03/16 | 09/01/23 | 100.000 | 0.000 | 3.0322 | 25.25 | 0.085490 | 0.086786 | 0.088102 | 0.089437 | 0.090793 | 31.32 | 32.28 |
| Citigroup Inc. | 17323P249 | 02/03/16 | 08/03/23 | 100.000 | 0.000 | 2.9606 | 27.15 | 0.083457 | 0.084693 | 0.085946 | 0.087219 | 0.088510 | 30.64 | 31.55 |
| Citigroup Inc. | 17323P314 | 11/24/15 | 11/26/21 | 100.000 | 0.000 | 2.8522 | | 0.081516 | 0.082678 | 0.083857 | 0.085053 | 0.086266 | 29.64 | 30.49 |
| Citigroup Inc. | 17323P363 | 02/03/16 | 08/03/23 | 100.000 | 0.000 | 2.9606 | 27.15 | 0.083457 | 0.084693 | 0.085946 | 0.087219 | 0.088510 | 30.64 | 31.55 |
| Citigroup Inc. | 17323P496 | 01/05/16 | 07/06/23 | 100.000 | 0.000 | 3.1941 | 31.84 | 0.090151 | 0.091591 | 0.093054 | 0.094540 | 0.096050 | 33.22 | 34.29 |
| Citigroup Inc. | 17323Q643 | 10/05/15 | 04/04/23 | 100.000 | 0.000 | 3.1923 | | 0.091519 | 0.092980 | 0.094464 | 0.095971 | 0.097503 | 33.47 | 34.54 |
| Citigroup Inc. | 17323Q692 | 09/18/15 | 03/20/23 | 100.000 | 0.000 | 3.1459 | | 0.090173 | 0.091591 | 0.093032 | 0.094495 | 0.095982 | 33.01 | 34.05 |
| Citigroup Global Markets | 17324C2F2 | 04/29/16 | 10/29/21 | 100.000 | 0.250 | N/A | 17.71 | 0.073817 | 0.074695 | 0.075585 | 0.076486 | 0.077400 | 26.84 | 27.49 |
| Citigroup Global Markets | 17324C2G0 | 04/29/16 | 10/29/21 | 100.000 | 0.250 | 2.6262 | 17.71 | 0.073817 | 0.074695 | 0.075585 | 0.076486 | 0.077399 | 26.84 | 27.49 |
| Citigroup Global Markets | 17324C2J4 | 05/24/16 | 05/24/21 | 100.000 | VARIES | 2.5076 | 15.09 | 0.069050 | 0.068435 | 0.068500 | 0.068565 | 0.068685 | 24.73 | 24.68 |
| Citigroup Global Markets | 17324C2U9 | 04/28/16 | 04/28/31 | 100.000 | VARIES | 4.2285 | 28.53 | 0.117240 | 0.117018 | 0.116791 | 0.116559 | 0.116508 | 42.14 | 41.99 |
| Citigroup Global Markets | 17324C2W5 | 04/28/16 | 04/28/26 | 100.000 | VARIES | 3.4898 | 23.70 | 0.096239 | 0.096082 | 0.097032 | 0.096929 | 0.097535 | 35.15 | 35.43 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Citigroup Global Markets | 17324C2Z8 | 04/29/16 | 04/30/21 | 100.000 | 0.000 | 2.4478 | 16.51 | 0.068831 | 0.069673 | 0.070526 | 0.071389 | 0.072263 | 25.03 | 25.65 |
| Citigroup Global Markets | 17324C3D6 | 05/31/16 | 12/01/21 | 100.000 | 0.400 | 2.6323 | 15.45 | 0.073940 | 0.074766 | 0.075604 | 0.076453 | 0.077313 | 26.82 | 27.42 |
| Citigroup Global Markets | 17324C3E4 | 05/27/16 | 05/27/21 | 100.000 | 0.000 | 2.5425 | 15.14 | 0.071523 | 0.072432 | 0.073353 | 0.074285 | 0.075229 | 25.97 | 26.64 |
| Citigroup Global Markets | 17324C3Y0 | 07/05/16 | 01/03/22 | 100.000 | 0.400 | 2.3787 | 11.63 | 0.066075 | 0.066721 | 0.067383 | 0.068052 | 0.068729 | 24.14 | 24.62 |
| Citigroup Global Markets | 17324C3Z7 | 07/05/16 | 07/02/21 | 100.000 | 0.000 | 2.2351 | 10.93 | 0.062085 | 0.062767 | 0.063469 | 0.064178 | 0.064895 | 22.72 | 23.23 |
| Citigroup Global Markets | 17324C6F8 | 06/27/16 | 06/27/36 | 100.000 | VARIES | 4.1314 | 21.11 | 0.114171 | 0.113570 | 0.112956 | 0.112329 | 0.111894 | 40.99 | 40.55 |
| Citigroup Global Markets | 17324C6L5 | 08/30/16 | 08/30/21 | 100.000 | 0.000 | 2.1695 | 7.39 | 0.059602 | 0.059919 | 0.060902 | 0.061226 | 0.062231 | 21.97 | 22.45 |
| Citigroup Global Markets | 17324C6M3 | 08/02/16 | 02/02/22 | 100.000 | 0.300 | 2.3124 | 9.57 | 0.064233 | 0.064880 | 0.065534 | 0.066195 | 0.066864 | 23.43 | 23.91 |
| Citigroup Global Markets | 17324CA55 | 09/02/16 | 03/03/22 | 100.000 | 0.300 | 2.2650 | 7.49 | 0.062920 | 0.063538 | 0.064163 | 0.064796 | 0.065435 | 22.91 | 23.36 |
| Citigroup Global Markets | 17324CAQ9 | 09/30/16 | 03/31/22 | 100.000 | 0.250 | 2.2317 | 5.64 | 0.061992 | 0.062606 | 0.063227 | 0.063855 | 0.064490 | 22.54 | 22.99 |
| Citigroup Global Markets | 17324CBD7 | 11/02/16 | 05/03/22 | 100.000 | 0.250 | 2.4155 | 3.96 | 0.067101 | 0.067828 | 0.068563 | 0.069307 | 0.070060 | 24.37 | 24.90 |
| Citigroup Global Markets | 17324CBN5 | 11/02/16 | 11/02/21 | 100.000 | 0.000 | 2.3120 | 3.79 | 0.064221 | 0.064964 | 0.065715 | 0.066474 | 0.067243 | 23.34 | 23.88 |
| Citigroup Global Markets | 17324CC53 | 11/28/16 | 05/26/22 | 100.000 | 0.250 | 2.7754 | 2.54 | 0.077094 | 0.078057 | 0.079044 | 0.080045 | 0.081059 | 28.00 | 28.71 |
| Citigroup Global Markets | 17324CCV6 | 12/13/16 | 12/13/46 | 100.000 | VARIES | 0.8469 | 0.23 | 0.012885 | 0.012940 | 0.012995 | 0.013050 | 0.013105 | 4.65 | 4.69 |
| Citigroup Global Markets | 17324CD29 | 12/28/16 | 06/27/22 | 100.000 | 0.500 | 3.0613 | 0.26 | 0.085036 | 0.086119 | 0.087224 | 0.088347 | 0.089487 | 30.82 | 31.61 |
| Citigroup Global Markets | 17324CD52 | 12/09/16 | 12/09/36 | 100.000 | 0.000 | 4.5664 | 2.79 | 0.126846 | 0.126173 | 0.125484 | 0.124780 | 0.124059 | 45.51 | 45.02 |
| Citigroup Global Markets | 17324CDA1 | 12/30/16 | 01/02/24 | 100.000 | 0.000 | 3.3300 | 0.09 | 0.092500 | 0.092517 | 0.094058 | 0.095624 | 0.097216 | 33.58 | 34.71 |
| Citigroup Global Markets | 17324CDP8 | 01/30/17 | 07/28/22 | 100.000 | 0.500 | 3.0985 | | | 0.086070 | 0.087175 | 0.088311 | 0.089464 | 28.66 | 31.94 |
| Citigroup Global Markets | 17324CDY9 | 01/31/17 | 01/31/24 | 100.000 | 0.000 | 3.3783 | | | 0.093840 | 0.095425 | 0.097037 | 0.098676 | 31.30 | 35.13 |
| Citigroup Global Markets | 17324CED4 | 02/16/17 | 02/16/27 | 100.000 | VARIES | 2.9107 | | | 0.014963 | 0.014523 | 0.014076 | 0.013623 | 4.65 | 5.03 |
| Citigroup Global Markets | 17324CEW2 | 02/28/17 | 08/26/22 | 100.000 | 0.750 | 2.9987 | | | 0.083298 | 0.084214 | 0.085164 | 0.086129 | 25.19 | 30.73 |
| Citigroup Global Markets | 17324CFE1 | 03/10/17 | 03/10/27 | 100.000 | VARIES | 2.9100 | | | 0.012389 | 0.012025 | 0.011655 | 0.011280 | 3.56 | 4.18 |
| Citigroup Global Markets | 17324CGS9 | 04/28/17 | 10/28/22 | 100.000 | 0.750 | 2.9296 | | | 0.081378 | 0.082265 | 0.083164 | 0.084077 | 19.83 | 29.89 |
| Citigroup Global Markets | 17324CHQ2 | 05/03/17 | 05/03/27 | 100.000 | VARIES | 2.7384 | | | 0.012177 | 0.011739 | 0.011296 | 0.010847 | 2.87 | 4.09 |
| Citigroup Global Markets | 17324CHX7 | 05/31/17 | 05/31/22 | 100.000 | 0.000 | 2.7124 | | | 0.075345 | 0.076367 | 0.077402 | 0.078452 | 15.93 | 27.74 |
| Citigroup Global Markets | 17324CHZ2 | 04/28/17 | 04/28/27 | 100.000 | VARIES | 2.7213 | | | 0.009258 | 0.008817 | 0.008370 | 0.007917 | 2.22 | 3.04 |
| Citigroup Global Markets | 17324CJ64 | 04/28/17 | 04/28/27 | 100.000 | VARIES | 2.8252 | | | 0.014922 | 0.014494 | 0.014060 | 0.013620 | 3.60 | 5.08 |
| CITIGROUP GLOBAL MARKETS | 17324CJF4 | 06/01/17 | 12/01/22 | 100.000 | 0.750 | 2.8210 | | | 0.078361 | 0.079173 | 0.079995 | 0.080830 | 16.48 | 28.70 |
| Citigroup Global Markets | 17324CJG2 | 05/15/17 | 05/15/37 | 100.000 | 5.695 | 4.4659 | | | 0.124054 | 0.123292 | 0.122512 | 0.121716 | 28.00 | 44.17 |
| CITIGROUP GLOBAL MARKETS | 17324CJR8 | 06/30/17 | 12/30/22 | 100.000 | 0.600 | 2.7880 | | | 0.077444 | 0.078291 | 0.079151 | 0.080022 | 14.02 | 28.34 |
| CITIGROUP GLOBAL MARKETS | 17324CKB1 | 07/06/17 | 07/06/27 | 100.000 | VARIES | 2.8475 | | | | 0.016235 | 0.015766 | 0.015291 | 2.84 | 5.59 |
| CITIGROUP GLOBAL MARKETS | 17324CKF2 | 07/03/17 | 07/01/22 | 100.000 | 0.000 | 2.7294 | | | | 0.076840 | 0.077889 | | 13.50 | 27.85 |
| CITIGROUP GLOBAL MARKETS | 17324CKS4 | 07/28/17 | 01/30/23 | 100.000 | 0.500 | 2.8926 | | | | 0.080350 | 0.081324 | 0.082300 | 12.29 | 29.40 |
| CITIGROUP GLOBAL MARKETS | 17324CKX3 | 08/01/17 | 08/01/22 | 100.000 | 0.000 | 2.7885 | | | | 0.077458 | 0.078538 | 0.079633 | 11.62 | 28.41 |
| CITIGROUP GLOBAL MARKETS | 17324CLA2 | 08/02/17 | 08/02/27 | 100.000 | VARIES | 2.7689 | | | | 0.013998 | 0.013603 | 0.013203 | 2.09 | 4.85 |
| CITIGROUP GLOBAL MARKETS | 17324CLB0 | 09/01/17 | 03/03/23 | 100.000 | 0.500 | 2.7655 | | | | 0.076818 | 0.077698 | 0.078580 | 9.22 | 28.02 |
| CITIGROUP GLOBAL MARKETS | 17324CLG9 | 09/01/17 | 09/01/22 | 100.000 | 0.000 | 2.6788 | | | | 0.074410 | 0.075407 | 0.076417 | 8.93 | 27.21 |
| CITIGROUP GLOBAL MARKETS | 17324CLR5 | 08/17/17 | 08/17/27 | 100.000 | VARIES | 2.6967 | | | | 0.014604 | 0.014202 | 0.013794 | 1.96 | 5.08 |
| CITIGROUP GLOBAL MARKETS | 17324CLU8 | 08/25/17 | 08/25/29 | 100.000 | VARIES | 2.5876 | | | | 0.008129 | 0.007677 | 0.007219 | 1.02 | 2.73 |
| CITIGROUP GLOBAL MARKETS | 17324CMJ2 | 09/21/17 | 09/21/27 | 100.000 | VARIES | 2.7273 | | | | 0.014619 | 0.014212 | 0.013800 | 1.46 | 5.11 |
| CITIGROUP GLOBAL MARKETS | 17324CZZ2 | 08/31/17 | 02/28/23 | 100.000 | 0.000 | 2.7931 | | | | 0.077585 | 0.078657 | 0.079755 | 9.39 | 28.39 |
| Citigroup Global Markets | 17324P156 | 05/05/16 | 11/03/23 | 100.000 | 0.000 | 2.9324 | 19.29 | 0.082636 | 0.083848 | 0.085077 | 0.086324 | 0.087590 | 30.11 | 31.00 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Citigroup Global Markets | 17324P248 | 06/03/16 | 12/05/23 | 100.000 | 0.000 | 2.8709 | 16.62 | 0.080906 | 0.082067 | 0.083246 | 0.084440 | 0.085653 | 29.40 | 30.25 |
| Citigroup Global Markets | 17324P396 | 08/03/16 | 02/05/24 | 100.000 | 0.000 | 2.5904 | 10.65 | 0.071967 | 0.072899 | 0.073843 | 0.074800 | 0.075768 | 26.35 | 27.04 |
| Citigroup Global Markets | 17324P784 | 10/05/16 | 04/03/24 | 100.000 | 0.000 | 2.6555 | 6.34 | 0.073763 | 0.074731 | 0.075723 | 0.076729 | 0.077747 | 26.90 | 27.62 |
| Citigroup Global Markets | 17325E242 | 01/05/17 | 07/03/24 | 100.000 | 0.000 | 3.3441 | | | 0.092893 | 0.094429 | 0.096008 | 0.097613 | 33.34 | 34.85 |
| Citigroup Global Market | 17325E275 | 03/03/17 | 03/03/22 | 100.000 | 0.000 | 3.0465 | | | 0.084624 | 0.085913 | 0.087222 | 0.088550 | 25.37 | 31.48 |
| Citigroup Global Markets | 17325E408 | 03/01/17 | 03/01/22 | 100.000 | 0.000 | 2.8923 | | | 0.080342 | 0.081504 | 0.082683 | 0.083879 | 24.24 | 29.84 |
| Citigroup Global Markets | 17325E804 | 04/12/17 | 12/12/24 | 100.000 | 0.000 | 3.3138 | | 0.092049 | 0.092557 | 0.094091 | 0.095650 | 0.097235 | 23.97 | 34.21 |
| Citigroup Global Markets | 17325K156 | 05/24/17 | 05/24/22 | 100.000 | 0.000 | 2.7177 | | | 0.075490 | 0.076516 | 0.077556 | 0.078610 | 16.42 | 27.81 |
| CITIGROUP GLOBAL MARKETS | 17325K263 | 07/06/17 | 01/03/24 | 100.000 | 0.000 | 3.1136 | | | | 0.086490 | 0.087814 | 0.089181 | 15.14 | 31.85 |
| CITIGROUP GLOBAL MARKETS | 17325K776 | 08/03/17 | 02/05/24 | 100.000 | 0.000 | 3.0276 | | | 0.084099 | 0.084113 | 0.085386 | 0.086679 | 12.45 | 30.88 |
| CITIGROUP GLOBAL MARKETS | 17325K792 | 09/14/17 | 09/14/23 | 100.000 | 0.000 | 2.8890 | | | | 0.080251 | 0.081411 | 0.082587 | 8.59 | 29.35 |
| Clark CNTY SCH DIST, NV | 181059QF6 | 07/08/10 | 06/15/24 | 91.490 | 5.510 | 6.4445 | 30.46 | 0.016131 | 0.016651 | 0.017188 | 0.017742 | 0.018313 | 5.92 | 6.31 |
| Clark CNTY SCH DIST, NV | 181059QG4 | 07/08/10 | 06/15/20 | 94.976 | 5.510 | 6.1946 | 29.24 | 0.015361 | 0.015836 | 0.016327 | 0.016833 | 0.017354 | 5.63 | 5.99 |
| Clark CNTY SCH DIST, NV | 181059QH2 | 07/08/10 | 06/15/20 | 94.976 | 5.510 | 6.1946 | 29.24 | 0.015361 | 0.015836 | 0.016327 | 0.016833 | 0.017354 | 5.63 | 5.99 |
| Clinton Counties, IL | 187327AX9 | 09/10/15 | 12/01/18 | 100.000 | VARIES | 2.4410 | | 0.067818 | 0.067815 | 0.067812 | 0.067809 | | 24.41 | 22.38 |
| Clinton & Wash CNTYS, IL | 187327AY7 | 09/30/16 | 12/01/21 | 110.588 | 4.750 | 2.5511 | 7.12 | 0.078134 | 0.077448 | 0.076753 | 0.076049 | 0.075336 | 27.96 | 27.46 |
| Clinton & Wash CNTYS, IL | 187327AZ4 | 09/30/16 | 12/01/20 | 99.603 | 2.200 | 2.3004 | 5.79 | 0.063656 | 0.063685 | 0.063715 | 0.063745 | 0.063775 | 22.92 | 22.94 |
| Clinton & Wash CNTYS, IL | 187327BA8 | 09/30/16 | 12/01/22 | 112.683 | 5.000 | 2.7510 | 7.83 | 0.085863 | 0.085134 | 0.084394 | 0.083645 | 0.082885 | 30.74 | 30.20 |
| Kaskaskia COMMU College, | 187350EV1 | 02/19/16 | 12/01/17 | 103.892 | 3.875 | 1.6519 | 14.80 | 0.046893 | 0.046392 | | | | 15.38 | |
| Kaskaskia Community Coll | 187350EW9 | 02/19/16 | 12/01/18 | 105.525 | 4.000 | 1.9513 | 17.77 | 0.056372 | 0.055838 | 0.055298 | 0.054754 | | 20.17 | 18.15 |
| Kaskaskia Community Coll | 187350EX7 | 02/19/16 | 12/01/19 | 106.497 | 4.000 | 2.2011 | 20.24 | 0.064318 | 0.063803 | 0.063283 | 0.062756 | 0.062224 | 23.03 | 22.66 |
| Coles Counties, IL | 193792ER5 | 11/26/13 | 12/01/18 | 99.308 | VARIES | N/A | | 0.087248 | 0.087310 | 0.087373 | 0.087436 | | 31.42 | 28.84 |
| Coles Counties, IL | 193792ET1 | 11/26/13 | 12/01/20 | 99.346 | VARIES | N/A | | 0.106721 | 0.106770 | 0.106821 | 0.106872 | 0.106924 | 38.43 | 38.47 |
| Coles Counties, IL | 193792EU8 | 11/26/13 | 12/01/21 | 105.395 | VARIES | 4.2404 | | 0.121781 | 0.121418 | 0.121048 | 0.120670 | 0.120283 | 43.75 | 43.49 |
| Coles Counties, IL | 193792EV6 | 11/26/13 | 12/01/22 | 104.771 | VARIES | 4.3909 | | 0.125850 | 0.125564 | 0.125272 | 0.124973 | 0.124667 | 45.24 | 45.03 |
| Coles Counties, IL | 193792EW4 | 11/26/13 | 12/01/23 | 99.115 | VARIES | 4.5919 | | 0.126479 | 0.126545 | 0.126612 | 0.126681 | 0.126751 | 45.55 | 45.60 |
| Coles Counties, IL | 193792EX2 | 11/26/13 | 12/01/23 | 99.043 | VARIES | 4.7528 | | 0.130833 | 0.130906 | 0.130980 | 0.131056 | 0.131134 | 47.12 | 47.17 |
| Coles Counties, IL | 193792EY0 | 11/26/13 | 12/01/23 | 98.985 | VARIES | 4.9628 | | 0.136541 | 0.136621 | 0.136703 | 0.136786 | 0.136872 | 49.17 | 49.23 |
| Coles Counties, IL | 193792EZ7 | 11/26/13 | 12/01/23 | 98.936 | VARIES | 5.1717 | | 0.142225 | 0.142311 | 0.142399 | 0.142490 | 0.142583 | 51.22 | 51.29 |
| Coles Counties, IL | 193792FA1 | 11/26/13 | 12/01/23 | 98.886 | VARIES | 5.3302 | | 0.146519 | 0.146611 | 0.146706 | 0.146803 | 0.146903 | 52.77 | 52.84 |
| Coles Counties, IL | 193792FB9 | 11/26/13 | 12/01/23 | 99.347 | VARIES | 5.4215 | | 0.149544 | 0.149607 | 0.149671 | 0.149738 | 0.149806 | 53.85 | 53.90 |
| Coles Counties, IL | 193792FC7 | 11/26/13 | 12/01/23 | 99.318 | VARIES | 5.5264 | | 0.152397 | 0.152464 | 0.152532 | 0.152602 | 0.152674 | 54.88 | 54.93 |
| Coles & Cumberland CNTYS | 193792FD5 | 11/26/13 | 12/01/23 | 99.293 | VARIES | 5.6308 | | 0.155241 | 0.155310 | 0.155381 | 0.155455 | 0.155530 | 55.90 | 55.95 |
| Coles Counties, IL | 193792FE3 | 11/26/13 | 12/01/23 | 99.301 | VARIES | 5.9329 | | 0.163564 | 0.163636 | 0.163711 | 0.163788 | 0.163868 | 58.90 | 58.95 |
| Coles Counties, IL | 193792FF0 | 11/26/13 | 12/01/23 | 99.314 | VARIES | 6.2344 | | 0.171873 | 0.171948 | 0.172027 | 0.172107 | 0.172190 | 61.89 | 61.95 |
| Coles Counties, IL | 193792FG8 | 11/26/13 | 12/01/23 | 99.331 | VARIES | 6.5352 | | 0.180171 | 0.180249 | 0.180330 | 0.180414 | 0.180500 | 64.88 | 64.94 |
| Coles Counties, IL | 193792FH6 | 11/26/13 | 12/01/23 | 118.448 | VARIES | 6.4777 | | 0.204659 | 0.203235 | 0.201765 | 0.200248 | 0.198682 | 73.33 | 72.27 |
| Comcast Corporation | 200300507 | 10/15/99 | 10/15/29 | 100.000 | 2.000 | 10.5154 | | 1.406191 | 1.477204 | 1.551950 | 1.630626 | 1.713439 | 530.09 | 585.14 |
| Comcast Corporation | 200300606 | 11/15/99 | 11/15/29 | 100.000 | 2.000 | 10.3811 | | 1.356341 | 1.423859 | 1.494882 | 1.569590 | 1.648177 | 506.81 | 558.66 |
| Compucredit Corporation | 20478NAA8 | 05/27/05 | 05/30/25 | 100.000 | VARIES | 9.1299 | | 0.519709 | 0.529487 | 0.557639 | 0.568453 | 0.599008 | 192.71 | 206.85 |
| Compucredit Corporation | 20478NAB6 | 05/27/05 | 05/30/25 | 100.000 | VARIES | 9.1299 | | 0.519709 | 0.529487 | 0.557639 | 0.568453 | 0.599008 | 192.71 | 206.85 |
| CompuCredit Corporation | 20478NAC4 | 11/23/05 | 11/15/35 | 100.000 | 5.786 | N/A | | 0.378172 | 0.393700 | 0.396777 | 0.413417 | 0.416997 | 143.71 | 150.95 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| CompuCredit Corporation | 20478NAD2 | 11/23/05 | 11/15/35 | 100.000 | 5.786 | N/A | | 0.378172 | 0.393700 | 0.396777 | 0.413417 | 0.416997 | 143.71 | 150.95 |
| Convergys Corporation | 212485AE6 | 10/13/09 | 09/15/29 | 114.396 | VARIES | | | 0.900626 | 0.952866 | 1.008789 | 1.068656 | 1.132744 | 345.09 | 387.08 |
| Cook County, Illinois | 213309KS5 | 04/28/05 | 12/01/17 | 49.824 | 0.000 | 5.6096 | 452.36 | 0.147435 | 0.151571 | | | | 49.40 | |
| Cook County, Illinois | 213309KT3 | 04/28/05 | 12/01/18 | 46.339 | 0.000 | 5.7396 | 433.87 | 0.142373 | 0.146459 | 0.150662 | 0.154986 | | 52.24 | 50.50 |
| Cook County, Illinois | 213309KU0 | 04/28/05 | 12/01/19 | 43.603 | 0.000 | 5.7697 | 411.15 | 0.135127 | 0.139026 | 0.143036 | 0.147163 | 0.151408 | 49.58 | 52.49 |
| Cook County, Illinois | 213309KV8 | 04/28/05 | 12/01/20 | 40.881 | 0.000 | 5.8197 | 390.00 | 0.128512 | 0.132252 | 0.136100 | 0.140061 | 0.144136 | 47.17 | 49.95 |
| COOK CNTY ILL SCH DIST N | 214183KP9 | 06/15/10 | 06/01/30 | 25.818 | 0.000 | 6.8998 | 144.33 | 0.076705 | 0.079351 | 0.082088 | 0.084920 | 0.087850 | 28.25 | 30.23 |
| COOK CNTY ILL SCH DIST N | 214183KR5 | 06/15/10 | 12/01/26 | 33.796 | 0.000 | 6.6998 | 182.30 | 0.096285 | 0.099510 | 0.102844 | 0.106289 | 0.109849 | 35.44 | 37.85 |
| COOK CNTY ILL SCH DIST N | 214183KS3 | 06/15/10 | 12/01/27 | 31.375 | 0.000 | 6.7498 | 170.77 | 0.090335 | 0.093384 | 0.096535 | 0.099793 | 0.103161 | 33.26 | 35.54 |
| COOK CNTY ILL SCH DIST N | 214183KT1 | 06/15/10 | 12/01/28 | 29.098 | 0.000 | 6.7998 | 159.80 | 0.084666 | 0.087545 | 0.090521 | 0.093599 | 0.096781 | 31.17 | 33.33 |
| COOK CNTY ILL SCH DIST N | 214183KU8 | 06/15/10 | 12/01/29 | 26.961 | 0.000 | 6.8498 | 149.39 | 0.079272 | 0.081987 | 0.084795 | 0.087700 | 0.090703 | 29.19 | 31.23 |
| Cook County, IL SD #89 | 214201GE9 | 12/13/07 | 12/01/17 | 55.745 | 0.000 | 5.9499 | 390.28 | 0.155863 | 0.160500 | | | | 52.27 | |
| Cook County, IL SD #89 | 214201GF6 | 12/13/07 | 12/01/18 | 52.014 | 0.000 | 6.0498 | 371.96 | 0.149167 | 0.153679 | 0.158328 | 0.163117 | | 54.79 | 53.11 |
| Cook County, IL SD #89 | 214201GG4 | 12/13/07 | 12/01/19 | 48.439 | 0.000 | 6.1498 | 353.72 | 0.142443 | 0.146823 | 0.151337 | 0.155991 | 0.160787 | 52.33 | 55.60 |
| Cook County, IL SD #89 | 214201GH2 | 12/13/07 | 12/01/20 | 45.022 | 0.000 | 6.2498 | 335.64 | 0.135724 | 0.139965 | 0.144339 | 0.148850 | 0.153501 | 49.88 | 53.05 |
| Cook County, IL SD #89 | 214201GJ8 | 12/13/07 | 12/01/21 | 41.765 | 0.000 | 6.3499 | 317.79 | 0.129039 | 0.133136 | 0.137363 | 0.141724 | 0.146224 | 47.44 | 50.50 |
| Cook County, IL SD #89 | 214201GK5 | 12/13/07 | 12/01/22 | 38.951 | 0.000 | 6.3998 | 299.39 | 0.121819 | 0.125717 | 0.129740 | 0.133891 | 0.138176 | 44.79 | 47.71 |
| Cook County, IL SD #89 | 214201GL3 | 12/13/07 | 12/01/23 | 36.291 | 0.000 | 6.4499 | 281.77 | 0.114885 | 0.118590 | 0.122414 | 0.126362 | 0.130437 | 42.25 | 45.02 |
| Cook County, IL SD #89 | 214201GM1 | 12/13/07 | 12/01/24 | 33.947 | 0.000 | 6.4699 | 264.63 | 0.107986 | 0.111479 | 0.115085 | 0.118808 | 0.122651 | 39.72 | 42.33 |
| Cook County, IL SD #89 | 214201GP4 | 11/29/10 | 12/15/24 | 34.234 | 0.000 | 7.7796 | 202.58 | 0.117352 | 0.121916 | 0.126659 | 0.131585 | 0.136704 | 43.22 | 46.64 |
| Cook County, IL SD #89 | 214201GQ2 | 11/29/10 | 12/15/25 | 30.724 | 0.000 | 7.9997 | 188.16 | 0.109694 | 0.114081 | 0.118645 | 0.123390 | 0.128326 | 40.42 | 43.72 |
| Cook County, IL SD #89 | 214201GR0 | 11/29/10 | 12/15/26 | 109.444 | VARIES | 7.6950 | | 0.229283 | 0.228753 | 0.228203 | 0.227631 | 0.227038 | 82.43 | 82.03 |
| Cook County, IL SD #89 | 214201GS8 | 11/29/10 | 12/15/26 | 27.332 | 0.000 | 8.2497 | 173.88 | 0.102105 | 0.106317 | 0.110702 | 0.115269 | 0.120023 | 37.65 | 40.82 |
| Cook County, Illinois | 214471HQ0 | 12/30/02 | 12/01/22 | 21.989 | 0.000 | 7.7497 | 417.89 | 0.136413 | 0.141699 | 0.147189 | 0.152893 | 0.158817 | 50.38 | 54.36 |
| Cook County, IL SD #123 | 214651JZ5 | 10/15/07 | 12/01/17 | 54.681 | 0.000 | 6.0492 | 400.09 | 0.158312 | 0.163101 | | | | 53.10 | |
| Cook County, IL SD #123 | 214651KA8 | 10/15/07 | 12/01/18 | 51.240 | 0.000 | 6.0992 | 378.88 | 0.150240 | 0.154822 | 0.159543 | 0.164409 | | 55.19 | 53.53 |
| Cook County, IL SD #123 | 214651KB6 | 10/15/07 | 12/01/19 | 48.025 | 0.000 | 6.1393 | 358.11 | 0.142243 | 0.146609 | 0.151110 | 0.155748 | 0.160529 | 52.26 | 55.52 |
| Cook County, IL SD #123 | 214651KC4 | 10/15/07 | 12/01/20 | 44.691 | 0.000 | 6.2294 | 339.56 | 0.135388 | 0.139605 | 0.143953 | 0.148437 | 0.153061 | 49.76 | 52.90 |
| Cook County, IL SD #123 | 214651KD2 | 10/15/07 | 12/01/21 | 41.802 | 0.000 | 6.2695 | 320.25 | 0.127902 | 0.131912 | 0.136047 | 0.140311 | 0.144710 | 47.01 | 50.00 |
| Cook County, IL SD #123 | 214651KE0 | 10/15/07 | 12/01/22 | 39.242 | 0.000 | 6.2794 | 301.25 | 0.120367 | 0.124146 | 0.128044 | 0.132064 | 0.136210 | 44.24 | 47.06 |
| Cook County, IL SD #123 | 214651KF7 | 10/15/07 | 12/01/23 | 36.831 | 0.000 | 6.2895 | 283.33 | 0.113254 | 0.116816 | 0.120490 | 0.124279 | 0.128187 | 41.63 | 44.29 |
| Cook County, IL SD #123 | 214651KG5 | 10/15/07 | 12/01/24 | 34.562 | 0.000 | 6.2995 | 266.42 | 0.106540 | 0.109896 | 0.113357 | 0.116928 | 0.120611 | 39.16 | 41.67 |
| Cook County, IL SD #123 | 214651KH3 | 10/15/07 | 12/01/25 | 32.426 | 0.000 | 6.3096 | 250.48 | 0.100205 | 0.103366 | 0.106627 | 0.109991 | 0.113461 | 36.84 | 39.20 |
| Cook County, IL SD #123 | 214651KJ9 | 10/15/07 | 12/01/26 | 30.417 | 0.000 | 6.3195 | 235.43 | 0.094227 | 0.097204 | 0.100276 | 0.103444 | 0.106713 | 34.64 | 36.86 |
| Cook County, IL SD #123 | 214651KK6 | 10/15/07 | 06/01/27 | 29.429 | 0.000 | 6.3296 | 228.26 | 0.091392 | 0.094285 | 0.097269 | 0.100347 | 0.103523 | 33.60 | 35.76 |
| Cook County, Illinois | 214723CV8 | 09/07/05 | 12/01/19 | 46.971 | 0.000 | 5.3794 | 386.90 | 0.127430 | 0.130857 | 0.134377 | 0.137991 | 0.141703 | 46.70 | 49.25 |
| Cook County, Illinois | 214723CW6 | 09/07/05 | 12/01/20 | 44.082 | 0.000 | 5.4495 | 369.33 | 0.122082 | 0.125408 | 0.128826 | 0.132336 | 0.135942 | 44.75 | 47.22 |
| Cook County, Illinois | 214723CX4 | 09/07/05 | 12/01/21 | 41.315 | 0.000 | 5.5195 | 352.03 | 0.116779 | 0.120002 | 0.123314 | 0.126717 | 0.130214 | 42.82 | 45.21 |
| Cook County, Illinois | 214723CY2 | 09/07/05 | 12/01/22 | 38.734 | 0.000 | 5.5795 | 334.79 | 0.111402 | 0.114510 | 0.117704 | 0.120988 | 0.124363 | 40.85 | 43.16 |
| Cook County, Illinois | 214723CZ9 | 09/07/05 | 12/01/23 | 36.271 | 0.000 | 5.6396 | 318.00 | 0.106138 | 0.109131 | 0.112208 | 0.115372 | 0.118625 | 38.93 | 41.16 |
| Cook County, Illinois | 214723DA3 | 09/07/05 | 12/01/24 | 33.990 | 0.000 | 5.6895 | 301.52 | 0.100892 | 0.103762 | 0.106714 | 0.109750 | 0.112872 | 37.01 | 39.15 |
| Cook County, SD #133, IL | 214813CA3 | 06/26/12 | 12/15/20 | 97.998 | 5.000 | 5.2964 | 9.57 | 0.006680 | 0.006857 | 0.007038 | 0.007225 | 0.007416 | 2.44 | 2.57 |

SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Cook County, IL SD #148 | 215075FA5 | 07/09/08 | 12/01/27 | 94.524 | 6.000 | 6.5008 | | 0.012492 | 0.012906 | 0.013333 | 0.013775 | 0.014231 | 4.60 | 4.91 |
| Cook County, IL SD #153 | 215183GN8 | 05/14/08 | 12/15/17 | 55.331 | 0.000 | 6.2694 | 389.44 | 0.163726 | 0.168858 | | | | 57.25 | |
| Cook County, IL SD #153 | 215183GP3 | 05/14/08 | 12/15/18 | 51.329 | 0.000 | 6.3995 | 370.85 | 0.156721 | 0.161736 | 0.166911 | 0.172252 | | 57.49 | 58.38 |
| Cook County, IL SD #153 | 215183Q01 | 05/14/08 | 12/15/19 | 47.338 | 0.000 | 6.5594 | 352.99 | 0.150131 | 0.155055 | 0.160141 | 0.165393 | 0.170817 | 55.09 | 58.77 |
| Cook County, IL | 215219FN1 | 06/30/03 | 12/01/18 | 44.637 | 0.000 | 5.2998 | 458.28 | 0.132594 | 0.136108 | 0.139714 | 0.143417 | | 48.58 | 46.77 |
| Cook County, Illinois | 215219FP6 | 06/30/03 | 12/01/19 | 41.690 | 0.000 | 5.3998 | 439.21 | 0.127837 | 0.131288 | 0.134833 | 0.138473 | 0.142212 | 46.85 | 49.42 |
| Cook County, Illinois | 215219FQ4 | 06/30/03 | 12/01/20 | 39.193 | 0.000 | 5.4498 | 418.21 | 0.122088 | 0.125415 | 0.128832 | 0.132343 | 0.135949 | 44.75 | 47.23 |
| Cook County, Illinois | 215219FR2 | 06/30/03 | 12/01/21 | 36.482 | 0.000 | 5.5497 | 399.25 | 0.117246 | 0.120500 | 0.123843 | 0.127280 | 0.130812 | 42.99 | 45.41 |
| Cook County, Illinois | 215219FS0 | 06/30/03 | 12/01/22 | 33.892 | 0.000 | 5.6497 | 380.30 | 0.112344 | 0.115517 | 0.118780 | 0.122136 | 0.125586 | 41.21 | 43.57 |
| Cook County, Illinois | 215219GC4 | 06/02/05 | 12/01/17 | 52.327 | 0.000 | 5.2501 | 430.38 | 0.138471 | 0.142106 | | | | 46.35 | |
| Cook County, Illinois | 215219GD2 | 06/02/05 | 12/01/18 | 49.294 | 0.000 | 5.3101 | 411.53 | 0.132825 | 0.136351 | 0.139971 | 0.143688 | | 48.67 | 46.86 |
| Cook County, Illinois | 215219GE0 | 06/02/05 | 12/01/19 | 46.448 | 0.000 | 5.3601 | 392.60 | 0.127044 | 0.130449 | 0.133945 | 0.137535 | 0.141221 | 46.56 | 49.08 |
| Cook County, Illinois | 215219GF7 | 06/02/05 | 12/01/20 | 43.922 | 0.000 | 5.3801 | 373.08 | 0.120854 | 0.124106 | 0.127444 | 0.130872 | 0.134393 | 44.29 | 46.71 |
| Cook County, Illinois | 215219GG5 | 06/02/05 | 12/01/21 | 41.054 | 0.000 | 5.4700 | 356.45 | 0.116012 | 0.119184 | 0.122444 | 0.125793 | 0.129233 | 42.53 | 44.89 |
| Cook County, Illinois | 215219GH3 | 06/02/05 | 12/01/22 | 38.699 | 0.000 | 5.5000 | 338.45 | 0.110326 | 0.113360 | 0.116478 | 0.119681 | 0.122972 | 40.45 | 42.70 |
| Cook County Illinois | 215219GQ3 | 06/02/05 | 12/01/23 | 36.261 | 0.000 | 5.5601 | 321.75 | 0.105210 | 0.108135 | 0.111141 | 0.114231 | 0.117406 | 38.58 | 40.75 |
| Cook County Illinois | 215219GR1 | 06/02/05 | 12/01/24 | 34.002 | 0.000 | 5.6101 | 305.33 | 0.100100 | 0.102908 | 0.105795 | 0.108762 | 0.111813 | 36.71 | 38.80 |
| Cook County, IL | 215219HC3 | 06/29/06 | 12/01/17 | 50.621 | 0.000 | 6.0495 | 440.68 | 0.158320 | 0.163109 | | | | 53.11 | |
| Cook County, IL | 215219HD1 | 06/29/06 | 12/01/18 | 47.405 | 0.000 | 6.0996 | 417.23 | 0.150249 | 0.154831 | 0.159553 | 0.164419 | | 55.19 | 53.53 |
| Cook County, IL | 215219HE9 | 06/29/06 | 12/01/19 | 44.524 | 0.000 | 6.1197 | 393.59 | 0.141870 | 0.146211 | 0.150685 | 0.155295 | 0.160047 | 52.12 | 55.36 |
| Cook County, IL | 215219HF6 | 06/29/06 | 12/01/20 | 41.744 | 0.000 | 6.1497 | 371.42 | 0.134069 | 0.138191 | 0.142440 | 0.146820 | 0.151334 | 49.26 | 52.33 |
| Cook County, IL | 215219HG4 | 06/29/06 | 12/01/21 | 39.173 | 0.000 | 6.1697 | 350.06 | 0.126477 | 0.130379 | 0.134401 | 0.138547 | 0.142821 | 46.47 | 49.38 |
| Cook County, IL | 215219HH2 | 06/29/06 | 12/01/22 | 36.688 | 0.000 | 6.1997 | 329.98 | 0.119390 | 0.123091 | 0.126907 | 0.130841 | 0.134897 | 43.87 | 46.63 |
| Cook County, IL | 215219HJ8 | 06/29/06 | 12/01/23 | 34.398 | 0.000 | 6.2198 | 310.72 | 0.112530 | 0.116029 | 0.119638 | 0.123358 | 0.127194 | 41.35 | 43.97 |
| Cook County, IL | 215219HK5 | 06/29/06 | 12/01/24 | 32.181 | 0.000 | 6.2498 | 292.57 | 0.106108 | 0.109424 | 0.112843 | 0.116369 | 0.120006 | 39.00 | 41.47 |
| Cook County, IL | 215219HL3 | 06/29/06 | 12/01/25 | 30.147 | 0.000 | 6.2697 | 275.25 | 0.099919 | 0.103051 | 0.106282 | 0.109613 | 0.113050 | 36.73 | 39.06 |
| Cook County, IL | 215219HM1 | 06/29/06 | 06/01/26 | 29.062 | 0.000 | 6.2997 | 267.04 | 0.097076 | 0.100134 | 0.103288 | 0.106542 | 0.109897 | 35.68 | 37.97 |
| Cook County, IL | 215219JL1 | 06/29/06 | 12/01/17 | 50.621 | 0.000 | 6.0495 | 440.68 | 0.158320 | 0.163109 | | | | 53.11 | |
| Cook County, IL | 215219JM9 | 06/29/06 | 12/01/18 | 47.405 | 0.000 | 6.0996 | 417.23 | 0.150249 | 0.154831 | 0.159553 | 0.164419 | | 55.19 | 53.53 |
| Cook County, IL | 215219JN7 | 06/29/06 | 12/01/19 | 44.524 | 0.000 | 6.1197 | 393.59 | 0.141870 | 0.146211 | 0.150685 | 0.155295 | 0.160047 | 52.12 | 55.36 |
| Cook County, IL SD # 155 | 215219JR8 | 10/08/09 | 12/01/23 | 39.094 | 0.000 | 6.7493 | 240.94 | 0.117804 | 0.121780 | 0.125889 | 0.130138 | 0.134529 | 43.37 | 46.34 |
| Cook County, IL SD #155 | 215219JS6 | 10/08/09 | 12/01/24 | 36.316 | 0.000 | 6.7994 | 225.88 | 0.110626 | 0.114387 | 0.118276 | 0.122297 | 0.126455 | 40.73 | 43.55 |
| Cook County, IL SD#155 | 215219JT4 | 10/08/09 | 12/01/25 | 33.703 | 0.000 | 6.8494 | 211.55 | 0.103780 | 0.107334 | 0.111010 | 0.114811 | 0.118743 | 38.22 | 40.88 |
| Cook County, IL SD #155 | 215219JU1 | 10/08/09 | 12/01/26 | 31.248 | 0.000 | 6.8993 | 197.92 | 0.097257 | 0.100612 | 0.104083 | 0.107674 | 0.111388 | 35.82 | 38.34 |
| Cook County, IL SD #155 | 215219JV9 | 10/08/09 | 12/01/27 | 28.691 | 0.000 | 6.9993 | 185.01 | 0.091221 | 0.094414 | 0.097718 | 0.101138 | 0.104677 | 33.61 | 36.00 |
| Cook County, IL SD #155 | 215219JW7 | 10/08/09 | 12/01/28 | 26.292 | 0.000 | 7.0995 | 172.58 | 0.085378 | 0.088409 | 0.091547 | 0.094797 | 0.098162 | 31.47 | 33.74 |
| Cook County, IL SD #155 | 215219JX5 | 10/08/09 | 06/01/29 | 25.151 | 0.000 | 7.1494 | 166.55 | 0.082533 | 0.085483 | 0.088539 | 0.091704 | 0.094982 | 30.42 | 32.64 |
| Cook County SD #162, IL | 215291LH6 | 06/30/11 | 12/01/17 | 73.981 | 0.000 | 4.7495 | 218.11 | 0.125880 | 0.128869 | | | | 42.08 | |
| Cook County SD #162, IL | 215291LJ2 | 06/30/11 | 12/01/18 | 69.321 | 0.000 | 4.9996 | 216.52 | 0.125817 | 0.128962 | 0.132186 | 0.135491 | | 46.05 | 44.22 |
| Cook County SD #162, IL | 215291LK9 | 06/30/11 | 12/01/19 | 64.641 | 0.000 | 5.2495 | 213.36 | 0.124825 | 0.128101 | 0.131464 | 0.134914 | 0.138455 | 45.73 | 48.16 |
| Cook County SD #162, IL | 215291LL7 | 06/30/11 | 12/01/20 | 59.985 | 0.000 | 5.4995 | 208.76 | 0.122963 | 0.126344 | 0.129818 | 0.133388 | 0.137055 | 45.08 | 47.59 |
| Cook County SD #162, IL | 215291LM5 | 06/30/11 | 12/01/21 | 55.395 | 0.000 | 5.7496 | 202.86 | 0.120294 | 0.123753 | 0.127310 | 0.130970 | 0.134735 | 44.14 | 46.71 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Cook County SD #162, IL | 215291LP8 | 06/30/11 | 12/01/23 | 47.270 | 0.000 | 6.1247 | 186.19 | 0.111527 | 0.114942 | 0.118462 | 0.122090 | 0.125829 | 40.97 | 43.52 |
| Cook County SD #162, IL | 215291LQ6 | 06/30/11 | 12/01/24 | 43.785 | 0.000 | 6.2495 | 176.55 | 0.106105 | 0.109421 | 0.112840 | 0.116366 | 0.120002 | 39.00 | 41.47 |
| Cook County SD #162, IL | 215291LT0 | 06/30/11 | 12/01/27 | 33.620 | 0.000 | 6.7497 | 148.32 | 0.090335 | 0.093383 | 0.096535 | 0.099793 | 0.103161 | 33.26 | 35.54 |
| Cook County SD #162, IL | 215291LU7 | 06/30/11 | 12/01/28 | 30.805 | 0.000 | 6.8747 | 138.86 | 0.084858 | 0.087775 | 0.090792 | 0.093913 | 0.097141 | 31.25 | 33.44 |
| Cook County SD #162, IL | 215291LV5 | 06/30/11 | 12/01/29 | 28.410 | 0.000 | 6.9497 | 129.71 | 0.079425 | 0.082185 | 0.085041 | 0.087996 | 0.091054 | 29.26 | 31.33 |
| Cook County SD #162, IL | 215291LW3 | 06/30/11 | 12/01/30 | 26.286 | 0.000 | 6.9997 | 121.04 | 0.074210 | 0.076808 | 0.079496 | 0.082278 | 0.085158 | 27.34 | 29.29 |
| Carvallie, Benton County | 2208855N3 | 03/12/02 | 01/01/18 | 34.442 | 0.000 | 6.8591 | 590.36 | 0.178105 | 0.184213 | | | | 65.22 | |
| Corvallie, Benton County | 2208855P8 | 03/12/02 | 01/01/19 | 31.935 | 0.000 | 6.9092 | 553.62 | 0.167542 | 0.173330 | 0.179318 | 0.185513 | | 61.36 | 65.67 |
| Corvallie, Benton County | 2208855Q6 | 03/12/02 | 01/01/20 | 29.582 | 0.000 | 6.9592 | 518.64 | 0.157445 | 0.162923 | 0.168593 | 0.174459 | | 57.67 | 61.75 |
| Corvallie, Benton County | 2208855R4 | 03/12/02 | 01/01/21 | 27.475 | 0.000 | 6.9894 | 484.97 | 0.147500 | 0.152654 | 0.157989 | 0.163510 | | 54.03 | 57.87 |
| Corvallie, Benton County | 2208855S2 | 03/12/02 | 01/01/22 | 25.504 | 0.000 | 7.0194 | 453.22 | 0.138097 | 0.142944 | 0.147961 | 0.153154 | | 50.59 | 54.20 |
| Corvallie, Benton County | 2208855T0 | 03/12/02 | 01/01/23 | 23.613 | 0.000 | 7.0594 | 423.38 | 0.129326 | 0.133891 | 0.138617 | 0.143510 | | 47.38 | 50.78 |
| Costco Companies, Inc. | 22160QAA0 | 08/19/97 | 08/19/17 | 49.960 | 0.000 | 3.5000 | 478.69 | 0.093907 | 0.095550 | | | | 21.71 | |
| Costco Companies, Inc. | 22160QAB8 | 08/19/97 | 08/19/17 | 49.960 | 0.000 | 3.5000 | 478.69 | 0.093907 | 0.095550 | | | | 21.71 | |
| Costco Companies, Inc. | 22160QAC6 | 08/19/97 | 08/19/17 | 49.960 | 0.000 | 3.5000 | 478.69 | 0.093907 | 0.095550 | | | | 21.71 | |
| Crawford CNTY, IL | 224759EV8 | 10/30/14 | 12/01/17 | 113.034 | VARIES | 1.6510 | | 0.047833 | 0.046852 | | | | 15.61 | |
| Crawford CNTY, IL | 224759EW6 | 10/30/14 | 12/01/18 | 114.429 | VARIES | 2.0510 | | 0.061081 | 0.060069 | 0.059047 | 0.058015 | | 21.75 | 19.30 |
| Crawford CNTY, IL | 224759EX4 | 10/30/14 | 12/01/19 | 115.947 | VARIES | 2.4008 | | 0.073116 | 0.072077 | 0.071025 | 0.069960 | 0.068882 | 26.07 | 25.31 |
| Crawford CNTY, IL | 224759EY2 | 10/30/14 | 12/01/20 | 99.160 | VARIES | 2.6504 | | 0.073203 | 0.073253 | 0.073304 | 0.073355 | 0.073407 | 26.37 | 26.40 |
| Crawford CNTY, IL | 224759EZ9 | 10/30/14 | 12/01/21 | 99.043 | VARIES | 2.9004 | | 0.080006 | 0.080058 | 0.080111 | 0.080165 | 0.080220 | 28.81 | 28.85 |
| Crawford CNTY, IL | 224759FB1 | 10/30/14 | 12/01/23** | 98.821 | VARIES | 3.1502 | | 0.086686 | 0.086739 | 0.086793 | 0.086847 | 0.086902 | 31.22** | 31.26 |
| Credit Suisse USA, Inc. | 22539T431 | 03/05/15 | 02/25/22 | 100.000 | 0.000 | 1.9373 | | 0.055364 | 0.055900 | 0.056441 | 0.056988 | 0.057540 | 20.16 | 20.56 |
| Credit Suisse USA, Inc. | 22539TAB6 | 02/22/17 | 02/19/20 | 100.000 | VARIES | 1.7619 | | | 0.048940 | 0.049364 | 0.049799 | 0.050238 | 15.18 | 17.96 |
| Credit Suisse USA, Inc. | 22541HCW0 | 06/23/11 | 06/22/18 | 100.000 | VARIES | 3.6402 | | 0.123295 | 0.125539 | 0.127824 | | | 44.83 | 21.86 |
| Credit Suisse USA, Inc. | 22541HDC3 | 01/18/13 | 01/21/20 | 100.000 | 0.000 | 1.3161 | | 0.038279 | 0.038531 | 0.038784 | 0.039039 | 0.039296 | 13.91 | 14.09 |
| Credit Suisse USA, Inc. | 22542DFE2 | 02/28/17 | 02/28/24 | 103.000 | 0.125 | 2.1990 | | | 0.062916 | 0.063569 | 0.064230 | 0.064898 | 19.14 | 23.17 |
| Credit Suisse USA, Inc. | 22545F136 | 01/02/15 | 12/28/21 | 100.000 | 0.000 | 2.1699 | | 0.062920 | 0.063603 | 0.064293 | 0.064990 | 0.065695 | 22.78 | 23.28 |
| Credit Suisse USA, Inc. | 22546EB94 | 10/28/10 | 10/28/30 | 100.000 | VARIES | 4.9714 | | 0.111965 | 0.111708 | 0.111445 | 0.111177 | 0.110904 | 40.23 | 40.04 |
| Credit Suisse USA, Inc. | 22546TNB3 | 03/26/12 | 03/24/17 | 100.000 | VARIES | 1.3843 | | 0.040913 | | | | | 3.40 | |
| Credit Suisse USA, Inc. | 22546TQX2 | 05/07/12 | 05/05/17 | 100.000 | VARIES | 1.1037 | | 0.032212 | | | | | 3.99 | |
| Credit Suisse USA, Inc. | 22546VMW3 | 10/30/15 | 10/31/25 | 100.000 | 1.500 | 2.5533 | | 0.071282 | 0.070494 | 0.072048 | 0.071258 | 0.072835 | 25.92 | 26.20 |
| Credit Suisse USA, Inc. | 22546VP42 | 10/29/15 | 10/29/21 | 100.000 | 0.000 | 1.6599 | | 0.046878 | 0.047267 | 0.047659 | 0.048054 | 0.048453 | 16.99 | 17.28 |
| Credit Suisse USA, Inc. | 22546VPQ3 | 11/30/15 | 11/28/25 | 100.000 | 1.500 | 2.5442 | | 0.071410 | 0.071788 | 0.072172 | 0.072560 | 0.072953 | 25.80 | 26.08 |
| Credit Suisse USA, Inc. | 22546VPR1 | 11/30/15 | 11/28/23 | 100.000 | 0.000 | 1.9529 | | 0.055307 | 0.055847 | 0.056392 | 0.056943 | 0.057499 | 20.04 | 20.44 |
| Credit Suisse USA, Inc. | 22546VFW0 | 11/30/15 | 05/30/23 | 100.000 | 0.000 | 1.9020 | | 0.053843 | 0.054355 | 0.054872 | 0.055394 | 0.055921 | 19.51 | 19.88 |
| Credit Suisse USA, Inc. | 22546VQM1 | 11/24/15 | 11/19/20 | 100.000 | 0.000 | 1.6255 | | 0.045879 | 0.046252 | 0.046628 | 0.047007 | 0.047389 | 16.62 | 16.89 |
| Credit Suisse USA, Inc. | 22546VR73 | 12/31/15 | 07/02/20 | 100.000 | 0.000 | 1.6700 | | 0.046781 | 0.047171 | 0.047565 | 0.047963 | 0.048363 | 17.05 | 17.34 |
| Credit Suisse USA, Inc. | 22546VRL2 | 12/23/15 | 12/23/25 | 100.000 | VARIES | 2.4835 | | 0.008698 | 0.008268 | 0.007833 | 0.007930 | 0.008029 | 3.05 | 2.84 |
| Credit Suisse USA, Inc. | 22546VRM0 | 12/28/15 | 12/27/22 | 100.000 | 0.500 | 1.9028 | | 0.053598 | 0.053976 | 0.054357 | 0.054742 | 0.055131 | 19.37 | 19.64 |
| Credit Suisse USA, Inc. | 22546VTS5 | 01/29/16 | 01/29/21 | 100.000 | 0.000 | 1.7999 | 16.67 | 0.050448 | 0.050902 | 0.051360 | 0.051822 | 0.052289 | 18.38 | 18.71 |
| Credit Suisse USA, Inc. | 22546VTT3 | 01/29/16 | 07/30/20 | 100.000 | 0.000 | 1.8000 | 16.67 | 0.050451 | 0.050905 | 0.051363 | 0.051826 | 0.052292 | 18.38 | 18.71 |
| Credit Suisse USA, Inc. | 22546VTU0 | 02/05/16 | 11/01/19 | 100.000 | 0.000 | 1.8097 | 16.47 | 0.050944 | 0.051405 | 0.051870 | 0.052339 | 0.052813 | 18.48 | 18.81 |

** These calculations may be revised.

SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|---------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Credit Suisse USA, Inc. | 22546VU79 | 01/22/16 | 04/22/21 | 100.000 | 0.000 | 1.7997 | 17.03 | 0.050669 | 0.051125 | 0.051585 | 0.052049 | 0.052518 | 18.39 | 18.72 |
| Credit Suisse USA, Inc. | 22546VUX2 | 02/10/16 | 02/10/26 | 100.000 | VARIES | 2.2723 | 5.66 | 0.017401 | 0.016974 | 0.016542 | 0.016105 | 0.015663 | 6.07 | 5.75 |
| Credit Suisse USA, Inc. | 22546VW77 | 02/26/16 | 02/26/21 | 100.000 | 0.000 | 1.8101 | 15.39 | 0.050735 | 0.051194 | 0.051657 | 0.052125 | 0.052597 | 18.46 | 18.80 |
| Credit Suisse USA, Inc. | 22546VY91 | 03/28/16 | 03/25/21 | 100.000 | 0.000 | 1.4700 | 11.18 | 0.041129 | 0.041432 | 0.041736 | 0.042043 | 0.042352 | 14.92 | 15.14 |
| Credit Suisse USA, Inc. | 22546VYY6 | 03/18/16 | 03/18/21 | 100.000 | VARIES | 1.9748 | 2.60 | 0.008950 | 0.008596 | 0.008681 | 0.008767 | 0.008854 | 3.13 | 3.16 |
| Credit Suisse USA, Inc. | 22547QER3 | 12/27/13 | 12/28/21 | 100.000 | 0.000 | 2.6361 | | 0.079214 | 0.080258 | 0.081316 | 0.082388 | 0.083474 | 28.71 | 29.47 |
| Credit Suisse USA, Inc. | 22547QQF6 | 07/08/14 | 07/08/19 | 100.000 | 0.000 | 1.7800 | | 0.051228 | 0.051684 | 0.052144 | 0.052608 | 0.053076 | 18.68 | 19.02 |
| Credit Suisse USA, Inc. | 22547QXM3 | 01/30/15 | 01/29/21 | 100.000 | 0.000 | 1.5402 | | 0.043777 | 0.044114 | 0.044454 | 0.044796 | 0.045141 | 15.92 | 16.17 |
| Credit Suisse USA, Inc. | 22547QX83 | 12/29/14 | 06/28/22 | 100.000 | 0.000 | 2.2049 | | 0.063990 | 0.064695 | 0.065409 | 0.066130 | 0.066859 | 23.17 | 23.68 |
| Credit Suisse USA, Inc. | 22547QZ66 | 12/31/14 | 12/31/20 | 100.000 | 0.000 | 1.9589 | | 0.056579 | 0.057133 | 0.057692 | 0.058258 | 0.058828 | 20.47 | 20.87 |
| Credit Suisse USA, Inc. | 22547QZ82 | 12/12/14 | 12/14/22 | 100.000 | 0.000 | 2.1598 | | 0.062635 | 0.063312 | 0.063995 | 0.064687 | 0.065385 | 22.69 | 23.19 |
| Credit Suisse USA, Inc. | 22547W5D1 | 02/07/14 | 02/05/21 | 100.000 | 0.000 | 2.0912 | | 0.061184 | 0.061823 | 0.062470 | 0.063123 | 0.063783 | 22.33 | 22.80 |
| Credit Suisse USA, Inc. | 22547WKH5 | 06/12/15 | 06/14/22 | 100.000 | 0.000 | 2.2646 | | 0.065074 | 0.065811 | 0.066556 | 0.067310 | 0.068072 | 23.58 | 24.12 |
| Credit Suisse USA, Inc. | 22547WPN7 | 12/29/15 | 12/29/22 | 100.000 | 0.000 | 1.9233 | | 0.054458 | 0.054981 | 0.055510 | 0.056044 | 0.056583 | 19.70 | 20.08 |
| Creditt Suisse | 22547WQ22 | 02/11/16 | 02/10/23 | 100.000 | 0.000 | 1.8032 | 16.09 | 0.050539 | 0.050994 | 0.051454 | 0.051918 | 0.052386 | 18.40 | 18.74 |
| Credit Suisse USA, Inc. | 22547WQ89 | 04/27/16 | 05/01/23 | 100.000 | 0.000 | 1.5175 | 10.31 | 0.042478 | 0.042801 | 0.043125 | 0.043453 | 0.043782 | 15.39 | 15.62 |
| Credit Suisse USA, Inc. | 22547WQA4 | 06/20/16 | 06/16/21 | 100.000 | 0.000 | 1.8619 | 9.89 | 0.052191 | 0.052677 | 0.053167 | 0.053662 | 0.054162 | 18.89 | 19.24 |
| Credit Suisse USA, Inc. | 22547WQB2 | 06/23/16 | 06/21/21 | 100.000 | 0.000 | 2.0800 | 10.92 | 0.057731 | 0.058012 | 0.058938 | 0.059225 | 0.060170 | 21.14 | 21.58 |
| Credit Suisse USA, Inc. | 22547WQE6 | 08/12/16 | 08/14/23 | 100.000 | VARIES | N/A | 1.45 | 0.010453 | 0.010568 | 0.010685 | 0.010803 | 0.010922 | 3.82 | 3.90 |
| Credit Suisse USA, Inc. | 22548Q2Q7 | 04/28/16 | 04/28/26 | 100.000 | VARIES | 2.7488 | 6.60 | 0.026590 | 0.025813 | 0.025025 | 0.024227 | 0.023418 | 9.33 | 8.76 |
| Credit Suisse USA, Inc. | 22548Q3E3 | 04/14/16 | 04/14/26 | 100.000 | VARIES | 2.5023 | 4.38 | 0.016522 | 0.015747 | 0.014963 | 0.014168 | 0.014346 | 5.69 | 5.20 |
| Credit Suisse USA, Inc. | 22548Q5R2 | 05/27/16 | 05/27/21 | 100.000 | 0.000 | 2.5650 | 15.28 | 0.072164 | 0.073089 | 0.074026 | 0.074976 | 0.075937 | 26.21 | 26.89 |
| Credit Suisse USA, Inc. | 22548Q6L4 | 05/20/16 | 05/20/31 | 100.000 | VARIES | 3.7259 | 22.87 | 0.103499 | 0.103500 | 0.103501 | 0.103502 | 0.103501 | 37.26 | 37.26 |
| Credit Suisse USA, Inc. | 22548QHX6 | 09/28/16 | 09/26/24 | 100.000 | 0.000 | 1.3289 | 3.43 | 0.036915 | 0.037158 | 0.037405 | 0.037653 | 0.037903 | 13.38 | 13.56 |
| Credit Suisse USA, Inc. | 22548QKG9 | 10/28/16 | 10/30/23 | 100.000 | 0.000 | 1.6003 | 2.80 | 0.044458 | 0.044813 | 0.045172 | 0.045533 | 0.045898 | 16.11 | 16.37 |
| Credit Suisse USA, Inc. | 22548QL37 | 10/20/16 | 10/20/26 | 100.000 | VARIES | 2.2705 | 1.34 | 0.018902 | 0.018455 | 0.018002 | 0.017544 | 0.017081 | 6.66 | 6.33 |
| Credit Suisse USA, Inc. | 22548QN35 | 11/28/16 | 11/28/23 | 100.000 | 0.000 | 1.9557 | 1.79 | 0.054325 | 0.054856 | 0.055393 | 0.055934 | 0.056481 | 19.69 | 20.07 |
| Credit Suisse USA, Inc. | 22548QV28 | 02/09/17 | 03/09/18 | 100.000 | 0.000 | 1.2460 | | 0.034611 | 0.034647 | 0.034863 | | | 11.18 | 2.37 |
| Credit Suisse USA, Inc. | 22548X2E9 | 12/05/16 | 12/05/23 | 100.000 | 0.125 | 2.0339 | 1.47 | 0.056496 | 0.057035 | 0.057580 | 0.058130 | 0.058686 | 20.46 | 20.86 |
| CREDIT SUISSE AG NASSAU | 22549K2A4 | 06/23/17 | 06/24/24 | 100.000 | 0.500 | 1.9627 | | 0.054521 | 0.054926 | 0.055329 | 0.055329 | 0.055737 | 10.25 | 19.85 |
| Credit Suisse USA, Inc. | 2254M0CR5 | 02/18/11 | 02/18/21 | 100.000 | VARIES | 2.0492 | | 0.011093 | 0.011206 | 0.011321 | 0.011437 | 0.011554 | 4.04 | 4.13 |
| Credit Suisse USA, Inc. | 2254M0H58 | 08/17/11 | 08/17/17 | 100.000 | VARIES | 1.2914 | | 0.026748 | 0.026713 | | | | 6.04 | |
| Credit Suisse USA, Inc. | 2254M0HP4 | 09/06/11 | 09/06/18** | 100.000 | VARIES | 1.6150 | | 0.000000 | 0.000000 | 0.000000 | 0.000000 | | 0.00** | 0.00 |
| CREDIT SUISSE AG (NASSAU) | 22550BMY6 | 10/31/17 | 04/28/23 | 100.000 | 0.000 | 2.2940 | | | | 0.063723 | 0.064446 | 0.065185 | 3.89 | 23.16 |
| City of Crest Hill, IL | 225903BX0 | 12/01/10 | 05/01/23 | 94.618 | 4.800 | 5.4005 | 21.98 | 0.011797 | 0.012115 | 0.012443 | 0.012779 | 0.013124 | 4.34 | 4.58 |
| Deutsche Bank AG | 25152R2S1 | 07/31/15 | 07/31/25 | 100.000 | VARIES | 3.0783 | 43.66 | 0.085361 | 0.085285 | 0.085208 | 0.085318 | 0.085430 | 30.69 | 30.73 |
| Deutsche Bank AG | 25152R5G4 | 05/26/16 | 05/26/26 | 100.000 | VARIES | 3.0802 | 18.37 | 0.084901 | 0.084230 | 0.083548 | 0.082857 | 0.082154 | 30.40 | 29.90 |
| Deutsche Bank AG | 25152R6M0 | 09/07/16 | 09/08/26 | 100.000 | VARIES | 3.0640 | 9.70 | 0.085107 | 0.084432 | 0.083747 | 0.083051 | 0.082345 | 30.36 | 29.87 |
| Deutsche Bank AG | 25152RAT0 | 12/20/12 | 12/20/22 | 100.000 | 0.000 | 1.6453 | | 0.048800 | 0.049201 | 0.049606 | 0.050014 | 0.050426 | 17.65 | 17.94 |
| Deutsche Bank AG | 25152RRC6 | 05/14/14 | 11/15/17 | 100.000 | 0.000 | 1.6316 | | 0.047203 | 0.047588 | | | | 14.89 | |
| Deutsche Bank AG | 25152RLC5 | 06/18/14 | 06/16/17 | 100.000 | 0.000 | 1.5017 | | 0.043301 | | | | | 7.14 | |
| Deutsche Bank AG | 25152RUV3 | 01/31/13 | 01/31/33 | 100.000 | VARIES | 2.3745 | | 0.059411 | 0.059282 | 0.059152 | 0.059020 | 0.059256 | 21.33 | 21.29 |

** These calculations may be revised.

SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Deutsche Bank AG | 25152RUY7 | 03/15/13 | 03/15/33 | 100.000 | VARIES | 2.5035 | | 0.062040 | 0.061945 | 0.061849 | 0.061753 | 0.062024 | 22.30 | 22.27 |
| Deutsche Bank AG | 25152RUZ4 | 03/28/13 | 03/28/18 | 100.000 | VARIES | 1.5000 | | 0.041962 | 0.041954 | 0.041811 | | | 15.09 | 3.64 |
| Deutsche Bank AG | 25152RVB6 | 05/23/13 | 05/23/18 | 100.000 | VARIES | 1.6238 | | 0.045467 | 0.045447 | 0.045276 | | | 16.36 | 6.43 |
| Deutsche Bank AG | 25152RVD2 | 06/28/13 | 06/28/33 | 100.000 | VARIES | 2.0551 | | 0.051386 | 0.051396 | 0.051405 | 0.051415 | 0.051671 | 18.50 | 18.51 |
| Deutsche Bank AG | 25152RVT7 | 03/31/14 | 03/31/34 | 100.000 | VARIES | 1.1016 | | 0.025898 | 0.025624 | 0.025646 | 0.025667 | 0.025809 | 9.25 | 9.25 |
| Deutsche Bank AG | 25152RVV2 | 05/07/14 | 05/05/17 | 100.000 | 0.000 | 1.0114 | | 0.028810 | | | | | 3.57 | |
| Deutsche Bank AG | 25152RXB4 | 06/30/14 | 06/30/34 | 100.000 | VARIES | 1.0463 | | 0.024989 | 0.024725 | 0.024683 | 0.024641 | 0.024747 | 8.95 | 8.88 |
| Deutsche Bank AG | 25152RXC2 | 08/28/14 | 08/28/34 | 100.000 | VARIES | 0.8844 | | 0.021235 | 0.021203 | 0.021171 | 0.021251 | 0.021331 | 7.63 | 7.66 |
| Deutsche Bank AG | 25152RXE8 | 09/30/14 | 09/30/29 | 100.000 | VARIES | 1.1689 | | 0.029132 | 0.028938 | 0.028743 | 0.028730 | 0.028717 | 10.42 | 10.34 |
| DEUTSCHE BANK AG (LONDON | 25155MBP5 | 06/15/17 | 12/15/22 | 98.650 | 3.000 | 3.2702 | | | 0.006279 | 0.006382 | 0.006486 | 0.006592 | 1.23 | 2.32 |
| Deutsche Bank AG | 2515A0FC2 | 09/05/07 | 09/05/17 | 100.000 | VARIES | 5.2126 | | 0.140695 | 0.142718 | | | | 34.69 | |
| Deutsche Bank AG | 2515A1NH0 | 04/27/16 | 04/25/19 | 100.000 | 0.000 | 2.6296 | 17.89 | 0.073993 | 0.074966 | 0.075952 | 0.076950 | 0.077962 | 26.94 | 27.66 |
| Deutsche Bank AG | 2515A1NS6 | 05/04/16 | 05/07/19 | 100.000 | 0.000 | 2.4160 | 15.95 | 0.067935 | 0.068755 | 0.069586 | 0.070427 | 0.071277 | 24.69 | 25.29 |
| Deutsche Bank AG | 2515A1PE5 | 05/06/11 | 05/06/19 | 100.000 | VARIES | 4.4257 | | 0.125521 | 0.125329 | 0.124750 | 0.124158 | 0.123554 | 45.11 | 44.74 |
| Deutsche Bank AG | 2515A1PH8 | 11/30/12 | 11/30/17 | 100.000 | VARIES | 1.3035 | | 0.036360 | 0.036284 | | | | 11.95 | |
| Domtar Corporation | 257559AG9 | 06/09/09 | 06/01/17 | 96.157 | 10.750 | 11.4988 | 35.48 | 0.019668 | | | | | 2.95 | |
| Downtown Dallas Dev Auth | 261149BK3 | 11/07/07 | 08/15/17 | 55.746 | 0.000 | 6.0690 | 406.10 | 0.158799 | 0.163618 | | | | 36.44 | |
| Downtown Dallas Dev Auth | 261149BL1 | 11/07/07 | 08/15/18 | 52.073 | 0.000 | 6.1490 | 385.77 | 0.151321 | 0.155974 | 0.160769 | 0.165712 | | 56.60 | 36.90 |
| Downtown Dallas Dev Auth | 261149BM9 | 11/07/07 | 08/15/19 | 48.734 | 0.000 | 6.1990 | 364.81 | 0.143377 | 0.147821 | 0.152403 | 0.157126 | 0.161996 | 53.64 | 57.02 |
| Downtown Dallas Dev Auth | 261149BN7 | 11/07/07 | 08/15/20 | 45.395 | 0.000 | 6.2791 | 345.48 | 0.136205 | 0.140481 | 0.144892 | 0.149441 | 0.154133 | 50.98 | 54.24 |
| DuPage County SD #12, IL | 262777CV5 | 06/28/12 | 01/01/18* | 100.000 | VARIES | 2.3972 | | 0.066590 | 0.066589 | | | | 23.97* | |
| DuPage County SD #12, IL | 262777CW3 | 06/28/12 | 01/01/19 | 100.000 | VARIES | 2.6969 | | 0.074919 | 0.074918 | 0.074917 | 0.074915 | | 26.97 | 26.97 |
| DU PAGE CNTY ILL SCH DIS | 262777CX1 | 06/28/12 | 01/01/20 | 100.000 | 2.900 | 2.8969 | 130.83 | 0.080475 | 0.080474 | 0.080473 | 0.080472 | | 28.97 | 28.97 |
| DuPage County SD #12, IL | 262777CY9 | 06/28/12 | 01/01/21 | 100.000 | VARIES | 3.2464 | | 0.090191 | 0.090189 | 0.090188 | 0.090186 | | 32.47 | 32.47 |
| DuPage County SD #12, IL | 262777CZ6 | 06/28/12 | 01/01/22 | 100.000 | VARIES | 3.7456 | | 0.104065 | 0.104063 | 0.104061 | 0.104059 | | 37.46 | 37.46 |
| East Orange NJ | 274137WT1 | 04/14/03 | 04/01/22 | 29.893 | 0.000 | 6.4699 | 417.01 | 0.126619 | 0.130715 | 0.134944 | 0.139309 | 0.143816 | 47.07 | 50.16 |
| East Orange NJ | 274137WU8 | 04/14/03 | 04/01/23 | 27.886 | 0.000 | 6.5000 | 391.69 | 0.119135 | 0.123007 | 0.127005 | 0.131132 | 0.135394 | 44.29 | 47.22 |
| East Orange NJ | 274137WV6 | 04/14/03 | 04/01/24 | 26.105 | 0.000 | 6.5100 | 367.51 | 0.111844 | 0.115484 | 0.119243 | 0.123125 | 0.127133 | 41.59 | 44.34 |
| East Orange NJ | 274137WW4 | 04/14/03 | 04/01/25 | 24.381 | 0.000 | 6.5300 | 344.80 | 0.105053 | 0.108483 | 0.112025 | 0.115683 | 0.119460 | 39.06 | 41.66 |
| East Orange NJ | 274137WX2 | 04/14/03 | 04/01/26 | 22.763 | 0.000 | 6.5499 | 323.37 | 0.098634 | 0.101864 | 0.105200 | 0.108645 | 0.112203 | 36.68 | 39.12 |
| East Orange NJ | 274137WY0 | 04/14/03 | 04/01/27 | 21.292 | 0.000 | 6.5600 | 303.17 | 0.092525 | 0.095560 | 0.098695 | 0.101932 | 0.105275 | 34.41 | 36.71 |
| East Orange NJ | 274137WZ7 | 04/14/03 | 04/01/28 | 19.913 | 0.000 | 6.5700 | 284.17 | 0.086777 | 0.089628 | 0.092572 | 0.095613 | 0.098754 | 32.27 | 34.43 |
| Eclipse Resources Corp. | 27890GAA8 | 07/06/15 | 07/15/23 | 97.903 | 8.875 | 9.2509 | 2.83 | 0.005545 | 0.005801 | 0.006069 | 0.006350 | 0.006644 | 2.13 | 2.33 |
| Eclipse Resources Corp. | 27890GAB6 | 07/06/15 | 07/15/23 | 97.903 | 8.875 | 9.2509 | 2.83 | 0.005545 | 0.005801 | 0.006069 | 0.006350 | 0.006644 | 2.13 | 2.33 |
| Euronet Worldwide, Inc. | 298736AG4 | 10/30/14 | 10/01/44 | 100.000 | VARIES | 6.9991 | | 0.215995 | 0.222096 | 0.228410 | 0.234945 | 0.241709 | 79.97 | 84.60 |
| Euronet Worldwide, Inc. | 298736AH2 | 10/30/14 | 10/01/44 | 100.000 | VARIES | 6.9991 | | 0.215995 | 0.222096 | 0.228410 | 0.234945 | 0.241709 | 79.97 | 84.60 |
| EUROPEAN INVT BK | 298785DW3 | 03/10/16 | 03/10/21 | 44.672 | 0.000 | 16.7836 | 351.72 | 0.118769 | 0.122002 | 0.125324 | 0.128736 | 0.132240 | 44.07 | 46.50 |
| Exelon Corporation | 30161N127 | 06/17/14 | 06/01/24 | 100.000 | VARIES | 4.8846 | | 0.144017 | | | | | 52.21 | 52.13 |
| Exelon Corporation | 30161NAE1 | 06/17/14 | 06/01/24 | 100.000 | VARIES | 4.8846 | | 0.144017 | 0.145839 | 0.145221 | 0.144589 | 0.143941 | 52.21 | 52.13 |
| Federal Home Loan | 3128X0AZ2 | 10/03/02 | 01/02/34 | 19.160 | 0.000 | 5.3582 | 215.35 | 0.058999 | 0.060580 | 0.062203 | 0.063869 | 0.065580 | 22.10 | 23.30 |
| Federal Home Loan | 3128X2SR7 | 01/30/04 | 04/01/17 | 51.299 | 0.000 | 5.1328 | 474.50 | 0.139009 | | | | | 12.51 | |
| Federal Home Loan | 3128X2SS5 | 01/30/04 | 10/01/17 | 49.661 | 0.000 | 5.1861 | 465.80 | 0.136868 | 0.140417 | | | | 37.59 | |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Federal Home Loan | 3128X2ST3 | 01/30/04 | 04/01/18 | 48.064 | 0.000 | 5.2374 | 456.86 | 0.134628 | 0.138153 | 0.141771 | | | 49.74 | 12.76 |
| Federal Home Loan | 3128X2SU0 | 01/30/04 | 10/01/18 | 46.530 | 0.000 | 5.2835 | 447.56 | 0.132227 | 0.135721 | 0.139306 | 0.142986 | | 48.87 | 38.28 |
| Federal Home Loan | 3128X2SV8 | 01/30/04 | 04/01/19 | 45.040 | 0.000 | 5.3273 | 438.11 | 0.129753 | 0.133210 | 0.136758 | 0.140401 | 0.144140 | 47.96 | 50.55 |
| Federal Home Loan | 3128X2SW6 | 01/30/04 | 10/01/19 | 43.600 | 0.000 | 5.3679 | 428.52 | 0.127200 | 0.130614 | 0.134120 | 0.137720 | 0.141416 | 47.03 | 49.59 |
| Federal Home Loan | 3128X2SX4 | 01/30/04 | 04/01/20 | 42.215 | 0.000 | 5.4047 | 418.79 | 0.124568 | 0.127935 | 0.131392 | 0.134943 | 0.138589 | 46.06 | 48.59 |
| Federal Home Loan | 3128X2SY2 | 01/30/04 | 10/01/20 | 40.880 | 0.000 | 5.4384 | 409.01 | 0.121887 | 0.125201 | 0.128606 | 0.132103 | 0.135695 | 45.08 | 47.57 |
| Federal Home Loan | 3128X4AE1 | 04/19/05 | 04/15/17 | 56.285 | 0.000 | 4.8518 | 423.47 | 0.131581 | | | | | 13.68 | |
| Federal Home Loan | 3128X52H0 | 04/03/07 | 04/02/37 | 21.177 | 0.000 | 5.2422 | 138.89 | 0.050409 | 0.051730 | 0.053086 | 0.054478 | 0.055905 | 18.62 | 19.61 |
| Federal Home Loan | 3128X55E4 | 05/04/07 | 05/04/37* | 16.728 | 0.000 | 6.0500 | 130.22 | 0.049523 | | | | | 6.09* | |
| Federal Home Loan | 3128X5LK2 | 10/02/06 | 10/02/34 | 24.784 | 0.000 | 5.0446 | 165.13 | 0.057156 | 0.058598 | 0.060076 | 0.061591 | 0.063145 | 21.10 | 22.17 |
| Freddie Mac | 3128X6HU3 | 07/20/07 | 09/28/18 | 54.270 | 0.000 | 5.5370 | 366.64 | 0.137890 | 0.141708 | 0.145631 | 0.149663 | | 51.05 | 39.61 |
| Freddie Mac | 3128X6WP7 | 12/21/07 | 12/21/37 | 22.860 | 0.000 | 4.9803 | 127.81 | 0.049238 | 0.050464 | 0.051721 | 0.053009 | 0.054329 | 17.97 | 18.88 |
| Freddie Mac | 3128X74S0 | 11/04/08 | 11/15/38 | 26.387 | 0.000 | 4.4860 | 115.10 | 0.046955 | 0.048008 | 0.049085 | 0.050186 | 0.051311 | 17.19 | 17.97 |
| Freddie Mac | 3128X75U4 | 11/24/08 | 11/15/38 | 27.529 | 0.000 | 4.3499 | 114.87 | 0.046884 | 0.047903 | 0.048945 | 0.050010 | 0.051098 | 17.16 | 17.91 |
| Freddie Mac | 3128X7N59 | 06/30/08 | 06/30/38 | 21.820 | 0.000 | 5.1394 | 117.72 | 0.047950 | 0.049182 | 0.050446 | 0.051742 | 0.053072 | 17.49 | 18.40 |
| Freddie Mac | 3128X8DG4 | 12/29/08 | 02/15/39 | 40.774 | 0.000 | 2.9999 | 109.78 | 0.042643 | 0.043282 | 0.043931 | 0.044590 | 0.045259 | 15.64 | 16.11 |
| Freddie Mac | 3128X9MF4 | 11/10/09 | 09/15/36 | 29.930 | 0.000 | 4.5439 | 113.28 | 0.051388 | 0.052556 | 0.053750 | 0.054971 | 0.056220 | 18.96 | 19.83 |
| Freddie Mac | 3128X9MG2 | 11/10/09 | 12/15/36 | 29.600 | 0.000 | 4.5434 | 112.00 | 0.051388 | 0.052555 | 0.053749 | 0.054970 | 0.056219 | 18.75 | 19.61 |
| Federal Home Loan | 312902LX5 | 12/17/99 | 12/17/29 | 14.255 | 0.000 | 6.6001 | 288.47 | 0.078820 | 0.081421 | 0.084108 | 0.086883 | 0.089750 | 28.92 | 30.86 |
| Federal Home Loan | 312902VG1 | 04/25/00 | 01/04/21 | 25.643 | 0.000 | 6.6857 | 511.85 | 0.138141 | 0.142759 | 0.147531 | 0.152463 | 0.157559 | 52.22 | 55.77 |
| Federal Home Loan | 312902VH9 | 04/25/00 | 01/04/22 | 24.042 | 0.000 | 6.6796 | 479.18 | 0.129272 | 0.133589 | 0.138050 | 0.142661 | 0.147426 | 48.87 | 52.19 |
| Federal Home Loan | 312902VJ5 | 04/25/00 | 01/04/23 | 22.536 | 0.000 | 6.6749 | 448.66 | 0.121002 | 0.125041 | 0.129214 | 0.133526 | 0.137983 | 45.74 | 48.85 |
| Federal Home Loan | 312902VK2 | 04/25/00 | 01/04/24 | 21.145 | 0.000 | 6.6664 | 420.10 | 0.113238 | 0.117012 | 0.120913 | 0.124943 | 0.129108 | 42.80 | 45.70 |
| Federal Home Loan | 312902VL0 | 04/25/00 | 01/04/25 | 20.007 | 0.000 | 6.6235 | 393.36 | 0.105740 | 0.109242 | 0.112860 | 0.116598 | 0.120459 | 39.96 | 42.65 |
| Federal Home Loan | 312902VM8 | 04/25/00 | 01/04/26 | 18.780 | 0.000 | 6.6160 | 368.56 | 0.099026 | 0.102301 | 0.105686 | 0.109182 | 0.112793 | 37.42 | 39.93 |
| Federal Home Loan | 312902VN6 | 04/25/00 | 01/04/27 | 17.654 | 0.000 | 6.6034 | 345.40 | 0.092727 | 0.095789 | 0.098952 | 0.102219 | 0.105594 | 35.03 | 37.39 |
| Federal Home Loan | 312902VV8 | 04/25/00 | 01/04/18 | 31.141 | 0.000 | 6.7035 | 624.27 | 0.168673 | 0.174326 | 0.180169 | | | 63.77 | 0.54 |
| Federal Home Loan | 312902VW6 | 04/25/00 | 01/04/19 | 29.163 | 0.000 | 6.7018 | 584.38 | 0.157876 | 0.163166 | 0.168634 | 0.174284 | 0.180124 | 59.69 | 63.76 |
| Federal Home Loan | 312902VX4 | 04/25/00 | 01/04/20 | 27.313 | 0.000 | 6.6998 | 547.04 | 0.147770 | 0.152720 | 0.157836 | 0.163124 | 0.168588 | 55.87 | 59.68 |
| Federal Home Loan | 312902WM7 | 04/25/00 | 01/04/17 | 33.256 | 0.000 | 6.7049 | 666.90 | 0.180205 | | | | | 0.54 | |
| Federal Home Loan Banks | 3130A0MR8 | 01/22/14 | 01/22/21 | 100.000 | VARIABLES | 2.3229 | | 0.066474 | 0.066659 | 0.066665 | 0.066672 | 0.066498 | 23.99 | 23.97 |
| Federal Home Loan Banks | 3130A0N63 | 01/23/14 | 01/23/20 | 100.000 | VARIABLES | 1.9612 | | 0.055660 | 0.055736 | 0.055671 | 0.055606 | 0.055398 | 20.05 | 19.99 |
| Federal Home Loan Banks | 3130A1DD7 | 03/26/14 | 03/26/21 | 100.000 | VARIABLES | 2.2862 | | 0.065431 | 0.065614 | 0.065627 | 0.065641 | 0.065470 | 23.61 | 23.61 |
| Federal Home Loan Banks | 3130A1DV7 | 03/26/14 | 03/26/21 | 100.000 | VARIABLES | 2.3282 | | 0.066635 | 0.066822 | 0.066831 | 0.066839 | 0.066666 | 24.04 | 24.04 |
| Federal Home Loan Banks | 3130A2SV9 | 08/27/14 | 08/28/19 | 100.000 | VARIABLES | 1.7926 | | 0.049082 | 0.049198 | 0.049315 | 0.049434 | 0.049553 | 17.72 | 17.80 |
| Federal Home Loan Banks | 3130A2YR1 | 09/26/14 | 09/26/19 | 100.000 | VARIABLES | 1.7204 | | 0.047106 | 0.047217 | 0.047329 | 0.047443 | 0.047557 | 17.00 | 17.08 |
| Federal Home Loan Banks | 3130A4EV0 | 03/18/15 | 03/18/20 | 100.000 | VARIABLES | 1.7026 | | 0.046569 | 0.046670 | 0.046772 | 0.046874 | 0.046978 | 16.80 | 16.88 |
| Federal Home Loan Banks | 3130A4JD5 | 03/30/15 | 03/30/20 | 100.000 | VARIABLES | 1.6373 | | 0.044884 | 0.044968 | 0.045052 | 0.045136 | 0.045221 | 16.19 | 16.25 |
| Federal Home Loan Banks | 3130A4LE0 | 04/02/15 | 04/02/20 | 100.000 | VARIABLES | 1.6894 | | 0.046230 | 0.046328 | 0.046426 | 0.046524 | 0.046624 | 16.68 | 16.75 |
| Federal Home Loan Banks | 3130A5CB3 | 05/27/15 | 05/27/20 | 100.000 | VARIABLES | 1.6122 | | 0.044232 | 0.044309 | 0.044386 | 0.044464 | 0.044543 | 15.94 | 16.00 |
| Federal Home Loan Banks | 3130A5LZ0 | 06/30/15 | 06/30/20 | 100.000 | VARIABLES | 1.7431 | | 0.047612 | 0.047724 | 0.047838 | 0.047952 | 0.048067 | 17.16 | 17.24 |
| Federal Home Loan Banks | 3130A5M22 | 06/26/15 | 06/25/20 | 100.000 | VARIABLES | 1.7664 | | 0.048293 | 0.048401 | 0.048509 | 0.048619 | 0.048729 | 17.41 | 17.48 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| FEDERAL HOME LOAN BANKS | 3130AA4B1 | 12/02/16 | 12/02/21 | 100.000 | VARIABLES | 1.6625 | 0.33 | 0.011458 | 0.011150 | 0.010838 | 0.010871 | 0.010903 | 4.05 | 3.91 |
| FEDERAL HOME LOAN BANKS | 3130AAFH6 | 12/30/16 | 12/30/21 | 100.000 | VARIABLES | 1.8755 | 0.01 | 0.013901 | 0.013543 | 0.013442 | 0.013406 | 0.013369 | 4.94 | 4.83 |
| FEDERAL HOME LOAN BANKS | 3130AAF5 | 12/28/16 | 12/28/21 | 100.000 | VARIABLES | 1.8759 | 0.04 | 0.013220 | 0.012960 | 0.012756 | 0.012654 | 0.012603 | 4.71 | 4.57 |
| FEDERAL HOME LOAN BANKS | 3130ACGH1 | 10/06/17 | 10/06/22 | 100.000 | VARIABLES | 1.8634 | | | | 0.009925 | 0.009563 | 0.009450 | 0.84 | 3.47 |
| FEDERAL HOME LOAN BANKS | 3130ACGS7 | 10/12/17 | 10/12/22 | 100.000 | VARIABLES | 1.8634 | | | | 0.009925 | 0.009563 | 0.009450 | 0.78 | 3.47 |
| FEDERAL HOME LOAN BANKS | 3130ACK86 | 10/18/17 | 10/18/22 | 100.000 | VARIABLES | 1.9419 | | | | 0.012068 | 0.011560 | 0.011504 | 0.88 | 4.21 |
| Federal Home Loan Banks | 3133737L0 | 04/13/11 | 04/13/17 | 100.000 | VARIABLES | 2.7757 | | 0.077888 | | | | | 7.94 | |
| Federal Home Loan Banks | 313373B84 | 04/13/11 | 04/13/17 | 100.000 | VARIABLES | 2.7757 | | 0.077888 | | | | | 7.94 | |
| Federal Home Loan Banks | 313379HU6 | 06/05/12 | 06/05/17 | 100.000 | VARIABLES | 0.8043 | | 0.022307 | | | | | 3.44 | |
| Federal Home Loan Banks | 3133836A4 | 05/22/13 | 05/22/19 | 100.000 | VARIABLES | 1.0916 | | 0.030104 | 0.030147 | 0.030190 | 0.030234 | 0.030277 | 10.85 | 10.88 |
| Federal Home Loan Banks | 313383JM4 | 06/27/13 | 06/27/19 | 100.000 | VARIABLES | 1.3129 | | 0.036189 | 0.036244 | 0.036299 | 0.036355 | 0.036412 | 13.04 | 13.08 |
| Federal Home Loan | 3134A1FK1 | 11/20/96 | 09/03/19 | 20.641 | 0.000 | 7.0454 | 624.78 | 0.158997 | 0.164598 | 0.170397 | 0.176399 | 0.182613 | 59.59 | 63.86 |
| Federal Home Loan | 3134A1H60 | 10/22/97 | 06/03/24 | 16.813 | 0.000 | 6.8127 | 440.13 | 0.114501 | 0.118401 | 0.122434 | 0.126604 | 0.130917 | 42.14 | 45.06 |
| Federal Home Loan | 3134A1HU7 | 12/27/96 | 12/02/19 | 19.720 | 0.000 | 7.2067 | 616.14 | 0.161879 | 0.167713 | 0.173756 | 0.180017 | 0.186504 | 59.67 | 64.05 |
| Federal Home Loan | 3134A1MY3 | 02/12/97 | 02/01/20 | 19.238 | 0.000 | 7.3061 | 609.20 | 0.157873 | 0.163641 | 0.169618 | 0.175815 | 0.182237 | 59.63 | 64.07 |
| Federal Home Loan | 3134A1NA4 | 02/12/97 | 01/02/19 | 20.877 | 0.000 | 7.2858 | 657.71 | 0.169229 | 0.175394 | 0.181783 | 0.188406 | 0.195269 | 64.28 | 69.05 |
| Federal Home Loan | 3134A2G77 | 12/28/98 | 11/15/28 | 20.230 | 0.000 | 5.4199 | 327.73 | 0.079248 | 0.081396 | 0.083601 | 0.085867 | 0.088194 | 29.12 | 30.72 |
| Federal Home Loan | 3134A2HG6 | 06/30/98 | 12/11/25 | 19.896 | 0.000 | 5.9700 | 391.93 | 0.097665 | 0.100580 | 0.103583 | 0.106675 | 0.109859 | 35.80 | 37.97 |
| Federal Home Loan | 3134A3D29 | 09/09/99 | 08/15/27 | 14.928 | 0.000 | 6.9258 | 335.96 | 0.090971 | 0.094122 | 0.097381 | 0.100753 | 0.104242 | 34.19 | 36.60 |
| Federal Home Loan | 3134A3ZU3 | 08/02/99 | 12/14/29 | 15.469 | 0.000 | 6.2411 | 296.44 | 0.077980 | 0.080413 | 0.082923 | 0.085510 | 0.088179 | 28.59 | 30.41 |
| Freddie Mac | 3134G5PA7 | 11/06/14 | 01/30/17 | 98.473 | 0.000 | 0.6901 | 14.72 | 0.019104 | | | | | 0.55 | |
| Freddie Mac | 3134G5R64 | 12/03/14 | 09/01/17 | 97.435 | 0.000 | 0.9490 | 19.36 | 0.026111 | 0.026235 | | | | 6.29 | |
| Freddie Mac | 3134G5R98 | 12/18/14 | 02/15/17 | 98.503 | 0.000 | 0.7000 | 14.12 | 0.019377 | | | | | 0.85 | |
| Freddie Mac | 3134G6JM6 | 03/12/15 | 05/01/17 | 98.351 | 0.000 | 0.7798 | 13.90 | 0.021578 | | | | | 2.59 | |
| Freddie Mac | 3134G6NP4 | 04/16/15 | 02/01/18 | 97.254 | 0.000 | 0.9998 | 16.72 | 0.027359 | 0.027496 | 0.027634 | | | 9.92 | 0.83 |
| Freddie Mac | 3134G6RW5 | 04/08/15 | 07/14/17 | 98.320 | 0.000 | 0.7488 | 12.80 | 0.020645 | 0.020722 | | | | 4.00 | |
| Freddie Mac | 3134G6RX3 | 04/08/15 | 07/13/18 | 96.583 | 0.000 | 1.0679 | 17.97 | 0.029040 | 0.029195 | 0.029351 | 0.029508 | | 10.53 | 5.66 |
| Freddie Mac | 3134G6X81 | 05/20/15 | 08/30/18 | 96.333 | 0.000 | 1.1426 | 17.95 | 0.030683 | 0.030689 | 0.031034 | 0.031041 | | 11.24 | 7.48 |
| Freddie Mac | 3134G9D61 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.3050 | 6.56 | 0.036123 | 0.036042 | 0.036050 | 0.036059 | 0.036068 | 12.99 | 12.98 |
| Freddie Mac | 3134G9E37 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.3050 | 6.56 | 0.036123 | 0.036042 | 0.036050 | 0.036059 | 0.036068 | 12.99 | 12.98 |
| Freddie Mac | 3134G9XE2 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.3816 | 6.95 | 0.038258 | 0.038138 | 0.038114 | 0.038089 | 0.038113 | 13.75 | 13.72 |
| Freddie Mac | 3134G9XF9 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.4307 | 7.19 | 0.039629 | 0.039515 | 0.039524 | 0.039534 | 0.039543 | 14.25 | 14.23 |
| Freddie Mac | 3134G9XL6 | 06/29/16 | 06/29/21 | 100.000 | VARIABLES | 1.3915 | 7.03 | 0.038534 | 0.038416 | 0.038398 | 0.038380 | 0.038396 | 13.85 | 13.82 |
| Freddie Mac | 3134G9XM4 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.3945 | 7.01 | 0.038606 | 0.038476 | 0.038453 | 0.038431 | 0.038457 | 13.87 | 13.84 |
| Freddie Mac | 3134G9XP7 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.4321 | 7.20 | 0.039667 | 0.039553 | 0.039438 | 0.039472 | 0.039506 | 14.26 | 14.20 |
| Freddie Mac | 3134G9XQ5 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.3945 | 7.01 | 0.038606 | 0.038476 | 0.038453 | 0.038431 | 0.038457 | 13.87 | 13.84 |
| Freddie Mac | 3134G9XT9 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.4689 | 7.39 | 0.040681 | 0.040559 | 0.040561 | 0.040563 | 0.040575 | 14.62 | 14.60 |
| Freddie Mac | 3134G9XV4 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.3872 | 6.97 | 0.038357 | 0.038238 | 0.038238 | 0.038238 | 0.038263 | 13.79 | 13.77 |
| Freddie Mac | 3134G9XX0 | 06/30/16 | 06/30/21 | 100.000 | VARIABLES | 1.5060 | 7.57 | 0.041730 | 0.041626 | 0.041626 | 0.041625 | 0.041625 | 15.00 | 14.99 |
| Freddie Mac | 3134GAN34 | 01/27/17 | 01/27/22 | 100.000 | VARIABLES | 1.9668 | | 0.054633 | 0.054214 | 0.053791 | 0.053842 | | 18.18 | 19.38 |
| Freddie Mac | 3134GAQC1 | 09/30/16 | 09/30/21 | 100.000 | VARIABLES | 1.3157 | 3.33 | 0.036547 | 0.036376 | 0.036296 | 0.036306 | 0.036317 | 13.10 | 13.07 |
| Freddie Mac | 3134GAQE7 | 09/30/16 | 09/30/21 | 100.000 | VARIABLES | 1.3432 | 3.40 | 0.037310 | 0.037188 | 0.037111 | 0.037080 | 0.037073 | 13.39 | 13.35 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|------------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Freddie Mac | 3134GAQK3 | 09/30/16 | 09/30/21 | 100.000 | VARIABLES | 1.2929 | 3.27 | 0.035914 | 0.035789 | 0.035664 | 0.035679 | 0.035694 | 12.88 | 12.84 |
| Freddie Mac | 3134GAZM9 | 12/02/16 | 12/02/21 | 100.000 | VARIABLES | 1.5258 | 1.23 | 0.042383 | 0.042158 | 0.041931 | 0.041986 | 0.042042 | 15.20 | 15.11 |
| Freddie Mac | 3134GAZX5 | 12/02/16 | 12/02/21 | 100.000 | VARIABLES | 1.5968 | 1.29 | 0.044356 | 0.044103 | 0.043848 | 0.043910 | 0.043972 | 15.91 | 15.80 |
| Freddie Mac | 3134GBBQ4 | 03/28/17 | 03/28/22 | 100.000 | VARIABLES | 2.0636 | | | 0.057323 | 0.056822 | 0.056548 | 0.056487 | 15.60 | 20.38 |
| Freddie Mac | 3134GBCA8 | 03/28/17 | 03/28/22 | 100.000 | VARIABLES | 2.0949 | | | 0.058191 | 0.057564 | 0.057207 | 0.057224 | 15.83 | 20.63 |
| Freddie Mac | 3134GBER9 | 04/18/17 | 04/18/22 | 100.000 | VARIABLES | 1.9672 | | | 0.054644 | 0.054020 | 0.053868 | 0.053886 | 13.78 | 19.41 |
| Freddie Mac | 3134GBFY3 | 04/19/17 | 04/19/22 | 100.000 | VARIABLES | 1.9997 | | | 0.055548 | 0.054909 | 0.054729 | 0.054776 | 13.95 | 19.73 |
| Freddie Mac | 3134GBML3 | 05/16/17 | 05/16/22 | 100.000 | VARIABLES | 1.9154 | | | 0.053206 | 0.052585 | 0.052490 | 0.052527 | 11.94 | 18.91 |
| Freddie Mac | 3134GBNR9 | 05/24/17 | 05/24/22 | 100.000 | VARIABLES | 1.8958 | | | 0.052661 | 0.052058 | 0.051992 | 0.052024 | 11.41 | 18.73 |
| FEDERAL HOME LOAN MORTGA | 3134GBP22 | 10/11/17 | 10/11/22 | 100.000 | VARIABLES | 1.8895 | | | | 0.010632 | 0.010190 | 0.010172 | 0.85 | 3.71 |
| Freddie Mac | 3134GBQD7 | 05/24/17 | 05/24/22 | 100.000 | VARIABLES | 1.9445 | | | 0.054014 | 0.053337 | 0.053235 | 0.053205 | 11.70 | 19.18 |
| Federal National | 31359MEL3 | 01/29/99 | 06/01/17 | 34.790 | 0.000 | 5.8405 | 628.45 | 0.157634 | | | | | 23.65 | |
| Federal National | 3136F1EQ9 | 12/27/01 | 03/17/31 | 16.751 | 0.000 | 6.2082 | 251.97 | 0.071066 | 0.073272 | 0.075546 | 0.077891 | 0.080309 | 26.45 | 28.11 |
| Federal National | 3136F3LA2 | 04/04/03 | 10/03/33 | 20.285 | 0.000 | 5.2999 | 213.44 | 0.060502 | 0.062105 | 0.063751 | 0.065440 | 0.067174 | 22.36 | 23.56 |
| Federal National | 3136F3ZC3 | 06/09/03 | 12/15/33 | 23.674 | 0.000 | N/A | | 0.060049 | 0.061492 | 0.062970 | 0.064483 | 0.066032 | 21.92 | 22.99 |
| Federal National | 3136F4R55 | 01/07/04 | 12/15/34 | 18.268 | 0.000 | 5.5708 | 190.18 | 0.057555 | 0.059158 | 0.060806 | 0.062500 | 0.064241 | 21.06 | 22.25 |
| Federal National | 3136F7NM5 | 11/15/05 | 11/15/30 | 26.938 | 0.000 | 5.3159 | 213.62 | 0.070841 | 0.072724 | 0.074657 | 0.076641 | 0.078678 | 26.02 | 27.42 |
| Fannie Mae | 3136G1SZ3 | 08/15/13 | 07/01/18 | 95.481 | 0.000 | 0.9502 | 31.07 | 0.026023 | 0.026147 | 0.026271 | | | 9.39 | 4.73 |
| Fannie Mae | 3136G1ZJ1 | 03/21/14 | 01/26/19** | 97.874 | 0.000 | N/A | | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.00** | 0.00 |
| Forney Independent SD, T | 3464242U7 | 02/18/14 | 08/15/39 | 16.888 | 0.000 | 7.1001 | 37.46 | 0.039632 | 0.041039 | 0.042496 | 0.044005 | 0.045567 | 14.91 | 15.99 |
| Forney Independent SD, T | 3464242V5 | 02/18/14 | 08/15/40 | 15.550 | 0.000 | 7.1501 | 34.75 | 0.036793 | 0.038108 | 0.039471 | 0.040882 | 0.042343 | 13.85 | 14.85 |
| Forney Independent SD, T | 3464242W3 | 02/18/14 | 08/15/41 | 14.304 | 0.000 | 7.2001 | 32.21 | 0.034122 | 0.035351 | 0.036623 | 0.037942 | 0.039308 | 12.85 | 13.79 |
| Forney Independent SD, T | 3464242X1 | 02/18/14 | 08/15/42 | 13.145 | 0.000 | 7.2501 | 29.82 | 0.031614 | 0.032760 | 0.033947 | 0.035178 | 0.036453 | 11.90 | 12.78 |
| Forney Independent SD, T | 3464242Y9 | 02/18/14 | 08/15/43 | 12.068 | 0.000 | 7.3002 | 27.59 | 0.029259 | 0.030327 | 0.031434 | 0.032582 | 0.033771 | 11.02 | 11.84 |
| Forney Independent SD, T | 3464242Z6 | 02/18/14 | 08/15/44 | 11.069 | 0.000 | 7.3502 | 25.49 | 0.027054 | 0.028048 | 0.029079 | 0.030147 | 0.031255 | 10.19 | 10.96 |
| Forney Independent SD, T | 3464243A0 | 02/18/14 | 08/15/45 | 10.143 | 0.000 | 7.4002 | 23.53 | 0.024989 | 0.025914 | 0.026872 | 0.027867 | 0.028898 | 9.42 | 10.13 |
| Forney Independent SD, T | 3464243B8 | 02/18/14 | 08/15/46 | 9.141 | 0.000 | 7.5003 | 21.52 | 0.022880 | 0.023738 | 0.024628 | 0.025552 | 0.026510 | 8.63 | 9.29 |
| Forney Independent SD, T | 3464243C6 | 02/18/14 | 08/15/47 | 8.223 | 0.000 | 7.6001 | 19.64 | 0.020906 | 0.021700 | 0.022525 | 0.023381 | 0.024269 | 7.89 | 8.50 |
| Forney Independent SD, T | 3464243D4 | 02/18/14 | 08/15/48 | 7.382 | 0.000 | 7.7003 | 17.89 | 0.019061 | 0.019795 | 0.020557 | 0.021349 | 0.022171 | 7.20 | 7.76 |
| Forney Independent SD, T | 3464243E2 | 02/18/14 | 08/15/49 | 6.615 | 0.000 | 7.8003 | 16.25 | 0.017344 | 0.018020 | 0.018723 | 0.019453 | 0.020212 | 6.55 | 7.07 |
| Forney Independent SD, T | 3464243F9 | 02/18/14 | 08/15/50 | 6.021 | 0.000 | 7.8503 | 14.90 | 0.015907 | 0.016531 | 0.017180 | 0.017854 | 0.018555 | 6.01 | 6.49 |
| Forney Independent SD, T | 3464243G7 | 02/18/14 | 08/15/51 | 5.475 | 0.000 | 7.9003 | 13.64 | 0.014574 | 0.015150 | 0.015748 | 0.016370 | 0.017017 | 5.51 | 5.95 |
| Forney Independent SD, T | 3464243H5 | 02/18/14 | 08/15/52 | 4.974 | 0.000 | 7.9503 | 12.48 | 0.013340 | 0.013870 | 0.014422 | 0.014995 | 0.015591 | 5.04 | 5.45 |
| Forney Independent SD, T | 3464243J1 | 02/18/14 | 08/15/53 | 4.514 | 0.000 | 8.0005 | 11.40 | 0.012197 | 0.012685 | 0.013193 | 0.013721 | 0.014269 | 4.61 | 4.99 |
| Forney Independent SD, T | 3464243K0 | 08/27/13 | 08/15/38 | 17.946 | 0.000 | 7.0000 | 46.47 | 0.042798 | 0.044296 | 0.045846 | 0.047451 | 0.049111 | 16.09 | 17.24 |
| Forney Independent SD, T | 3464243Y2 | 08/27/13 | 08/15/39 | 16.544 | 0.000 | 7.0499 | 43.17 | 0.039793 | 0.041196 | 0.042648 | 0.044151 | 0.045708 | 14.97 | 16.04 |
| Forney Independent SD, T | 3464243Z2 | 08/27/13 | 08/15/40 | 15.436 | 0.000 | 7.0501 | 40.28 | 0.037129 | 0.038438 | 0.039793 | 0.041195 | 0.042647 | 13.96 | 14.97 |
| Forney Independent SD, T | 3464244Y0 | 08/27/13 | 08/15/41 | 14.210 | 0.000 | 7.0999 | 37.37 | 0.034471 | 0.035695 | 0.036962 | 0.038274 | 0.039633 | 12.97 | 13.91 |
| Forney Independent SD, T | 3464244Y7 | 08/27/13 | 08/15/42 | 13.252 | 0.000 | 7.1001 | 34.85 | 0.032148 | 0.033289 | 0.034471 | 0.035694 | 0.036961 | 12.09 | 12.97 |
| Forney Independent SD, T | 3464244Y65 | 08/27/13 | 08/15/43 | 12.359 | 0.000 | 7.1000 | 32.50 | 0.029981 | 0.031046 | 0.032148 | 0.033289 | 0.034471 | 11.28 | 12.09 |
| Franklin CNTYS, IL | 352415EH2 | 09/30/16 | 12/01/18 | 102.407 | 3.750 | 2.6021 | 6.73 | 0.073886 | 0.073492 | 0.073093 | 0.072689 | | 26.50 | 24.05 |
| Franklin CNTYS, IL | 352415EJ8 | 09/30/16 | 12/01/19 | 102.706 | 3.750 | 2.8512 | 7.40 | 0.081233 | 0.080906 | 0.080575 | 0.080238 | 0.079897 | 29.17 | 28.93 |

** These calculations may be revised.

SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Franklin CNTYS, IL | 352415EK5 | 09/30/16 | 12/01/20 | 104.461 | 4.250 | 3.1014 | 8.18 | 0.089845 | 0.089407 | 0.088963 | 0.088512 | 0.088054 | 32.24 | 31.92 |
| Franklin CNTYS, IL | 352415EL3 | 09/30/16 | 12/01/21 | 106.144 | 4.500 | 3.2012 | 8.58 | 0.094219 | 0.093726 | 0.093225 | 0.092717 | 0.092200 | 33.80 | 33.44 |
| College District #534 IL | 360395FH5 | 07/22/10 | 12/01/17 | 105.580 | VARIES | 4.4767 | | 0.125404 | 0.124885 | | | | 41.29 | |
| College District #534 IL | 360395FJ1 | 07/22/10 | 12/01/18 | 103.358 | VARIES | 4.9260 | | 0.138056 | 0.137761 | 0.137460 | 0.137151 | | 49.63 | 45.31 |
| College District #534 IL | 360395FK8 | 07/22/10 | 12/01/19 | 103.249 | VARIES | 5.2256 | | 0.146845 | 0.146581 | 0.146310 | 0.146032 | 0.145747 | 52.80 | 52.60 |
| College District #534 IL | 360395FL6 | 07/22/10 | 12/01/20 | 101.888 | VARIES | 5.4261 | | 0.151925 | 0.151789 | 0.151649 | 0.151505 | 0.151357 | 54.66 | 54.56 |
| FULTON MC DONOUGH & SCHU | 360406BT8 | 09/19/17 | 12/01/19 | 100.000 | 2.500 | 2.4872 | | | 0.069089 | 0.069433 | 0.070296 | 0.069098 | 7.06 | 25.14 |
| GS Finance Corp. | 362273AG9 | 12/17/15 | 06/19/23 | 100.000 | 0.000 | 2.9199 | | 0.083506 | 0.084725 | 0.085962 | 0.087217 | 0.088490 | 30.31 | 31.20 |
| GS FIN CORP | 362273BK9 | 07/06/17 | 07/08/24 | 100.000 | 0.250 | 2.8998 | | | 0.080550 | 0.080462 | 0.081528 | 0.082610 | 14.08 | 29.53 |
| GS FINANCE CORP | 36253M679 | 09/14/17 | 09/16/21 | 100.000 | 0.000 | 2.2324 | | | 0.062012 | 0.062019 | 0.062712 | 0.063412 | 6.64 | 22.60 |
| GS FINANCE CORP | 36253M687 | 09/14/17 | 09/15/22 | 100.000 | 0.000 | 2.3683 | | | | 0.065789 | 0.066568 | 0.067357 | 7.04 | 23.99 |
| GS FINANCE CORP | 36253M695 | 09/14/17 | 09/14/23 | 100.000 | 0.000 | 2.6628 | | | | 0.073966 | 0.074950 | 0.075948 | 7.91 | 27.02 |
| GS FINANCE CORP | 36253M703 | 09/14/17 | 09/15/22 | 100.000 | 0.000 | 2.3683 | | | | 0.065789 | 0.066568 | 0.067357 | 7.04 | 23.99 |
| GS FINANCE CORP | 36253M711 | 09/14/17 | 09/14/23 | 100.000 | 0.000 | 2.6628 | | | | 0.073966 | 0.074950 | 0.075948 | 7.91 | 27.02 |
| General Cable Corp. | 369300AL2 | 12/18/09 | 11/15/29 | 100.000 | VARIES | 12.5014 | | 0.638806 | 0.670923 | 0.705046 | 0.741303 | 0.779827 | 238.80 | 263.78 |
| Goldman Sachs Group, Inc | 38141GFF6 | 12/28/07 | 12/28/17 | 100.000 | 0.000 | 5.8500 | | 0.273042 | 0.281028 | | | | 98.91 | |
| Goldman Sachs Group, Inc | 38141GGV0 | 10/30/12 | 10/30/27 | 100.000 | VARIES | 4.6427 | | 0.117668 | 0.117224 | 0.116769 | 0.116993 | 0.117221 | 42.23 | 42.10 |
| Goldman Sachs Group, Inc | 38141GGX6 | 11/30/12 | 12/04/19 | 100.000 | 0.000 | 3.2000 | | 0.100961 | 0.102576 | 0.104218 | 0.105885 | 0.107579 | 36.72 | 37.91 |
| Goldman Sachs Group, Inc | 38141GHQ0 | 11/19/12 | 11/19/27 | 100.000 | VARIES | 4.0948 | | 0.104198 | 0.103878 | 0.103551 | 0.103747 | 0.103946 | 37.43 | 37.33 |
| Goldman Sachs Group, Inc | 38141GJY1 | 12/10/12 | 12/10/17 | 100.000 | VARIES | 1.7366 | | 0.008903 | 0.008980 | | | | 3.03 | |
| Goldman Sachs Group, Inc | 38141GKC7 | 12/31/12 | 01/02/20 | 100.000 | 0.000 | 2.8000 | | 0.085740 | 0.086940 | 0.088157 | 0.089391 | 0.090643 | 31.52 | 32.40 |
| Goldman Sachs Group, Inc | 38141GLQ5 | 01/31/13 | 02/03/20 | 100.000 | 0.000 | 3.2298 | | 0.100391 | 0.102012 | 0.103660 | 0.105334 | 0.107035 | 36.92 | 38.12 |
| Goldman Sachs Group, Inc | 38141GMD3 | 01/23/13 | 01/23/28 | 100.000 | VARIES | 4.3421 | | 0.108435 | 0.107947 | 0.107449 | 0.106940 | 0.107150 | 38.79 | 38.54 |
| Goldman Sachs Group, Inc | 38141GMG6 | 01/25/13 | 01/24/20 | 100.000 | 0.000 | 3.1499 | | 0.097602 | 0.099139 | 0.100700 | 0.102286 | 0.103897 | 35.90 | 37.04 |
| Goldman Sachs Group, Inc | 38141GMR2 | 02/11/13 | 02/11/28 | 100.000 | VARIES | 4.2924 | | 0.107165 | 0.106793 | 0.106414 | 0.106026 | 0.106272 | 38.41 | 38.22 |
| Goldman Sachs Group, Inc | 38141GNB6 | 02/28/13 | 03/02/20 | 100.000 | 0.000 | 2.9677 | | 0.091406 | 0.092762 | 0.094138 | 0.095535 | 0.096953 | 33.48 | 34.48 |
| Goldman Sachs Group, Inc | 38141GPC2 | 02/28/13 | 02/29/28 | 100.000 | VARIES | 4.2915 | | 0.105341 | 0.103014 | 0.104089 | 0.101755 | 0.103529 | 37.87 | 37.49 |
| Goldman Sachs Group, Inc | 38141GPU2 | 03/06/13 | 03/06/28 | 100.000 | VARIES | 4.1925 | | 0.103865 | 0.103373 | 0.102871 | 0.102358 | 0.102484 | 37.19 | 36.90 |
| Goldman Sachs Group, Inc | 38141GPV0 | 03/28/13 | 03/31/20 | 100.000 | 0.000 | 3.1234 | | 0.096726 | 0.098236 | 0.099770 | 0.101329 | 0.102911 | 35.37 | 36.48 |
| Goldman Sachs Group, Inc | 38141GFW8 | 03/06/13 | 03/06/18 | 100.000 | VARIES | 1.3286 | | 0.008017 | 0.008070 | 0.008124 | | | 2.91 | 0.53 |
| Goldman Sachs Group, Inc | 38141GQL1 | 03/22/13 | 03/22/28 | 100.000 | VARIES | 4.6902 | | 0.117779 | 0.116806 | 0.116759 | 0.116711 | 0.116661 | 42.12 | 42.01 |
| Goldman Sachs Group, Inc | 38141GW7 | 03/27/13 | 03/27/28 | 100.000 | VARIES | 4.6888 | | 0.117514 | 0.116569 | 0.116547 | 0.116524 | 0.116501 | 42.04 | 41.95 |
| Goldman Sachs Group, Inc | 38141GRR7 | 04/30/13 | 04/30/20 | 100.000 | 0.000 | 2.8401 | | 0.087075 | 0.088312 | 0.089566 | 0.090838 | 0.092128 | 31.72 | 32.63 |
| Goldman Sachs Group, Inc | 38141GSM7 | 04/30/13 | 04/30/28 | 100.000 | VARIES | 4.3925 | | 0.111279 | 0.110918 | 0.110549 | 0.110172 | 0.110369 | 39.95 | 39.72 |
| Goldman Sachs Group, Inc | 38141GSQ8 | 04/30/13 | 04/30/20 | 100.000 | VARIES | 1.6755 | | 0.003927 | 0.003960 | 0.003993 | 0.004026 | 0.004060 | 1.42 | 1.45 |
| Goldman Sachs Group, Inc | 38141GST2 | 05/31/13 | 06/03/21 | 100.000 | 0.000 | 3.4201 | | 0.107007 | 0.108837 | 0.110698 | 0.112591 | 0.114517 | 38.96 | 40.30 |
| Goldman Sachs Group, Inc | 38141GTV6 | 05/21/13 | 05/21/20 | 100.000 | VARIES | 2.7012 | | 0.077205 | 0.077160 | 0.076966 | 0.076769 | 0.076402 | 27.78 | 27.65 |
| Goldman Sachs Group, Inc | 38141GTW4 | 05/30/13 | 05/30/28 | 100.000 | VARIES | 4.3920 | | 0.110207 | 0.109893 | 0.109571 | 0.109243 | 0.109498 | 39.60 | 39.38 |
| Goldman Sachs Group, Inc | 38141GTZ7 | 05/23/13 | 05/23/28 | 100.000 | VARIES | 4.4916 | | 0.112008 | 0.111652 | 0.111288 | 0.110916 | 0.111196 | 40.23 | 39.99 |
| Goldman Sachs Group, Inc | 38141GUF9 | 06/06/13 | 06/06/28 | 100.000 | VARIES | 4.4921 | | 0.112719 | 0.112466 | 0.112208 | 0.111944 | 0.112233 | 40.52 | 40.35 |
| Goldman Sachs Group, Inc | 38141GWH3 | 05/31/17 | 05/31/27 | 100.000 | 4.250 | 3.6188 | | | 0.012578 | 0.012261 | 0.011938 | 0.011609 | 2.64 | 4.34 |
| Goldman Sachs Group, Inc | 38143AGB5 | 01/31/12 | 01/31/19 | 100.000 | 0.000 | 2.2999 | | 0.069272 | 0.071230 | 0.070874 | 0.072877 | 0.072514 | 25.89 | 26.48 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Goldman Sachs Bank USA | 38143AJG1 | 02/29/12 | 02/28/19 | 100.000 | 0.000 | 2.2001 | | 0.067066 | 0.066698 | 0.068549 | 0.068173 | 0.070066 | 24.59 | 25.14 |
| Goldman Sachs Group, Inc | 38143ALM5 | 03/30/12 | 04/01/19 | 100.000 | 0.000 | 2.2483 | | 0.068313 | 0.068704 | 0.069858 | 0.070257 | 0.071437 | 25.15 | 25.72 |
| Goldman Sachs Group, Inc | 38143APY5 | 04/30/12 | 04/30/19 | 100.000 | 0.000 | 2.2499 | | 0.068734 | 0.068374 | 0.070289 | 0.069921 | 0.071879 | 25.12 | 25.69 |
| Goldman Sachs Group, Inc | 38143ARV9 | 05/31/12 | 05/31/19 | 100.000 | 0.000 | 2.2497 | | 0.068352 | 0.068743 | 0.069898 | 0.070298 | 0.071480 | 25.07 | 25.64 |
| Goldman Sachs Group, Inc | 38143AUA1 | 06/29/12 | 07/01/19 | 100.000 | 0.000 | 2.1501 | | 0.065404 | 0.065029 | 0.066818 | 0.066435 | | 23.80 | 24.32 |
| Goldman Sachs Group, Inc | 38143AWH4 | 07/31/12 | 07/31/19 | 100.000 | 0.000 | 2.1500 | | 0.063641 | 0.065391 | 0.065016 | 0.066804 | 0.066422 | 23.76 | 24.27 |
| Goldman Sachs Group, Inc | 38143AXC4 | 08/30/12 | 08/31/17 | 100.000 | 0.000 | 1.6988 | | 0.050215 | 0.049816 | | | | 12.08 | |
| Goldman Sachs Group, Inc | 38143AYM1 | 08/31/12 | 09/03/19 | 100.000 | 0.000 | 2.1004 | | 0.063092 | 0.062715 | 0.064424 | 0.064039 | 0.065784 | 23.12 | 23.61 |
| GOLDMAN SACHS BANK USA | 38143AYN9 | 08/30/12 | 08/30/19 | 100.000 | 0.250 | 2.0895 | 94.03 | 0.061612 | 0.062190 | 0.062763 | 0.063352 | 0.063937 | 22.74 | 23.16 |
| Goldman Sachs Group, Inc | 38143AYS8 | 08/23/12 | 08/23/17 | 100.000 | VARIABLES | 1.7918 | | 0.052292 | 0.053635 | | | | 12.48 | |
| Goldman Sachs Group, Inc | 38143U2A8 | 04/30/12 | 01/31/18 | 100.000 | 0.000 | 4.2502 | | 0.141173 | 0.144173 | 0.147237 | | | 52.28 | 4.27 |
| Goldman Sachs Group, Inc | 38143U3A7 | 05/31/12 | 06/02/17 | 100.000 | 0.000 | 4.6998 | | 0.160944 | | | | | 24.30 | |
| Goldman Sachs Group, Inc | 38143U3T6 | 05/14/12 | 05/14/17 | 100.000 | VARIABLES | 2.9895 | | 0.014218 | | | | | 1.89 | |
| Goldman Sachs Group, Inc | 38143U4D0 | 07/31/12 | 02/01/18 | 100.000 | 0.000 | 3.8502 | | 0.124588 | 0.126987 | 0.129431 | | | 46.01 | 3.88 |
| Goldman Sachs Group, Inc | 38143U5H0 | 08/31/12 | 09/04/18 | 100.000 | 0.000 | 3.4599 | | 0.110284 | 0.112192 | 0.114133 | 0.116107 | | 40.50 | 28.09 |
| Goldman Sachs Group, Inc | 38143U6M8 | 08/31/12 | 08/31/18 | 100.000 | 0.000 | 3.5003 | | 0.111090 | 0.111191 | 0.115013 | 0.115117 | | 41.05 | 27.85 |
| Goldman Sachs Group, Inc | 38143U6V8 | 09/28/12 | 12/31/18 | 100.000 | 0.000 | 3.1502 | | 0.099403 | 0.099323 | 0.102559 | 0.102476 | | 36.27 | 37.32 |
| Goldman Sachs Group, Inc | 38143U7M7 | 11/02/12 | 11/01/19 | 100.000 | 0.000 | 3.0102 | | 0.094223 | 0.095641 | 0.097081 | 0.098542 | 0.100025 | 34.35 | 35.39 |
| Goldman Sachs Group, Inc | 38143UF63 | 10/31/11 | 05/01/17 | 100.000 | 0.000 | 3.9000 | | 0.131426 | | | | | 15.77 | |
| Goldman Sachs Group, Inc | 38143UH53 | 12/30/11 | 07/03/17 | 100.000 | 0.000 | 4.7823 | | 0.164389 | 0.168320 | | | | 30.63 | |
| Goldman Sachs Group Inc. | 38143UKX8 | 08/31/10 | 08/31/17 | 100.000 | 0.000 | 4.4060 | | 0.158087 | 0.158935 | | | | 38.41 | |
| Goldman Sachs Group, Inc | 38143UL25 | 01/31/12 | 07/31/17 | 100.000 | 0.000 | 4.0497 | | 0.134733 | 0.137461 | | | | 28.65 | |
| Goldman Sachs Group, Inc | 38143ULK5 | 07/28/10 | 07/28/17 | 100.000 | VARIABLES | 2.6535 | | 0.017355 | 0.017585 | | | | 3.63 | |
| Goldman Sachs Group, Inc | 38143ULM1 | 07/28/10 | 07/28/17 | 100.000 | VARIABLES | 2.6469 | | 0.017179 | 0.017406 | | | | 3.60 | |
| Goldman Sachs Group, Inc | 38143ULN9 | 08/06/10 | 08/06/20 | 100.000 | VARIABLES | 2.8170 | | 0.020491 | 0.020780 | 0.021073 | 0.021369 | 0.021670 | 7.51 | 7.73 |
| Goldman Sachs Group, Inc | 38143ULV1 | 08/26/10 | 08/26/20 | 100.000 | VARIABLES | 2.6793 | | 0.022558 | 0.022860 | 0.023167 | 0.023477 | 0.023792 | 8.25 | 8.47 |
| Goldman Sachs Group, Inc | 38143UMA6 | 08/20/10 | 08/20/20 | 100.000 | VARIABLES | 2.6781 | | 0.014138 | 0.014327 | 0.014519 | 0.014713 | 0.014910 | 5.17 | 5.31 |
| Goldman Sachs Group, Inc | 38143UME8 | 09/08/10 | 09/08/17 | 100.000 | VARIABLES | 2.3458 | | 0.014812 | 0.014986 | | | | 3.69 | |
| Goldman Sachs Group, Inc | 38143UMH1 | 09/08/10 | 09/08/20 | 100.000 | VARIABLES | 2.6543 | | 0.023956 | 0.024273 | 0.024596 | 0.024922 | 0.025253 | 8.75 | 8.99 |
| Goldman Sachs Group, Inc | 38143UMJ7 | 09/10/10 | 09/10/20 | 100.000 | VARIABLES | 2.6625 | | 0.015357 | 0.015561 | 0.015769 | 0.015979 | 0.016191 | 5.61 | 5.76 |
| Goldman Sachs Group, Inc | 38143UMQ1 | 09/29/10 | 09/28/17 | 100.000 | 0.000 | 4.0718 | | 0.144037 | 0.146970 | | | | 38.99 | |
| Goldman Sachs Group, Inc | 38143UMU2 | 09/21/10 | 09/21/20 | 100.000 | VARIABLES | 2.7709 | | 0.020574 | 0.020859 | 0.021148 | 0.021441 | 0.021739 | 7.52 | 7.73 |
| Goldman Sachs Group, Inc | 38143UMW8 | 09/21/10 | 09/21/17 | 100.000 | VARIABLES | 2.3117 | | 0.019537 | 0.019762 | | | | 5.12 | |
| Goldman Sachs Group, Inc | 38143UNH0 | 10/29/10 | 10/31/17 | 100.000 | 2.000 | 3.7647 | | 0.116882 | 0.118036 | | | | 35.16 | |
| Goldman Sachs Group, Inc | 38143UNT4 | 10/29/10 | 10/29/20 | 100.000 | VARIABLES | 2.0302 | | 0.019013 | 0.019206 | 0.019401 | 0.019598 | 0.019797 | 6.90 | 7.04 |
| Goldman Sachs Group, Inc | 38143UNU1 | 10/29/10 | 10/29/20 | 100.000 | VARIABLES | 2.3764 | | 0.023713 | 0.023995 | 0.024280 | 0.024568 | 0.024860 | 8.62 | 8.83 |
| Goldman Sachs Group, Inc | 38143UNY3 | 11/01/10 | 11/01/17 | 100.000 | VARIABLES | 1.9534 | | 0.004496 | 0.004540 | | | | 1.36 | |
| Goldman Sachs Group, Inc | 38143UP54 | 02/29/12 | 08/31/17 | 100.000 | 0.000 | 4.3504 | | 0.145858 | 0.146601 | | | | 35.43 | |
| Goldman Sachs Group, Inc | 38143UPF2 | 11/15/10 | 11/15/17 | 100.000 | VARIABLES | 2.1779 | | 0.013373 | 0.013519 | | | | 4.23 | |
| Goldman Sachs Group, Inc | 38143UQC8 | 11/30/10 | 11/30/17 | 100.000 | VARIABLES | 2.2521 | | 0.012715 | 0.012858 | | | | 4.21 | |
| Goldman Sachs Group, Inc | 38143UQP9 | 12/22/10 | 12/22/20 | 100.000 | VARIABLES | 2.3885 | | 0.023658 | 0.023940 | 0.024226 | 0.024515 | 0.024808 | 8.57 | 8.78 |
| Goldman Sachs Group, Inc | 38143UQQ7 | 01/31/11 | 01/31/17 | 100.000 | 0.000 | 3.6502 | | 0.123713 | | | | | 3.59 | |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Goldman Sachs Group, Inc | 38143UQZ7 | 01/31/11 | 01/31/18 | 100.000 | VARIABLES | 1.9815 | | 0.018272 | 0.018453 | 0.018636 | | | | 6.67 | 0.54 |
| Goldman Sachs Group, Inc | 38143URD5 | 02/28/11 | 02/28/17 | 100.000 | 0.000 | 4.0298 | | 0.138637 | | | | | | 8.04 | |
| Goldman Sachs Group, Inc | 38143URX1 | 03/31/11 | 03/31/17 | 100.000 | 0.000 | 3.9998 | | 0.138146 | | | | | | 12.29 | |
| Goldman Sachs Group, Inc | 38143US77 | 03/30/12 | 01/03/18 | 100.000 | 0.000 | 4.1998 | | 0.139255 | 0.142180 | 0.145165 | | | | 51.71 | 0.29 |
| Goldman Sachs Group, Inc | 38143USM4 | 03/18/11 | 03/18/21 | 100.000 | VARIABLES | 5.2914 | | 0.151732 | 0.151545 | 0.151161 | 0.150767 | 0.150236 | | 54.53 | 54.25 |
| Goldman Sachs Group, Inc | 38143UTJ0 | 04/29/11 | 05/01/17 | 100.000 | 0.000 | 3.7498 | | 0.127800 | | | | | | 15.34 | |
| Goldman Sachs Group, Inc | 38143UTN1 | 04/13/11 | 04/13/21 | 100.000 | VARIABLES | 5.2208 | | 0.148357 | 0.148178 | 0.147858 | 0.147530 | 0.147126 | | 53.34 | 53.11 |
| Goldman Sachs Group, Inc | 38143UUA7 | 04/29/11 | 04/29/21 | 100.000 | VARIABLES | 2.1672 | | 0.016216 | 0.016392 | 0.016569 | 0.016749 | 0.016930 | | 5.89 | 6.02 |
| Goldman Sachs Group, Inc | 38143UJ8 | 05/31/11 | 05/31/17 | 100.000 | 0.000 | 3.9998 | | 0.138146 | | | | | | 20.58 | |
| Goldman Sachs Group, Inc | 38143UU5 | 07/20/11 | 07/20/21 | 100.000 | 0.000 | 5.1298 | | 0.183565 | 0.188274 | 0.193103 | 0.198056 | 0.203136 | | 68.47 | 72.02 |
| Goldman Sachs Group, Inc | 38143UVG3 | 06/07/11 | 06/07/21 | 100.000 | VARIABLES | 2.2754 | | 0.016846 | 0.017037 | 0.017231 | 0.017427 | 0.017625 | | 6.11 | 6.25 |
| Goldman Sachs Group, Inc | 38143UVH1 | 06/30/11 | 06/30/17 | 100.000 | 0.000 | 3.7799 | | 0.129010 | | | | | | 23.09 | |
| Goldman Sachs Group, Inc | 38143UVT5 | 06/13/11 | 06/13/17 | 100.000 | 0.000 | 4.0901 | | 0.141953 | | | | | | 23.00 | |
| Goldman Sachs Group, Inc | 38143UW23 | 06/29/12 | 06/30/17 | 100.000 | 0.000 | 4.1000 | | 0.136723 | | | | | | 24.47 | |
| Goldman Sachs Group, Inc | 38143UWM9 | 08/04/11 | 07/31/17 | 100.000 | 0.000 | 3.7994 | | 0.124572 | 0.129043 | | | | | 27.09 | |
| Goldman Sachs Group, Inc | 38143UXG1 | 08/31/11 | 01/31/17 | 100.000 | 0.000 | 3.7498 | | 0.125039 | | | | | | 3.63 | |
| Goldman Sachs Group, Inc | 38143UY47 | 06/18/12 | 06/18/17 | 100.000 | VARIABLES | 3.6371 | | 0.011439 | | | | | | 1.91 | |
| Goldman Sachs Group, Inc | 38143UZJ3 | 11/30/11 | 06/02/17 | 100.000 | 0.000 | 5.4499 | | 0.198143 | | | | | | 29.92 | |
| Goldman Sachs Group, Inc | 381470JN4 | 08/30/13 | 09/02/20 | 100.000 | 0.000 | 3.8498 | | 0.119924 | 0.122233 | 0.124586 | 0.126984 | 0.129428 | | 44.14 | 45.86 |
| Goldman Sachs Group, Inc | 38147Q2D7 | 04/30/14 | 05/03/21 | 100.000 | 0.000 | 3.0002 | | 0.089802 | 0.091149 | 0.092517 | 0.093905 | 0.095313 | | 32.73 | 33.72 |
| Goldman Sachs Group, Inc | 38147Q2G0 | 04/30/14 | 11/02/21 | 100.000 | 0.000 | 3.1299 | | 0.093979 | 0.095449 | 0.096943 | 0.098460 | 0.100001 | | 34.27 | 35.35 |
| Goldman Sachs Group, Inc | 38147Q2H8 | 04/14/14 | 04/14/29 | 100.000 | VARIABLES | 4.5255 | | 0.112749 | 0.111932 | 0.111096 | 0.110242 | 0.110442 | | 40.32 | 39.79 |
| Goldman Sachs Group, Inc | 38147Q2Z8 | 04/21/14 | 04/21/29 | 100.000 | VARIABLES | 4.5486 | | 0.119370 | 0.118766 | 0.118148 | 0.117517 | 0.117575 | | 42.78 | 42.38 |
| Goldman Sachs Group, Inc | 38147Q4M5 | 05/30/14 | 12/02/21 | 100.000 | 0.000 | 3.0000 | | 0.089788 | 0.091135 | 0.092502 | 0.093890 | 0.095298 | | 32.64 | 33.63 |
| Goldman Sachs Group, Inc | 38147Q5E2 | 12/13/13 | 12/13/28 | 100.000 | VARIABLES | 4.9491 | | 0.120547 | 0.118736 | 0.116881 | 0.116913 | 0.116947 | | 43.01 | 42.08 |
| Goldman Sachs Group, Inc | 38147Q5K8 | 05/30/14 | 09/02/20 | 100.000 | 0.000 | 2.5499 | | 0.074999 | 0.075955 | 0.076923 | 0.077904 | 0.078897 | | 27.40 | 28.10 |
| Goldman Sachs Group, Inc | 38147Q5M4 | 05/21/14 | 05/21/29 | 100.000 | VARIABLES | 4.4103 | | 0.111880 | 0.111500 | 0.111111 | 0.110713 | 0.110925 | | 40.18 | 39.92 |
| Goldman Sachs Group, Inc | 38147Q5P7 | 05/16/14 | 05/16/17 | 100.000 | 0.000 | 1.5599 | | 0.045048 | | | | | | 6.08 | |
| Goldman Sachs Group, Inc | 38147Q6D3 | 05/23/14 | 05/23/17 | 100.000 | 0.000 | 1.4897 | | 0.042943 | | | | | | 6.10 | |
| Goldman Sachs Group, Inc | 38147Q6M3 | 05/28/14 | 05/28/19 | 100.000 | VARIABLES | 2.3798 | | 0.070134 | 0.070969 | 0.071813 | 0.072668 | 0.073533 | | 25.45 | 26.06 |
| Goldman Sachs Group, Inc | 38147Q6R2 | 06/02/14 | 06/02/17 | 100.000 | 0.000 | 1.6957 | | 0.049132 | | | | | | 7.42 | |
| Goldman Sachs Group, Inc | 38147Q7D2 | 06/30/14 | 12/30/21 | 100.000 | 0.000 | 3.0001 | | 0.089776 | 0.091123 | 0.092490 | 0.093877 | 0.095286 | | 32.56 | 33.55 |
| Goldman Sachs Group, Inc | 38147QA89 | 06/26/14 | 06/26/29 | 100.000 | VARIABLES | 4.3665 | | 0.112736 | 0.112428 | 0.112113 | 0.111792 | 0.111923 | | 40.53 | 40.30 |
| Goldman Sachs Group, Inc | 38147QAH9 | 06/12/14 | 06/12/29* | 100.000 | VARIABLES | 4.2455 | | 0.113648 | | | | | | 15.00* | |
| Goldman Sachs Group, Inc | 38147QAK2 | 01/10/14 | 01/10/29 | 100.000 | VARIABLES | 4.9699 | | 0.123464 | 0.121769 | 0.120033 | 0.118253 | 0.118268 | | 43.56 | 42.59 |
| Goldman Sachs Group, Inc | 38147QAS5 | 06/28/13 | 12/31/20 | 100.000 | 0.000 | 3.9899 | | 0.127295 | 0.129834 | 0.132424 | 0.135066 | 0.137761 | | 46.29 | 48.15 |
| Goldman Sachs Group, Inc | 38147QB39 | 06/18/14 | 06/17/21 | 100.000 | 0.000 | 3.2500 | | 0.097846 | 0.099436 | 0.101051 | 0.102693 | 0.104362 | | 35.56 | 36.72 |
| Goldman Sachs Group, Inc | 38147QB54 | 06/27/14 | 06/27/29* | 100.000 | VARIABLES | 4.0951 | | 0.109633 | 0.109360 | | | | | 29.25* | |
| Goldman Sachs Group, Inc | 38147QB96 | 06/27/14 | 06/27/17 | 100.000 | 0.000 | 1.6003 | | 0.046260 | | | | | | 8.14 | |
| Goldman Sachs Group, Inc | 38147QBB1 | 01/31/14 | 02/03/21 | 100.000 | 0.000 | 3.2502 | | 0.097888 | 0.099479 | 0.101095 | 0.102738 | 0.104408 | | 36.00 | 37.18 |
| Goldman Sachs Group, Inc | 38147QBC9 | 06/30/14 | 06/30/29 | 100.000 | VARIABLES | 4.3157 | | 0.110260 | 0.109976 | 0.109685 | 0.109388 | 0.109545 | | 39.64 | 39.43 |
| Goldman Sachs Group, Inc | 38147QC20 | 10/25/13 | 10/25/28 | 100.000 | VARIABLES | 4.8590 | | 0.121529 | 0.120567 | 0.119580 | 0.119717 | 0.119857 | | 43.45 | 43.09 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Goldman Sachs Group, Inc | 38147QC46 | 07/31/14 | 08/03/21 | 100.000 | 0.000 | 3.1497 | | 0.093159 | 0.094626 | 0.096116 | 0.097630 | 0.099168 | 34.24 | 35.33 |
| Goldman Sachs Group, Inc | 38147QC46 | 06/19/13 | 06/19/28 | 100.000 | VARIES | 4.6926 | | 0.119111 | 0.118893 | 0.118670 | 0.118442 | 0.118694 | 42.84 | 42.68 |
| Goldman Sachs Group, Inc | 38147QDF0 | 01/23/14 | 01/23/29 | 100.000 | VARIES | 4.9794 | | 0.125057 | 0.124307 | 0.123538 | 0.122749 | 0.123153 | 44.65 | 44.27 |
| Goldman Sachs Group, Inc | 38147QDL7 | 08/18/14 | 08/18/29 | 100.000 | VARIES | 4.3047 | | 0.109757 | 0.109443 | 0.109122 | 0.108794 | 0.108459 | 39.37 | 39.14 |
| Goldman Sachs Group, Inc | 38147QDV5 | 08/29/14 | 09/01/21 | 100.000 | 0.000 | 3.0001 | | 0.088465 | 0.089792 | 0.091139 | 0.092506 | 0.093894 | 32.41 | 33.39 |
| Goldman Sachs Group, Inc | 38147QES1 | 07/31/13 | 08/03/20 | 100.000 | 0.000 | 3.9198 | | 0.122370 | 0.124768 | 0.127214 | 0.129707 | 0.132249 | 45.20 | 46.99 |
| Goldman Sachs Group, Inc | 38147QEX0 | 01/24/14 | 01/24/29 | 100.000 | VARIES | 4.8384 | | 0.119771 | 0.118332 | 0.116857 | 0.115347 | 0.115411 | 42.40 | 41.57 |
| Goldman Sachs Group, Inc | 38147QFG6 | 09/15/14 | 09/15/29 | 100.000 | VARIES | 4.2975 | | 0.112064 | 0.111840 | 0.111611 | 0.111378 | 0.111139 | 40.25 | 40.09 |
| Goldman Sachs Group, Inc | 38147QFL5 | 09/30/14 | 09/30/21 | 100.000 | 0.000 | 3.0002 | | 0.088452 | 0.089779 | 0.091126 | 0.092493 | 0.093880 | 32.32 | 33.30 |
| Goldman Sachs Group, Inc | 38147QFR2 | 06/04/14 | 06/04/29* | 100.000 | VARIES | 3.8461 | | 0.103036 | 0.102760 | | | | 22.03* | |
| Goldman Sachs Group, Inc | 38147QG8 | 07/22/13 | 07/22/28 | 100.000 | VARIES | 4.9007 | | 0.123769 | 0.123588 | 0.123402 | 0.123212 | 0.123017 | 44.47 | 44.33 |
| Goldman Sachs Group, Inc | 38147QGP5 | 02/05/14 | 02/05/29 | 100.000 | VARIES | 4.7103 | | 0.118695 | 0.118017 | 0.117322 | 0.116611 | 0.116833 | 42.41 | 42.04 |
| Goldman Sachs Group, Inc | 38147QGV2 | 09/23/14 | 12/19/19 | 100.000 | 0.000 | 2.8659 | | 0.084847 | 0.086063 | 0.087296 | 0.088547 | 0.089816 | 30.79 | 31.68 |
| Goldman Sachs Group, Inc | 38147QH58 | 10/10/14 | 02/10/22 | 100.000 | 0.000 | 3.4944 | | 0.103435 | 0.105242 | 0.107081 | 0.108952 | 0.110855 | 38.08 | 39.42 |
| Goldman Sachs Group, Inc | 38147QH74 | 10/10/14 | 02/10/22 | 100.000 | 0.000 | 3.4944 | | 0.103435 | 0.105242 | 0.107081 | 0.108952 | 0.110855 | 38.08 | 39.42 |
| Goldman Sachs Group, Inc | 38147QHH2 | 10/08/14 | 02/06/20 | 100.000 | VARIES | 2.7916 | | 0.081576 | 0.082714 | 0.083869 | 0.085039 | 0.086226 | 29.90 | 30.75 |
| Goldman Sachs Group, Inc | 38147QHL3 | 09/30/14 | 09/30/29 | 100.000 | VARIES | 4.2677 | | 0.111642 | 0.111517 | 0.111390 | 0.111259 | 0.111127 | 40.15 | 40.05 |
| Goldman Sachs Group, Inc | 38147QHS8 | 08/02/13 | 08/02/28 | 100.000 | VARIES | 4.8903 | | 0.123235 | 0.123079 | 0.122920 | 0.122757 | 0.122591 | 44.29 | 44.17 |
| Goldman Sachs Group, Inc | 38147QHT6 | 02/28/14 | 03/03/21 | 100.000 | 0.000 | 3.0001 | | 0.089799 | 0.091146 | 0.092513 | 0.093900 | 0.095309 | 32.89 | 33.88 |
| GOLDMAN SACHS GROUP INC | 38147QHJ3 | 10/30/14 | 11/01/21 | 100.000 | 2.000 | 3.0152 | 65.99 | 0.085503 | 0.085955 | 0.086413 | 0.086878 | 0.087350 | 30.92 | 31.25 |
| Goldman Sachs Group, Inc | 38147QHJ7 | 02/28/14 | 08/31/21 | 100.000 | 0.000 | 3.1500 | | 0.094088 | 0.094012 | 0.097075 | 0.096996 | 0.100157 | 34.70 | 35.80 |
| Goldman Sachs Group, Inc | 38147QHY5 | 10/30/14 | 11/01/21 | 100.000 | 0.000 | 3.0012 | | 0.088492 | 0.089820 | 0.091167 | 0.092535 | 0.093924 | 32.26 | 33.23 |
| Goldman Sachs Group, Inc | 38147QJU1 | 10/16/14 | 10/16/29 | 100.000 | VARIES | 3.7998 | | 0.097462 | 0.097385 | 0.097305 | 0.097225 | 0.097142 | 35.06 | 35.00 |
| Goldman Sachs Group, Inc | 38147QJW7 | 08/12/13 | 08/10/18 | 100.000 | 0.000 | 2.6999 | | 0.081269 | 0.082366 | 0.083478 | 0.084605 | | 29.77 | 18.48 |
| Goldman Sachs Group, Inc | 38147QK21 | 11/13/13 | 11/13/28 | 100.000 | VARIES | 4.9004 | | 0.122132 | 0.121058 | 0.119957 | 0.120156 | 0.120359 | 43.67 | 43.24 |
| Goldman Sachs Group, Inc | 38147QLJ3 | 08/15/13 | 08/15/28 | 100.000 | VARIES | 4.8879 | | 0.120732 | 0.120216 | 0.119687 | 0.119145 | 0.118591 | 43.23 | 42.84 |
| Goldman Sachs Group, Inc | 38147QLV6 | 11/28/14 | 05/27/22 | 100.000 | 0.000 | 3.1503 | | 0.093145 | 0.094613 | 0.096103 | 0.097617 | 0.099154 | 33.90 | 34.97 |
| Goldman Sachs Group, Inc | 38147QLX2 | 02/19/14 | 02/19/21 | 100.000 | 0.000 | 3.4636 | | 0.104836 | 0.106652 | 0.108499 | 0.110378 | 0.112290 | 38.55 | 39.90 |
| Goldman Sachs Group, Inc | 38147QM60 | 11/29/13 | 12/01/20 | 100.000 | 0.000 | 3.0003 | | 0.091147 | 0.092514 | 0.093902 | 0.095311 | 0.096740 | 33.14 | 34.14 |
| Goldman Sachs Group, Inc | 38147QM78 | 11/21/14 | 11/21/29 | 100.000 | VARIES | 3.9468 | | 0.101685 | 0.101578 | 0.101469 | 0.101358 | 0.101245 | 36.58 | 36.50 |
| Goldman Sachs Group, Inc | 38147QMB9 | 02/24/14 | 02/24/29 | 100.000 | VARIES | 4.6770 | | 0.117267 | 0.116024 | 0.114752 | 0.113451 | 0.113509 | 41.67 | 40.92 |
| Goldman Sachs Group, Inc | 38147QMC7 | 11/26/14 | 05/26/22 | 100.000 | 0.000 | 3.1499 | | 0.093140 | 0.094607 | 0.096097 | 0.097611 | 0.099148 | 33.90 | 34.97 |
| Goldman Sachs Group, Inc | 38147QME3 | 08/12/13 | 08/12/20 | 100.000 | 0.000 | 3.9699 | | 0.124079 | 0.126542 | 0.129054 | 0.131616 | 0.134228 | 45.80 | 47.64 |
| Goldman Sachs Group, Inc | 38147QMF0 | 02/13/14 | 02/16/21 | 100.000 | 0.000 | 3.4814 | | 0.105453 | 0.107288 | 0.109156 | 0.111056 | 0.112989 | 38.79 | 40.16 |
| Goldman Sachs Group, Inc | 38147QMJ2 | 08/15/13 | 08/15/28 | 100.000 | VARIES | 4.8904 | | 0.123442 | 0.123154 | 0.122860 | 0.122558 | 0.122250 | 44.31 | 44.09 |
| Goldman Sachs Group, Inc | 38147QNU6 | 12/30/14 | 06/29/22 | 100.000 | 0.000 | 2.9500 | | 0.086880 | 0.088162 | 0.089462 | 0.090781 | 0.092121 | 31.51 | 32.45 |
| Goldman Sachs Group, Inc | 38147QNV4 | 12/10/14 | 12/10/18 | 100.000 | 0.000 | 2.2404 | | 0.065070 | 0.065798 | 0.066536 | 0.067281 | | 23.59 | 22.69 |
| Goldman Sachs Group, Inc | 38147QNY8 | 12/29/14 | 06/28/22 | 100.000 | 0.000 | 2.9499 | | 0.086877 | 0.088158 | 0.089458 | 0.090778 | 0.092117 | 31.51 | 32.45 |
| GOLDMAN SACHS GROUP INC | 38147QNZ5 | 11/28/14 | 11/29/19 | 100.000 | 1.000 | 2.5062 | 53.06 | 0.071759 | 0.072310 | 0.072868 | 0.073433 | 0.074005 | 25.97 | 26.37 |
| Goldman Sachs Group, Inc | 38147QPN0 | 08/30/13 | 08/30/23 | 100.000 | VARIES | 4.5507 | | 0.127220 | 0.126594 | 0.127360 | 0.126591 | 0.127211 | 46.34 | 46.33 |
| Goldman Sachs Group, Inc | 38147QQ25 | 11/13/13 | 11/13/23 | 100.000 | VARIES | 4.2199 | | 0.108293 | 0.107902 | 0.107503 | 0.108041 | 0.108591 | 38.88 | 38.85 |
| Goldman Sachs Group, Inc | 38147QQJ8 | 09/05/13 | 09/05/28 | 100.000 | VARIES | 5.0554 | | 0.123200 | 0.122787 | 0.122363 | 0.121929 | 0.121484 | 44.18 | 43.87 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|------------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Goldman Sachs Group, Inc | 38147QQM1 | 01/30/15 | 08/01/22 | 100.000 | 0.000 | 2.4699 | | 0.071187 | 0.072066 | 0.072956 | 0.073857 | 0.074769 | 26.05 | 26.70 |
| Goldman Sachs Group, Inc | 38147QQQ2 | 12/31/14 | 12/29/17 | 100.000 | 0.000 | 2.1580 | | 0.062572 | 0.063247 | | | | 22.52 | |
| Goldman Sachs Group, Inc | 38147QQR0 | 01/30/15 | 08/01/22 | 100.000 | 0.000 | 2.5001 | | 0.072089 | 0.072990 | 0.073902 | 0.074826 | 0.075761 | 26.39 | 27.05 |
| Goldman Sachs Group, Inc | 38147QQV1 | 01/29/15 | 07/29/22 | 100.000 | 0.000 | 2.4698 | | 0.071180 | 0.072059 | 0.072949 | 0.073850 | 0.074762 | 26.05 | 26.70 |
| Goldman Sachs Group, Inc | 38147QRT5 | 03/12/14 | 03/12/29 | 100.000 | VARIES | 4.6444 | | 0.123694 | 0.123160 | 0.122613 | 0.122053 | 0.122055 | 44.32 | 43.98 |
| Goldman Sachs Group, Inc | 38147QS31 | 01/30/15 | 01/30/30 | 100.000 | VARIES | 3.6879 | | 0.098000 | 0.098015 | 0.098031 | 0.098047 | 0.098249 | 35.29 | 35.33 |
| Goldman Sachs Group, Inc | 38147QSE7 | 09/30/13 | 10/01/20 | 100.000 | 0.000 | 3.6700 | | 0.113708 | 0.115794 | 0.117919 | 0.120083 | 0.122286 | 41.69 | 43.23 |
| Goldman Sachs Group, Inc | 38147QST4 | 03/19/14 | 03/19/29 | 100.000 | VARIES | 4.6202 | | 0.116656 | 0.116055 | 0.115439 | 0.114810 | 0.115032 | 41.76 | 41.40 |
| Goldman Sachs Group, Inc | 38147QST89 | 02/27/15 | 02/28/23 | 100.000 | 0.000 | 2.9999 | | 0.086662 | 0.086528 | 0.089282 | 0.089143 | 0.091980 | 31.93 | 32.89 |
| Goldman Sachs Group, Inc | 38147QT97 | 02/26/15 | 02/28/23 | 100.000 | 0.000 | 3.0001 | | 0.086677 | 0.086543 | 0.089297 | 0.089159 | 0.091996 | 31.93 | 32.90 |
| Goldman Sachs Group, Inc | 38147QTP1 | 03/31/14 | 09/30/21 | 100.000 | 0.000 | 3.1501 | | 0.094614 | 0.096104 | 0.097618 | 0.099156 | 0.100717 | 34.60 | 35.70 |
| Goldman Sachs Group, Inc | 38147QTT3 | 03/31/14 | 04/01/21 | 100.000 | 0.000 | 2.9998 | | 0.089774 | 0.091121 | 0.092487 | 0.093875 | 0.095283 | 32.81 | 33.80 |
| Goldman Sachs Group, Inc | 38147QTV8 | 02/27/15 | 08/29/22 | 100.000 | 0.000 | 3.0000 | | 0.085717 | 0.087481 | 0.088308 | 0.090125 | 0.090977 | 31.93 | 32.90 |
| Goldman Sachs Group, Inc | 38147QTX4 | 03/21/14 | 03/21/29 | 100.000 | VARIES | 4.6241 | | 0.113601 | 0.113039 | 0.112463 | 0.111874 | 0.112203 | 40.68 | 40.35 |
| Goldman Sachs Group, Inc | 38147QU79 | 02/17/15 | 02/17/30* | 100.000 | VARIES | 3.4969 | | 0.094938 | 0.094180 | 0.094074 | | | 29.79* | |
| Goldman Sachs Group, Inc | 38147QUR5 | 02/27/15 | 02/27/30 | 100.000 | VARIES | 3.6524 | | 0.096479 | 0.096466 | 0.096454 | 0.096441 | 0.096649 | 34.73 | 34.75 |
| Goldman Sachs Group, Inc | 38147QUW4 | 09/20/13 | 09/20/28 | 100.000 | VARIES | 5.0884 | | 0.127419 | 0.126947 | 0.126462 | 0.125966 | 0.125456 | 45.69 | 45.34 |
| Goldman Sachs Group, Inc | 38147QV45 | 02/27/15 | 02/27/30 | 100.000 | VARIES | 3.4811 | | 0.091185 | 0.091054 | 0.090921 | 0.090786 | 0.090867 | 32.77 | 32.70 |
| Goldman Sachs Group, Inc | 38147QV78 | 03/30/15 | 03/30/23 | 100.000 | 0.000 | 2.8001 | | 0.081094 | 0.082229 | 0.083380 | 0.084548 | 0.085731 | 29.61 | 30.44 |
| Goldman Sachs Group, Inc | 38147QV86 | 02/27/15 | 02/28/25 | 100.000 | 0.000 | 2.9501 | | 0.085162 | 0.085009 | 0.087692 | 0.087535 | 0.090299 | 31.37 | 32.30 |
| Goldman Sachs Group, Inc | 38147QV94 | 03/27/15 | 03/27/23 | 100.000 | 0.000 | 3.1002 | | 0.090182 | 0.091580 | 0.093000 | 0.094441 | 0.095905 | 32.98 | 34.01 |
| Goldman Sachs Group, Inc | 38147QVJ2 | 09/27/13 | 09/27/19 | 100.000 | 0.000 | 3.0000 | | 0.091121 | 0.092488 | 0.093875 | 0.095283 | 0.096713 | 33.31 | 34.32 |
| Goldman Sachs Group, Inc | 38147QVM5 | 03/31/15 | 09/29/22 | 100.000 | 0.000 | 2.8501 | | 0.082596 | 0.083773 | 0.084967 | 0.086178 | 0.087406 | 30.16 | 31.03 |
| Goldman Sachs Group, Inc | 38147QVU7 | 03/12/15 | 03/12/21 | 100.000 | 0.000 | 2.7499 | | 0.079580 | 0.080674 | 0.081783 | 0.082908 | 0.084048 | 29.09 | 29.89 |
| Goldman Sachs Group, Inc | 38147QW77 | 03/31/15 | 04/01/21 | 100.000 | 0.000 | 2.1498 | | 0.061666 | 0.062329 | 0.062999 | 0.063676 | 0.064361 | 22.44 | 22.92 |
| Goldman Sachs Group, Inc | 38147QWX0 | 03/31/14 | 03/31/29 | 100.000 | VARIES | 4.5514 | | 0.116035 | 0.115721 | 0.115400 | 0.115072 | 0.115330 | 41.66 | 41.48 |
| Goldman Sachs Group, Inc | 38147QXA9 | 10/31/13 | 11/03/20 | 100.000 | 0.000 | 3.3503 | | 0.102277 | 0.102294 | 0.105732 | 0.105750 | 0.109304 | 37.54 | 38.81 |
| Goldman Sachs Group, Inc | 38147QXD3 | 04/24/15 | 04/24/23 | 100.000 | 0.000 | 3.0000 | | 0.087141 | 0.088448 | 0.089775 | 0.091122 | 0.092489 | 31.78 | 32.74 |
| Goldman Sachs Group, Inc | 38147QXF8 | 03/31/14 | 03/31/29 | 100.000 | VARIES | 4.5507 | | 0.113627 | 0.112831 | 0.112017 | 0.111185 | 0.111365 | 40.62 | 40.12 |
| Goldman Sachs Group, Inc | 38147QXK7 | 03/28/14 | 06/30/20 | 100.000 | 0.000 | 2.7499 | | 0.082359 | 0.083491 | 0.084639 | 0.085803 | 0.086982 | 29.86 | 30.68 |
| Goldman Sachs Group, Inc | 38147QXQ4 | 03/27/15 | 09/27/22 | 100.000 | 0.000 | 2.9999 | | 0.087136 | 0.088443 | 0.089769 | 0.091116 | 0.092483 | 31.85 | 32.81 |
| Goldman Sachs Group, Inc | 38147QXX9 | 03/31/15 | 03/31/25 | 100.000 | VARIES | 3.3914 | | 0.094051 | 0.093997 | 0.093942 | 0.093887 | 0.094035 | 33.84 | 33.82 |
| Goldman Sachs Group, Inc | 38147QXY7 | 04/30/15 | 05/02/23 | 100.000 | 0.000 | 2.5999 | | 0.075083 | 0.076059 | 0.077048 | 0.078049 | 0.079064 | 27.32 | 28.04 |
| Goldman Sachs Group, Inc | 38147QY34 | 04/30/15 | 11/02/22 | 100.000 | 0.000 | 3.0000 | | 0.087154 | 0.088462 | 0.089788 | 0.091135 | 0.092502 | 31.77 | 32.73 |
| Goldman Sachs Group, Inc | 38147QY59 | 04/03/15 | 04/03/20 | 100.000 | VARIES | 2.4873 | | 0.069511 | 0.069592 | 0.069576 | 0.069559 | 0.069470 | 25.04 | 25.04 |
| Goldman Sachs Group, Inc | 38147QYN0 | 10/17/13 | 10/17/23 | 100.000 | VARIES | 3.9815 | | 0.112234 | 0.112369 | 0.112506 | 0.112515 | 0.112524 | 40.45 | 40.51 |
| Goldman Sachs Group, Inc | 38147QYV2 | 05/08/15 | 05/08/23 | 100.000 | 0.000 | 2.9999 | | 0.087138 | 0.088445 | 0.089772 | 0.091118 | 0.092485 | 31.74 | 32.70 |
| Goldman Sachs Group, Inc | 38147QZ25 | 12/31/13 | 12/31/20 | 100.000 | 0.000 | 3.1012 | | 0.094476 | 0.095941 | 0.097429 | 0.098939 | 0.100473 | 34.28 | 35.35 |
| Goldman Sachs Group, Inc | 38147QZQ2 | 06/01/15 | 05/30/23 | 100.000 | 0.000 | 3.1502 | | 0.091698 | 0.093142 | 0.094609 | 0.096099 | 0.097613 | 33.36 | 34.42 |
| Goldman Sachs Group, Inc | 38147QZR0 | 04/30/15 | 04/30/30 | 100.000 | VARIES | 3.7833 | | 0.010520 | 0.010231 | 0.010278 | 0.009988 | 0.010027 | 3.77 | 3.68 |
| Goldman Sachs Group, Inc | 38148T2C2 | 05/29/15 | 06/01/23 | 100.000 | 0.000 | 3.2499 | | 0.094766 | 0.096306 | 0.097871 | 0.099461 | 0.101077 | 34.49 | 35.62 |
| Goldman Sachs Group, Inc | 38148T2E8 | 05/07/15 | 05/07/25 | 100.000 | VARIES | 3.7599 | | 0.014978 | 0.015259 | 0.015546 | 0.015839 | 0.015893 | 5.47 | 5.67 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Goldman Sachs Group, Inc | 38148T2H1 | 05/29/15 | 12/01/22 | 100.000 | 0.000 | 3.1002 | | 0.090200 | 0.091598 | 0.093018 | 0.094460 | 0.095924 | 32.81 | 33.83 |
| Goldman Sachs Group, Inc | 38148T2V0 | 05/11/15 | 05/11/30 | 100.000 | VARIES | 3.7443 | | 0.100190 | 0.098870 | 0.098403 | 0.097928 | 0.097443 | 35.74 | 35.29 |
| Goldman Sachs Group, Inc | 38148T3L1 | 05/29/15 | 05/30/25 | 100.000 | 0.000 | 3.5000 | | 0.102425 | 0.104217 | 0.106041 | 0.107897 | 0.109785 | 37.31 | 38.62 |
| Goldman Sachs Group, Inc | 38148T3N7 | 06/10/15 | 06/10/25 | 100.000 | VARIES | 3.9250 | | 0.012514 | 0.012759 | 0.012909 | 0.013062 | 0.013217 | 4.56 | 4.68 |
| Goldman Sachs Group, Inc | 38148T3V9 | 06/30/15 | 06/29/23 | 100.000 | 0.000 | 3.3498 | | 0.097796 | 0.099434 | 0.101099 | 0.102792 | 0.104514 | 35.51 | 36.71 |
| Goldman Sachs Group, Inc | 38148T3Z0 | 06/05/15 | 06/05/20 | 100.000 | 0.000 | 2.4000 | | 0.069095 | 0.069924 | 0.070763 | 0.071612 | 0.072471 | 25.07 | 25.67 |
| Goldman Sachs Group, Inc | 38148T4E6 | 06/30/15 | 12/30/22 | 100.000 | 0.000 | 3.2498 | | 0.094745 | 0.096285 | 0.097849 | 0.099439 | 0.101055 | 34.39 | 35.52 |
| Goldman Sachs Group, Inc | 38148T4F3 | 06/26/15 | 06/26/23 | 100.000 | 0.000 | 3.2500 | | 0.094750 | 0.096290 | 0.097854 | 0.099444 | 0.101060 | 34.40 | 35.53 |
| Goldman Sachs Group, Inc | 38148T4Y2 | 06/15/15 | 06/15/25 | 100.000 | VARIES | 4.3491 | | 0.117158 | 0.116736 | 0.116801 | 0.116868 | 0.117135 | 42.10 | 42.07 |
| Goldman Sachs Group, Inc | 38148T5T2 | 07/07/15 | 07/07/23 | 100.000 | 0.000 | 3.3501 | | 0.096202 | 0.097814 | 0.099452 | 0.101118 | 0.102812 | 35.49 | 36.69 |
| Goldman Sachs Group, Inc | 38148T5U9 | 07/07/15 | 07/08/25 | 100.000 | 0.000 | 3.6499 | | 0.105132 | 0.107051 | 0.109005 | 0.110994 | 0.113020 | 38.86 | 40.29 |
| Goldman Sachs Group, Inc | 38148T6A2 | 06/26/15 | 06/28/18 | 100.000 | 0.000 | 2.2506 | | 0.064659 | 0.065387 | 0.066123 | | | 23.41 | 11.70 |
| Goldman Sachs Group, Inc | 38148T6B0 | 06/26/15 | 06/27/19 | 100.000 | 0.000 | 2.5500 | | 0.073584 | 0.074522 | 0.075472 | 0.076435 | 0.077409 | 26.67 | 27.35 |
| Goldman Sachs Group, Inc | 38148T6Q7 | 07/31/15 | 01/31/23 | 100.000 | 0.000 | 3.2500 | | 0.093236 | 0.094751 | 0.096291 | 0.097856 | 0.099446 | 34.30 | 35.42 |
| Goldman Sachs Group, Inc | 38148T6S3 | 07/31/15 | 02/02/23 | 100.000 | 0.000 | 3.2489 | | 0.093219 | 0.094733 | 0.096272 | 0.097836 | 0.099425 | 34.29 | 35.41 |
| Goldman Sachs Group, Inc | 38148T7B9 | 07/30/15 | 08/01/23 | 100.000 | 0.000 | 3.3498 | | 0.096202 | 0.097814 | 0.099452 | 0.101118 | 0.102811 | 35.41 | 36.61 |
| Goldman Sachs Group, Inc | 38148T7C7 | 07/31/15 | 02/02/23 | 100.000 | 0.000 | 3.2489 | | 0.093219 | 0.094733 | 0.096272 | 0.097836 | 0.099425 | 34.29 | 35.41 |
| Goldman Sachs Group, Inc | 38148TA58 | 07/31/15 | 07/31/20 | 100.000 | 0.000 | 2.5002 | | 0.071196 | 0.072086 | 0.072987 | 0.073900 | 0.074824 | 26.06 | 26.72 |
| Goldman Sachs Group, Inc | 38148TAE9 | 07/31/15 | 07/31/25 | 100.000 | 0.000 | 3.7000 | | 0.106616 | 0.108588 | 0.110597 | 0.112643 | 0.114727 | 39.34 | 40.81 |
| Goldman Sachs Group, Inc | 38148TAG4 | 07/22/15 | 07/21/22 | 100.000 | 0.000 | 3.1500 | | 0.090269 | 0.091691 | 0.093135 | 0.094602 | 0.096092 | 33.21 | 34.27 |
| Goldman Sachs Group, Inc | 38148TAK5 | 07/29/15 | 07/29/27 | 100.000 | VARIES | 3.9238 | | 0.010105 | 0.010062 | 0.010018 | 0.009973 | 0.009927 | 3.62 | 3.58 |
| Goldman Sachs Group, Inc | 38148TAY5 | 08/04/15 | 08/04/21 | 100.000 | 0.000 | 2.8500 | | 0.081439 | 0.082600 | 0.083777 | 0.084971 | 0.086181 | 29.87 | 30.73 |
| Goldman Sachs Group, Inc | 38148TB57 | 08/31/15 | 03/02/23 | 100.000 | 0.000 | 3.1988 | | 0.091737 | 0.093204 | 0.094695 | 0.096210 | 0.097748 | 33.64 | 34.73 |
| Goldman Sachs Group, Inc | 38148TB65 | 08/31/15 | 08/29/25 | 100.000 | 0.000 | 3.5990 | | 0.103593 | 0.105457 | 0.107355 | 0.109287 | 0.111253 | 38.09 | 39.47 |
| Goldman Sachs Group, Inc | 38148TB73 | 08/31/15 | 03/02/23 | 100.000 | 0.000 | 3.1988 | | 0.091737 | 0.093204 | 0.094695 | 0.096210 | 0.097748 | 33.64 | 34.73 |
| Goldman Sachs Group, Inc | 38148TB81 | 08/28/15 | 08/30/23 | 100.000 | 0.000 | 3.3014 | | 0.093733 | 0.094759 | 0.096853 | 0.097913 | 0.100077 | 34.79 | 35.95 |
| Goldman Sachs Group, Inc | 38148TBA6 | 08/28/15 | 02/28/23 | 100.000 | 0.000 | 3.1965 | | 0.091170 | 0.091117 | 0.094108 | 0.094053 | 0.097140 | 33.63 | 34.71 |
| Goldman Sachs Group, Inc | 38148TBN8 | 08/26/15 | 08/26/25 | 100.000 | VARIES | 3.9131 | | 0.008320 | 0.008482 | 0.008648 | 0.008818 | 0.008990 | 3.07 | 3.19 |
| Goldman Sachs Group, Inc | 38148TCH0 | 09/02/15 | 09/03/25 | 100.000 | 2.000 | 3.6202 | | 0.102190 | 0.103034 | 0.103894 | 0.104769 | 0.105660 | 37.14 | 37.77 |
| Goldman Sachs Group, Inc | 38148TD63 | 09/25/15 | 09/25/23 | 100.000 | 0.000 | 3.2499 | | 0.093232 | 0.094747 | 0.096287 | 0.097851 | 0.099441 | 34.13 | 35.25 |
| Goldman Sachs Group, Inc | 38148TD89 | 09/30/15 | 07/03/23 | 100.000 | 0.000 | 3.2490 | | 0.092485 | 0.093988 | 0.095515 | 0.097066 | 0.098643 | 34.10 | 35.22 |
| Goldman Sachs Group, Inc | 38148TD97 | 09/30/15 | 09/28/23 | 100.000 | 0.000 | 3.2992 | | 0.094676 | 0.096238 | 0.097825 | 0.099439 | 0.101079 | 34.66 | 35.81 |
| Goldman Sachs Group, Inc | 38148TDA4 | 09/30/15 | 09/30/25 | 100.000 | 0.000 | 3.6001 | | 0.103635 | 0.105500 | 0.107400 | 0.109333 | 0.111301 | 37.99 | 39.37 |
| Goldman Sachs Group, Inc | 38148TDB2 | 09/29/15 | 09/28/23 | 100.000 | 0.000 | 3.3000 | | 0.094708 | 0.096271 | 0.097860 | 0.099474 | 0.101116 | 34.67 | 35.82 |
| Goldman Sachs Group, Inc | 38148TDE6 | 09/08/15 | 09/07/22 | 100.000 | 0.000 | 3.1000 | | 0.088793 | 0.090169 | 0.091567 | 0.092986 | 0.094427 | 32.53 | 33.55 |
| Goldman Sachs Group, Inc | 38148TEP0 | 09/30/15 | 09/30/25 | 100.000 | VARIES | 3.7872 | | 0.009724 | 0.009908 | 0.010096 | 0.010287 | 0.010482 | 3.57 | 3.70 |
| Goldman Sachs Group, Inc | 38148TF46 | 09/24/15 | 09/24/22 | 100.000 | VARIES | 3.2799 | | 0.093662 | 0.094970 | 0.096300 | 0.097651 | 0.099025 | 34.21 | 35.18 |
| Goldman Sachs Group, Inc | 38148TFK0 | 10/30/15 | 10/30/23 | 100.000 | 0.000 | 3.1502 | | 0.090283 | 0.091705 | 0.093150 | 0.094617 | 0.096107 | 32.93 | 33.98 |
| Goldman Sachs Group, Inc | 38148TFN4 | 10/30/15 | 11/01/23 | 100.000 | 0.000 | 3.1491 | | 0.090258 | 0.091680 | 0.093123 | 0.094589 | 0.096079 | 32.92 | 33.97 |
| Goldman Sachs Group, Inc | 38148TFP9 | 10/30/15 | 10/30/25 | 100.000 | 0.000 | 3.4498 | | 0.099163 | 0.100874 | 0.102614 | 0.104384 | 0.106184 | 36.22 | 37.48 |
| Goldman Sachs Group, Inc | 38148TFV6 | 10/29/15 | 10/31/23 | 100.000 | 0.000 | 3.1500 | | 0.090295 | 0.091717 | 0.093161 | 0.094629 | 0.096119 | 32.94 | 33.98 |
| Goldman Sachs Group, Inc | 38148TGL7 | 10/30/15 | 10/30/25 | 100.000 | VARIES | 3.6654 | | 0.008099 | 0.008160 | 0.008222 | 0.008285 | 0.008350 | 2.93 | 2.98 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|---------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Goldman Sachs Group, Inc | 38148TGM5 | 10/22/15 | 10/22/27 | 100.000 | VARIABLES | 3.9047 | | 0.013280 | 0.013085 | 0.012887 | 0.012684 | 0.012478 | 4.72 | 4.57 |
| Goldman Sachs Group, Inc | 38148TGT0 | 11/30/15 | 11/28/25 | 100.000 | 0.000 | 3.4490 | | 0.099120 | 0.100829 | 0.102568 | 0.104337 | 0.106136 | 36.10 | 37.36 |
| Goldman Sachs Group, Inc | 38148TGU7 | 11/30/15 | 12/09/22* | 100.000 | 0.000 | 2.9488 | | 0.084407 | 0.085652 | | | | 28.75* | |
| Goldman Sachs Group, Inc | 38148TGX1 | 11/10/15 | 11/10/26 | 100.000 | VARIABLES | 3.8760 | | 0.010530 | 0.010517 | 0.010503 | 0.010489 | 0.010475 | 3.79 | 3.78 |
| Goldman Sachs Group, Inc | 38148TGZ6 | 11/27/15 | 11/29/23 | 100.000 | 0.000 | 3.1499 | | 0.090292 | 0.091714 | 0.093158 | 0.094626 | 0.096116 | 32.85 | 33.90 |
| Goldman Sachs Group, Inc | 38148TH44 | 11/30/15 | 11/28/23 | 100.000 | 0.000 | 3.1488 | | 0.090227 | 0.091648 | 0.093091 | 0.094556 | 0.096045 | 32.83 | 33.87 |
| GOLDMAN SACHS GROUP INC | 38148THG7 | 11/10/15 | 11/10/21 | 100.000 | 1.750 | 2.8620 | 32.80 | 0.080390 | 0.080845 | 0.081306 | 0.081774 | 0.082249 | 29.07 | 29.40 |
| Goldman Sachs Group, Inc | 38148THX0 | 11/18/15 | 11/18/25 | 100.000 | VARIABLES | 3.7095 | | 0.007342 | 0.007454 | 0.007568 | 0.007684 | 0.007802 | 2.67 | 2.76 |
| Goldman Sachs Group, Inc | 38148TJ26 | 11/30/15 | 11/29/23 | 100.000 | 0.000 | 3.1489 | | 0.090238 | 0.091658 | 0.093102 | 0.094567 | 0.096056 | 32.83 | 33.87 |
| Goldman Sachs Group, Inc | 38148TJ59 | 11/27/15 | 11/27/30 | 100.000 | VARIABLES | 3.8941 | | 0.105710 | 0.104444 | 0.103154 | 0.102752 | 0.102343 | 37.74 | 37.04 |
| Goldman Sachs Group, Inc | 38148TJN0 | 12/31/15 | 07/03/24 | 100.000 | 0.000 | 3.2988 | | 0.093172 | 0.094708 | 0.096270 | 0.097858 | 0.099472 | 34.37 | 35.51 |
| Goldman Sachs Group, Inc | 38148TJP5 | 12/31/15 | 01/02/26 | 100.000 | 0.000 | 3.4990 | | 0.098915 | 0.100646 | 0.102407 | 0.104198 | 0.106021 | 36.55 | 37.84 |
| Goldman Sachs Group, Inc | 38148TJT7 | 12/31/15 | 01/12/23* | 100.000 | 0.000 | 2.7990 | | 0.078910 | | | | | 0.87* | |
| Goldman Sachs Group, Inc | 38148TJU4 | 12/29/15 | 12/29/23 | 100.000 | 0.000 | 3.0000 | | 0.085853 | 0.087141 | 0.088448 | 0.089775 | 0.091122 | 31.14 | 32.09 |
| Goldman Sachs Group, Inc | 38148TJY6 | 12/28/15 | 12/26/23 | 100.000 | 0.000 | 3.2000 | | 0.091739 | 0.093207 | 0.094699 | 0.096214 | 0.097753 | 33.31 | 34.38 |
| Goldman Sachs Group, Inc | 38148TRG3 | 12/31/15 | 12/31/30* | 100.000 | VARIABLES | 3.9932 | | 0.108342 | 0.107014 | | | | 38.76* | |
| Goldman Sachs Group, Inc | 38148TLJ6 | 02/16/16 | 02/16/26 | 100.000 | VARIABLES | 3.7570 | 5.74 | 0.018151 | 0.018022 | 0.017890 | 0.017756 | 0.017619 | 6.48 | 6.38 |
| Goldman Sachs Group, Inc | 38148TNV7 | 09/29/16 | 09/29/26 | 100.000 | VARIABLES | 2.3290 | 0.45 | 0.004915 | 0.004456 | 0.003991 | 0.004037 | 0.004084 | 1.60 | 1.45 |
| Goldman Sachs Group, Inc | 38148TP94 | 11/18/16 | 11/18/26 | 100.000 | VARIABLES | 2.2302 | 0.38 | 0.008950 | 0.008145 | 0.007331 | 0.007413 | 0.007495 | 3.01 | 2.66 |
| Goldman Sachs Group, Inc | 38150A2F1 | 02/21/17 | 02/21/27 | 100.000 | VARIABLES | 3.8872 | | 0.107978 | 0.107917 | 0.107855 | 0.107792 | | 33.47 | 38.82 |
| Goldman Sachs Group, Inc | 38150A2Z7 | 04/28/17 | 04/28/27 | 100.000 | VARIABLES | 3.6989 | | 0.010831 | 0.010676 | 0.010519 | 0.010358 | | 2.62 | 3.80 |
| Goldman Sachs Group, Inc | 38150A3C7 | 05/19/17 | 05/19/27 | 100.000 | VARIABLES | 3.6688 | | 0.010994 | 0.010723 | 0.010447 | 0.010167 | | 2.43 | 3.79 |
| GOLDMAN SACHS GROUP INC | 38150A3E3 | 05/31/17 | 05/31/37 | 100.000 | 0.000 | 4.1400 | | 0.117379 | 0.119809 | 0.122289 | | | 24.34 | 42.85 |
| GOLDMAN SACHS GROUP INC | 38150A3S2 | 07/10/17 | 07/10/27 | 100.000 | VARIABLES | 3.6160 | | | 0.100444 | 0.100000 | 0.099548 | | 17.18 | 35.93 |
| GOLDMAN SACHS GROUP INC | 38150A3U7 | 08/02/17 | 08/02/27 | 100.000 | VARIABLES | 3.5643 | | 0.099007 | 0.098792 | 0.098572 | | | 14.75 | 35.54 |
| GOLDMAN SACHS GROUP INC | 38150A3Z6 | 08/15/17 | 08/15/24 | 100.000 | VARIABLES | 3.1510 | | 0.087526 | 0.087482 | 0.087437 | | | 11.90 | 31.49 |
| GOLDMAN SACHS GROUP INC | 38150A4K8 | 09/22/17 | 09/22/27 | 100.000 | VARIABLES | 3.5451 | | 0.098475 | 0.098251 | 0.098023 | | | 9.75 | 35.37 |
| Goodrich Petroleum Corp. | 382410AR9 | 10/12/16 | 08/30/19 | 74.590 | 0.000 | 24.6087 | 40.85 | 0.504276 | 0.548650 | 0.619543 | 0.691972 | 0.781384 | 206.47 | 259.46 |
| Goodrich Petroleum Corp. | 382410AT5 | 10/12/16 | 08/30/19 | 74.590 | 0.000 | 24.6243 | 40.43 | 0.499111 | 0.554575 | 0.612700 | 0.699542 | 0.772861 | 206.53 | 259.53 |
| Goodrich Petroleum Corp. | 382410AU2 | 10/12/16 | 08/30/19 | 74.590 | 0.000 | 24.6087 | 40.85 | 0.504276 | 0.548650 | 0.619543 | 0.691972 | 0.781384 | 206.47 | 259.46 |
| Great Plains Energy, Inc | 391164AF7 | 03/22/12 | 06/15/22 | 103.480 | VARIABLES | 4.8564 | | 0.136194 | 0.135228 | 0.135743 | 0.134768 | 0.135269 | 49.53 | 49.36 |
| Greene & Scott COUNTS, IL | 394290CD0 | 06/01/16 | 12/01/18 | 104.620 | VARIABLES | 1.8303 | 11.18 | 0.053677 | 0.054169 | 0.051805 | 0.051325 | | 19.36 | 17.01 |
| Greene & Scott COUNTS, IL | 394290CE8 | 06/01/16 | 12/01/19 | 107.218 | VARIABLES | N/A | 13.04 | 0.062645 | 0.063298 | 0.060270 | 0.059668 | 0.059061 | 22.60 | 21.55 |
| Grundy Counties, IL | 400186AF9 | 06/30/16 | 12/01/17 | 100.000 | 0.000 | 1.9323 | 9.73 | 0.054111 | 0.054634 | | | | 17.95 | |
| Grundy Counties, IL | 400186AG7 | 06/30/16 | 12/01/18 | 100.000 | VARIABLES | 2.2360 | 11.26 | 0.062694 | 0.063395 | 0.062120 | 0.062116 | | 22.68 | 20.50 |
| Grundy CNTY SD #72-C, IL | 400292BF4 | 11/01/12 | 12/01/17 | 107.117 | VARIABLES | 2.4939 | | 0.070299 | 0.069790 | | | | 23.11 | |
| Grundy CNTY SD #72-C, IL | 400292BG2 | 11/01/12 | 12/01/18 | 108.347 | VARIABLES | 2.7441 | | 0.078445 | 0.077901 | 0.077350 | 0.076792 | | 28.11 | 25.43 |
| Grundy CNTY SD #72-C, IL | 400292BH0 | 11/01/12 | 12/01/19 | 107.921 | VARIABLES | 2.9942 | | 0.086149 | 0.085671 | 0.085186 | 0.084694 | 0.084195 | 30.90 | 30.55 |
| GS Finance Corp. | 40054CAB0 | 12/31/15 | 01/03/23 | 100.000 | 0.000 | 2.7988 | | 0.078852 | 0.079955 | 0.081074 | 0.082209 | 0.083359 | 28.98 | 29.80 |
| GS Finance Corp. | 40054CAD6 | 01/29/16 | 07/31/24 | 100.000 | 0.000 | 3.3498 | 31.23 | 0.094625 | 0.096210 | 0.097822 | 0.099460 | 0.101126 | 34.83 | 36.01 |
| GS Finance Corp. | 40054CAE4 | 01/29/16 | 01/29/26 | 100.000 | 0.000 | 3.6001 | 33.47 | 0.101803 | 0.103635 | 0.105500 | 0.107400 | 0.109333 | 37.54 | 38.90 |
| GS Finance Corp. | 40054CAF1 | 01/29/16 | 01/29/24 | 100.000 | 0.000 | 3.0501 | 28.33 | 0.086018 | 0.087330 | 0.088662 | 0.090014 | 0.091387 | 31.60 | 32.58 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|--|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| GS Finance Corp. | 40054CAH7 | 01/29/16 | 02/09/23* | 100.000 | 0.000 | 3.1498 | 29.27 | 0.088950 | | | | | | 3.47* | |
| GF Finance Corp. | 40054CAM6 | 01/28/16 | 07/28/23 | 100.000 | 0.000 | 2.9500 | 27.47 | 0.083153 | 0.084379 | 0.085624 | 0.086887 | 0.088168 | 30.53 | 31.44 | |
| GS Finance Corp. | 40054CBT0 | 02/18/16 | 02/17/22 | 100.000 | 0.000 | 2.8500 | 24.93 | 0.080290 | 0.081434 | 0.082594 | 0.083771 | 0.084965 | 29.42 | 30.26 | |
| GS Finance Corp. | 40054CBU7 | 02/26/16 | 02/28/23 | 100.000 | 0.000 | 2.7500 | 23.45 | 0.077028 | 0.076814 | 0.079161 | 0.078941 | 0.081353 | 28.34 | 29.12 | |
| GS Finance Corp. | 40054CCA0 | 02/29/16 | 03/10/23* | 100.000 | 0.000 | 3.0997 | 26.09 | 0.087512 | | | | | | 5.95* | |
| GS Finance Corp. | 40054CCB8 | 02/29/16 | 02/29/24 | 100.000 | 0.000 | 3.3000 | 27.90 | 0.092665 | 0.092659 | 0.095749 | 0.095742 | 0.098935 | 34.20 | 35.34 | |
| GS Finance Corp. | 40054K2A3 | 02/29/16 | 02/27/26 | 100.000 | 0.000 | 3.6002 | 30.32 | 0.101775 | 0.103607 | 0.105472 | 0.107370 | 0.109303 | 37.43 | 38.79 | |
| GS Finance Corp. | 40054K2B1 | 02/29/16 | 03/01/22 | 100.000 | 0.000 | 2.8998 | 24.50 | 0.081273 | 0.081107 | 0.083647 | 0.083476 | 0.086090 | 29.92 | 30.80 | |
| GS Finance Corp. | 40054K2C9 | 02/29/16 | 08/29/19 | 100.000 | 0.000 | 2.2479 | 19.00 | 0.062109 | 0.063152 | 0.063513 | 0.064579 | 0.064948 | 23.04 | 23.56 | |
| GS Finance Corp. | 40054K2H8 | 02/26/16 | 08/28/23 | 100.000 | 0.000 | 3.2000 | 27.29 | 0.090327 | 0.091772 | 0.093240 | 0.094732 | 0.096248 | 33.14 | 34.20 | |
| GS Finance Corp. | 40054K2W5 | 02/29/16 | 02/28/31* | 100.000 | VARIES | 3.9928 | 33.38 | 0.109096 | 0.106110 | | | | 25.43* | | |
| GS Finance Corp. | 40054K3B0 | 02/12/16 | 02/12/31* | 100.000 | VARIES | 4.0932 | 36.08 | 0.112341 | 0.110954 | | | | 14.70* | | |
| GS Finance Corp. | 40054K7D2 | 04/29/16 | 05/01/23 | 100.000 | 0.000 | 2.8501 | 19.23 | 0.080312 | 0.081456 | 0.082617 | 0.083794 | 0.084989 | 29.26 | 30.10 | |
| GS Finance Corp. | 40054K7G5 | 04/29/16 | 07/30/20 | 100.000 | 0.000 | 2.1997 | 14.84 | 0.061443 | 0.062119 | 0.062802 | 0.063493 | 0.064191 | 22.45 | 22.94 | |
| GS Finance Corp. | 40054K7H3 | 04/29/16 | 04/29/22 | 100.000 | 0.000 | 2.6000 | 17.54 | 0.073160 | 0.074111 | 0.075075 | 0.076051 | 0.077040 | 26.63 | 27.32 | |
| GS Finance Corp. | 40054K7J9 | 04/29/16 | 05/01/24 | 100.000 | 0.000 | 3.0000 | 20.25 | 0.084598 | 0.085867 | 0.087155 | 0.088463 | 0.089790 | 30.84 | 31.77 | |
| GS Finance Corp. | 40054K7K6 | 04/29/16 | 04/30/26 | 100.000 | 0.000 | 3.2999 | 22.28 | 0.093185 | 0.094722 | 0.096285 | 0.097874 | 0.099489 | 34.01 | 35.14 | |
| GS Finance Corp. | 40054K7L4 | 04/28/16 | 04/30/24 | 100.000 | 0.000 | 3.0000 | 20.33 | 0.084598 | 0.085867 | 0.087155 | 0.088463 | 0.089790 | 30.84 | 31.77 | |
| GS Finance Corp. | 40054KA89 | 04/29/16 | 05/10/23 | 100.000 | 0.000 | 2.8500 | 19.23 | 0.080366 | 0.081511 | 0.082673 | 0.083851 | 0.085046 | 29.26 | 30.10 | |
| GS Finance Corp. | 40054KAB2 | 04/29/16 | 04/27/23 | 100.000 | 1.250 | 2.8316 | 19.07 | 0.079271 | 0.079902 | 0.080542 | 0.081190 | 0.081848 | 28.73 | 29.20 | |
| GS Finance Corp. | 40054KAE6 | 04/28/16 | 01/28/22 | 100.000 | 0.000 | 2.5498 | 17.28 | 0.071281 | 0.072189 | 0.073110 | 0.074042 | 0.074986 | 26.10 | 26.77 | |
| GS Finance Corp. | 40054KAG1 | 04/29/16 | 04/30/20 | 100.000 | 0.000 | 2.1495 | 14.49 | 0.060354 | 0.061002 | 0.061658 | 0.062321 | 0.062991 | 21.92 | 22.40 | |
| GS Finance Corp. | 40054KB21 | 04/28/16 | 04/28/26 | 100.000 | VARIES | 3.2494 | 21.89 | 0.089574 | 0.088876 | 0.088550 | 0.088218 | 0.088136 | 32.06 | 31.79 | |
| GS Finance Corp. | 40054KB62 | 05/31/16 | 05/31/23 | 100.000 | 0.000 | 2.8999 | 17.03 | 0.081721 | 0.082906 | 0.084108 | 0.085327 | 0.086565 | 29.71 | 30.57 | |
| GS Finance Corp. | 40054KB70 | 05/31/16 | 05/28/21 | 100.000 | 0.000 | 2.4003 | 14.09 | 0.067466 | 0.068276 | 0.069095 | 0.069925 | 0.070764 | 24.49 | 25.08 | |
| GS Finance Corp. | 40054KBA3 | 05/27/16 | 05/30/24 | 100.000 | 0.000 | 2.8998 | 17.28 | 0.081736 | 0.082921 | 0.084124 | 0.085343 | 0.086581 | 29.71 | 30.58 | |
| GS Finance Corp. | 40054KBP0 | 05/27/16 | 05/30/23 | 100.000 | 0.000 | 2.8998 | 17.34 | 0.081285 | 0.081119 | 0.083659 | 0.083488 | 0.086102 | 29.71 | 30.58 | |
| GS Finance Corp. | 40054KBQ8 | 05/31/16 | 12/01/20 | 100.000 | 0.000 | 2.3000 | 13.50 | 0.064627 | 0.065370 | 0.066122 | 0.066882 | 0.067651 | 23.44 | 23.99 | |
| GS Finance Corp. | 40054KBR6 | 05/31/16 | 08/30/22 | 100.000 | 0.000 | N/A | 15.92 | 0.073914 | 0.076154 | 0.075925 | 0.078226 | 0.077990 | 27.64 | 28.39 | |
| GS Finance Corp. | 40054KBS4 | 05/31/16 | 05/31/24 | 100.000 | 0.000 | 3.0499 | 17.92 | 0.086013 | 0.087324 | 0.088656 | 0.090008 | 0.091381 | 31.28 | 32.24 | |
| GS Finance Corp. | 40054KBT2 | 05/31/16 | 05/29/26 | 100.000 | 0.000 | 3.2989 | 19.38 | 0.093139 | 0.094675 | 0.096237 | 0.097824 | 0.099438 | 33.91 | 35.03 | |
| GS Finance Corp. | 40054KBV7 | 05/31/16 | 06/09/23* | 100.000 | 0.000 | 2.9002 | 17.04 | 0.081788 | | | | | 13.00* | | |
| GS FINANCE CORP | 40054KBW5 | 05/31/16 | 05/29/23 | 100.000 | 1.250 | 2.9093 | 17.07 | 0.081477 | 0.082158 | 0.082848 | 0.083548 | 0.084258 | 29.50 | 30.00 | |
| GS Finance Corp. | 40054KCL8 | 05/19/16 | 05/19/31* | 100.000 | VARIES | 3.5944 | 22.12 | 0.098771 | 0.097678 | | | | 31.11* | | |
| GS Finance Corp. | 40054KD29 | 06/29/16 | 06/27/24 | 100.000 | 0.000 | 2.7999 | 14.16 | 0.078852 | 0.079956 | 0.081076 | 0.082211 | 0.083362 | 28.59 | 29.40 | |
| GS Finance Corp. | 40054KD78 | 06/02/16 | 06/01/20 | 100.000 | 0.000 | 2.2001 | 12.79 | 0.061781 | 0.062461 | 0.063148 | 0.063843 | 0.064545 | 22.40 | 22.90 | |
| GS Finance Corp. | 40054KD86 | 06/24/16 | 06/26/23 | 100.000 | 0.000 | 2.6499 | 13.77 | 0.074593 | 0.075582 | 0.076583 | 0.077598 | 0.078626 | 27.04 | 27.76 | |
| GS Finance Corp. | 40054KD94 | 06/30/16 | 09/30/22 | 100.000 | 0.000 | 2.4488 | 12.35 | 0.068438 | 0.069276 | 0.070124 | 0.070983 | 0.071852 | 24.94 | 25.56 | |
| GS Finance Corp. | 40054KDA1 | 06/03/16 | 06/05/23 | 100.000 | 0.000 | 3.0002 | 17.37 | 0.084604 | 0.085873 | 0.087161 | 0.088469 | 0.089796 | 30.75 | 31.68 | |
| GS Finance Corp. | 40054KDD5 | 06/30/16 | 12/31/20 | 100.000 | 0.000 | 1.9909 | 10.01 | 0.055852 | 0.056408 | 0.056970 | 0.057537 | 0.058109 | 20.21 | 20.61 | |
| GS Finance Corp. | 40054KDE3 | 06/30/16 | 07/02/24 | 100.000 | 0.000 | 2.7499 | 13.83 | 0.076398 | 0.077448 | 0.078513 | 0.079592 | 0.080687 | 28.07 | 28.85 | |
| GS Finance Corp. | 40054KDF0 | 06/30/16 | 07/02/26 | 100.000 | 0.000 | 3.0000 | 15.09 | 0.083347 | 0.084598 | 0.085867 | 0.087155 | 0.088462 | 30.68 | 31.61 | |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| GS Finance Corp. | 40054KDJ2 | 06/30/16 | 06/28/23 | 100.000 | 1.250 | 2.6041 | 13.09 | 0.072815 | 0.073311 | 0.073813 | 0.074322 | 0.074838 | 26.31 | 26.67 |
| GS Finance Corp. | 40054KDK9 | 06/30/16 | 07/01/21 | 100.000 | 0.000 | 2.1388 | 10.75 | 0.059718 | 0.059372 | 0.061002 | 0.060649 | | 21.73 | 22.20 |
| GS Finance Corp. | 40054KDL7 | 06/30/16 | 09/30/22 | 100.000 | 0.000 | 2.4488 | 12.35 | 0.068438 | 0.069276 | 0.070124 | 0.070983 | 0.071852 | 24.94 | 25.56 |
| GS Finance Corp. | 40054KDM5 | 06/30/16 | 07/12/23 | 100.000 | 0.000 | 2.6003 | 13.08 | 0.072293 | 0.073233 | 0.074185 | 0.075149 | 0.076126 | 26.51 | 27.21 |
| GS Finance Corp. | 40054KDT0 | 06/09/16 | 06/09/23 | 100.000 | 0.000 | 2.9998 | 16.86 | 0.084578 | 0.085847 | 0.087134 | 0.088441 | 0.089768 | 30.73 | 31.66 |
| GS Finance Corp. | 40054KDV5 | 06/17/16 | 06/15/23 | 100.000 | 2.000 | 2.6630 | 14.35 | 0.074205 | 0.074454 | 0.074705 | 0.074960 | 0.075219 | 26.77 | 26.95 |
| GS Finance Corp. | 40054KDX1 | 06/30/16 | 07/02/20 | 100.000 | 0.000 | 1.9105 | 9.61 | 0.053076 | 0.053583 | 0.054095 | 0.054611 | 0.055133 | 19.38 | 19.75 |
| GS Finance Corp. | 40054KEY8 | 07/29/16 | 05/01/23 | 100.000 | 0.000 | 2.4799 | 10.50 | 0.069324 | 0.070183 | 0.071054 | 0.071935 | 0.072827 | 25.22 | 25.84 |
| GS Finance Corp. | 40054KEZ5 | 07/29/16 | 04/29/21 | 100.000 | 0.000 | 2.0500 | 8.67 | 0.057235 | 0.057822 | 0.058415 | 0.059013 | 0.059618 | 20.78 | 21.21 |
| GS Finance Corp. | 40054KF27 | 07/29/16 | 05/01/25 | 100.000 | 0.000 | 2.7700 | 11.73 | 0.077489 | 0.078563 | 0.079651 | 0.080754 | 0.081872 | 28.22 | 29.01 |
| GS Finance Corp. | 40054KF35 | 07/29/16 | 07/30/26 | 100.000 | 0.000 | 2.9298 | 12.37 | 0.081390 | 0.082582 | 0.083792 | 0.085020 | 0.086265 | 29.88 | 30.76 |
| GS Finance Corp. | 40054KF43 | 07/29/16 | 07/29/21 | 100.000 | 0.000 | 2.1200 | 8.99 | 0.057608 | 0.059183 | 0.058836 | 0.060445 | 0.060089 | 21.50 | 21.96 |
| GS Finance Corp. | 40054KF50 | 07/29/16 | 08/09/23 | 100.000 | 0.000 | 2.5301 | 10.69 | 0.070329 | 0.071219 | 0.072120 | 0.073032 | 0.073956 | 25.73 | 26.39 |
| GS Finance Corp. | 40054KF84 | 07/29/16 | 07/31/23 | 100.000 | 0.000 | 2.6502 | 11.27 | 0.073628 | 0.074604 | 0.075592 | 0.076594 | 0.077609 | 26.98 | 27.70 |
| GS Finance Corp. | 40054KFB7 | 07/28/16 | 07/30/24 | 100.000 | 0.000 | 2.6502 | 11.27 | 0.073628 | 0.074603 | 0.075592 | 0.076594 | 0.077609 | 26.98 | 27.70 |
| GS Finance Corp. | 40054KFC5 | 07/26/16 | 07/24/20 | 100.000 | 0.000 | 2.0961 | 9.02 | 0.058225 | 0.058829 | 0.059445 | 0.060068 | 0.060698 | 21.26 | 21.71 |
| GS Finance Corp. | 40054KG26 | 07/12/16 | 08/04/17 | 100.000 | 0.000 | 1.2498 | 5.87 | 0.034742 | 0.034959 | | | | 7.44 | |
| GS Finance Corp. | 40054KGG9 | 08/31/16 | 06/01/21 | 100.000 | 0.000 | 1.9502 | 6.56 | 0.054439 | 0.054970 | 0.055506 | 0.056047 | 0.056594 | 19.73 | 20.11 |
| GS Finance Corp. | 40054KGG6 | 08/31/16 | 06/01/22 | 100.000 | 0.000 | 2.1998 | 7.40 | 0.061446 | 0.062122 | 0.062805 | 0.063496 | 0.064194 | 22.28 | 22.78 |
| GS Finance Corp. | 40054KGL4 | 08/31/16 | 06/01/23 | 100.000 | 0.000 | 2.3999 | 8.08 | 0.067069 | 0.067874 | 0.068688 | 0.069513 | 0.070347 | 24.34 | 24.93 |
| GS Finance Corp. | 40054KGM2 | 08/31/16 | 05/30/25 | 100.000 | 0.000 | 2.6499 | 8.92 | 0.074096 | 0.075078 | 0.076072 | 0.077080 | 0.078102 | 26.91 | 27.63 |
| GS Finance Corp. | 40054KGN0 | 08/31/16 | 09/12/23 | 100.000 | 0.000 | 2.4502 | 8.24 | 0.068116 | 0.068950 | 0.069795 | 0.070650 | 0.071515 | 24.85 | 25.47 |
| GS Finance Corp. | 40054KGP5 | 08/31/16 | 08/31/26 | 100.000 | 0.000 | 2.8001 | 9.51 | 0.077352 | 0.077156 | 0.079533 | 0.079331 | 0.081775 | 28.47 | 29.27 |
| GS Finance Corp. | 40054KGQ3 | 08/31/16 | 08/31/21 | 100.000 | 0.000 | 2.0001 | 6.80 | 0.055253 | 0.054895 | 0.056363 | 0.055999 | 0.057496 | 20.24 | 20.64 |
| GS Finance Corp. | 40054KGR1 | 08/04/16 | 08/06/26 | 100.000 | 0.000 | 2.8502 | 11.64 | 0.079186 | 0.080314 | 0.081459 | 0.082620 | 0.083797 | 29.04 | 29.87 |
| GS Finance Corp. | 40054KGT7 | 08/26/16 | 08/28/23 | 100.000 | 0.000 | 2.5001 | 8.68 | 0.069457 | 0.070326 | 0.071205 | 0.072095 | 0.072996 | 25.38 | 26.01 |
| GS Finance Corp. | 40054KH41 | 08/30/16 | 08/29/24 | 100.000 | 0.000 | 2.5993 | 8.81 | 0.071019 | 0.072332 | 0.072872 | 0.074225 | 0.074779 | 26.39 | 27.08 |
| GS Finance Corp. | 40054KHR0 | 08/24/16 | 08/24/26 | 100.000 | 0.000 | 2.8998 | 10.23 | 0.080550 | 0.081718 | 0.082902 | 0.084104 | 0.085324 | 29.51 | 30.37 |
| GS Finance Corp. | 40054KJ72 | 09/30/16 | 10/02/23 | 100.000 | 0.000 | 2.6002 | 6.57 | 0.072239 | 0.073178 | 0.074130 | 0.075093 | 0.076070 | 26.34 | 27.03 |
| GS Finance Corp. | 40054KJA5 | 09/30/16 | 09/30/21 | 100.000 | 0.000 | 2.0998 | 5.31 | 0.058327 | 0.058939 | 0.059558 | 0.060183 | 0.060815 | 21.22 | 21.67 |
| GS Finance Corp. | 40054KJB3 | 09/30/16 | 06/30/22 | 100.000 | 0.000 | 2.1888 | 5.53 | 0.061132 | 0.061802 | 0.062478 | 0.063162 | 0.063853 | 22.13 | 22.62 |
| GS Finance Corp. | 40054KJC1 | 09/30/16 | 10/02/23 | 100.000 | 0.000 | 2.5002 | 6.32 | 0.069461 | 0.070329 | 0.071208 | 0.072099 | 0.073000 | 25.32 | 25.95 |
| GS Finance Corp. | 40054KJD9 | 09/30/16 | 10/02/25 | 100.000 | 0.000 | 2.8001 | 7.08 | 0.077793 | 0.078882 | 0.079986 | 0.081106 | 0.082241 | 28.40 | 29.20 |
| GS Finance Corp. | 40054KJE7 | 09/30/16 | 10/01/26 | 100.000 | 0.000 | 3.0000 | 7.58 | 0.083341 | 0.084591 | 0.085860 | 0.087148 | 0.088455 | 30.45 | 31.37 |
| GS Finance Corp. | 40054KJF4 | 09/30/16 | 09/30/21 | 100.000 | 0.000 | 2.0998 | 5.31 | 0.058327 | 0.058939 | 0.059558 | 0.060183 | 0.060815 | 21.22 | 21.67 |
| GS Finance Corp. | 40054KJG2 | 09/30/16 | 10/12/23 | 100.000 | 0.000 | 2.5000 | 6.32 | 0.069504 | 0.070372 | 0.071252 | 0.072143 | 0.073044 | 25.32 | 25.95 |
| GS Finance Corp. | 40054KJJ6 | 09/29/16 | 10/01/24 | 100.000 | 0.000 | 2.7000 | 6.90 | 0.075012 | 0.076025 | 0.077051 | 0.078092 | 0.079146 | 27.37 | 28.11 |
| GS Finance Corp. | 40054KJY3 | 09/30/16 | 10/01/20 | 100.000 | 0.000 | 1.8997 | 4.80 | 0.052772 | 0.053274 | 0.053780 | 0.054291 | 0.054806 | 19.18 | 19.55 |
| GS Finance Corp. | 40054KL87 | 10/28/16 | 10/30/24 | 100.000 | 0.000 | 2.7498 | 4.81 | 0.076395 | 0.077445 | 0.078510 | 0.079589 | 0.080684 | 27.82 | 28.59 |
| GS Finance Corp. | 40054KLC8 | 10/31/16 | 11/09/23 | 100.000 | 0.000 | 2.6003 | 4.41 | 0.072277 | 0.073217 | 0.074169 | 0.075133 | 0.076110 | 26.29 | 26.98 |
| GS Finance Corp. | 40054KLF1 | 10/31/16 | 07/29/21 | 100.000 | 0.000 | 2.1986 | 3.73 | 0.061073 | 0.061405 | 0.062080 | 0.062763 | 0.063453 | 22.20 | 22.68 |
| GS Finance Corp. | 40054KLG9 | 10/31/16 | 10/31/22 | 100.000 | 0.000 | 2.4001 | 4.07 | 0.066669 | 0.067469 | 0.068279 | 0.069098 | 0.069927 | 24.24 | 24.83 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| GS Finance Corp. | 40054KLJ3 | 10/28/16 | 10/30/23 | 100.000 | 0.000 | 2.5999 | 4.55 | 0.072229 | 0.073168 | 0.074119 | 0.075082 | 0.076059 | 26.29 | 26.97 |
| GS Finance Corp. | 40054KLQ7 | 10/31/16 | 10/31/23 | 100.000 | 0.000 | 2.6000 | 4.41 | 0.072223 | 0.073162 | 0.074113 | 0.075076 | 0.076052 | 26.28 | 26.97 |
| GS Finance Corp. | 40054KLR5 | 10/31/16 | 10/29/26 | 100.000 | 0.000 | 2.9991 | 5.08 | 0.083309 | 0.084552 | 0.085820 | 0.087107 | 0.088413 | 30.37 | 31.29 |
| GS Finance Corp. | 40054KLS3 | 10/31/16 | 07/29/21 | 100.000 | 0.000 | 2.1986 | 3.73 | 0.061073 | 0.061405 | 0.062080 | 0.062763 | 0.063453 | 22.20 | 22.68 |
| GS Finance Corp. | 40054KNB8 | 11/28/16 | 12/07/23* | 100.000 | 0.000 | 3.0602 | 2.81 | 0.085072 | 0.086374 | | | | 28.82* | |
| GS Finance Corp. | 40054KNC6 | 11/28/16 | 11/28/23 | 100.000 | 0.000 | 3.0998 | 2.84 | 0.086105 | 0.087440 | 0.088795 | 0.090171 | 0.091569 | 31.33 | 32.31 |
| GS Finance Corp. | 40054KNF9 | 11/28/16 | 11/28/23 | 100.000 | 0.000 | 3.0601 | 2.81 | 0.085002 | 0.086303 | 0.087624 | 0.088964 | 0.090325 | 30.92 | 31.87 |
| GS Finance Corp. | 40054KNH5 | 11/28/16 | 11/27/26 | 100.000 | 0.000 | 3.4699 | 3.18 | 0.096387 | 0.098050 | 0.099751 | 0.101482 | 0.103243 | 35.11 | 36.34 |
| GS Finance Corp. | 40054KNK8 | 11/28/16 | 08/27/20 | 100.000 | 0.000 | 2.0498 | 1.88 | 0.056939 | 0.057228 | 0.057814 | 0.058407 | 0.059006 | 20.66 | 21.07 |
| GS Finance Corp. | 40054KNL6 | 11/28/16 | 08/26/21 | 100.000 | 0.000 | 2.5402 | 2.33 | 0.070562 | 0.071000 | 0.071902 | 0.072815 | 0.073740 | 25.65 | 26.28 |
| GS Finance Corp. | 40054KNU6 | 11/28/16 | 11/27/24 | 100.000 | 0.000 | 3.2301 | 2.96 | 0.089724 | 0.091165 | 0.092638 | 0.094134 | 0.095654 | 32.66 | 33.72 |
| GS Finance Corp. | 40054KNV4 | 11/28/16 | 11/28/22 | 100.000 | 0.000 | 2.8500 | 2.61 | 0.079167 | 0.080295 | 0.081439 | 0.082600 | 0.083777 | 28.78 | 29.60 |
| GS Finance Corp. | 40054KP67 | 11/28/16 | 11/26/21 | 100.000 | 0.000 | 2.6201 | 2.40 | 0.072780 | 0.073723 | 0.074689 | 0.075667 | 0.076659 | 26.44 | 27.13 |
| GS Finance Corp. | 40054KPR1 | 11/25/16 | 11/26/24 | 100.000 | 0.000 | 3.2499 | 3.25 | 0.090283 | 0.091750 | 0.093241 | 0.094756 | 0.096296 | 32.87 | 33.95 |
| GS Finance Corp. | 40054KQH2 | 12/30/16 | 01/03/25 | 100.000 | 0.000 | 3.3999 | 0.09 | 0.094442 | 0.094468 | 0.096074 | 0.097707 | 0.099368 | 34.29 | 35.47 |
| GS Finance Corp. | 40054KQQ2 | 12/30/16 | 07/01/24 | 100.000 | 0.000 | 3.4000 | 0.09 | 0.094453 | 0.096059 | 0.097692 | 0.099353 | | 34.29 | 35.47 |
| GS Finance Corp. | 40054KQU3 | 12/30/16 | 12/31/26 | 100.000 | 0.000 | 3.6499 | 0.20 | 0.101396 | 0.103246 | 0.105130 | 0.107049 | 0.109003 | 36.84 | 38.20 |
| GS Finance Corp. | 40054KQV1 | 12/30/16 | 07/02/24 | 100.000 | 0.000 | 3.3199 | 0.09 | 0.092220 | 0.092237 | 0.093768 | 0.095324 | 0.096907 | 33.48 | 34.60 |
| GS Finance Corp. | 40054KQW9 | 12/30/16 | 12/30/22 | 100.000 | 0.000 | 3.0500 | 0.08 | 0.084723 | 0.086016 | 0.087327 | 0.088659 | 0.090011 | 30.74 | 31.68 |
| GS Finance Corp. | 40054KQX7 | 12/30/16 | 10/01/20 | 100.000 | 0.000 | 2.5001 | 0.07 | 0.069449 | 0.069887 | 0.070761 | 0.071646 | 0.072541 | 25.20 | 25.79 |
| GS Finance Corp. | 40054KR32 | 12/30/16 | 01/11/24 | 100.000 | 0.000 | 3.2499 | 0.09 | 0.090275 | 0.090365 | 0.091833 | | | 32.78 | 33.84 |
| GS Finance Corp. | 40054KR40 | 12/30/16 | 01/10/22 | 100.000 | 0.000 | 2.8000 | 0.08 | 0.077777 | 0.077838 | 0.078927 | 0.080032 | | 28.21 | 28.99 |
| GS Finance Corp. | 40054KR57 | 12/30/16 | 01/12/27 | 100.000 | 0.000 | 3.6748 | 0.10 | 0.102079 | 0.102204 | 0.104082 | | | 37.11 | 38.47 |
| GS Finance Corp. | 40054KR65 | 12/21/16 | 12/21/23 | 100.000 | 0.000 | 3.2002 | 0.89 | 0.088894 | 0.090316 | 0.091761 | 0.093230 | 0.094721 | 32.29 | 33.33 |
| GS Finance Corp. | 40054KS23 | 12/21/16 | 12/21/23 | 100.000 | 0.000 | 3.2002 | 0.89 | 0.088894 | 0.090316 | 0.091761 | 0.093230 | 0.094721 | 32.29 | 33.33 |
| GS Finance Corp. | 40054KSF4 | 12/28/16 | 12/27/19 | 100.000 | 0.000 | 2.2301 | 0.19 | 0.061947 | 0.062634 | 0.063332 | 0.064038 | 0.064752 | 22.43 | 22.93 |
| GS Finance Corp. | 40054KSG2 | 12/28/16 | 12/27/19 | 100.000 | 0.000 | 2.2301 | 0.19 | 0.061947 | 0.062634 | 0.063332 | 0.064038 | 0.064752 | 22.43 | 22.93 |
| GS Finance Corp. | 40054KSN7 | 01/30/17 | 01/30/25 | 100.000 | 0.000 | 3.3999 | | | 0.094442 | 0.096047 | 0.097680 | 0.099341 | 31.50 | 35.37 |
| GS Finance Corp. | 40054KT48 | 01/31/17 | 01/29/27 | 100.000 | 0.000 | 3.6999 | | | 0.102775 | 0.104666 | 0.106602 | 0.108574 | 34.31 | 38.62 |
| GS Finance Corp. | 40054KT55 | 01/31/17 | 01/31/24 | 100.000 | 0.000 | 3.2500 | | | 0.090277 | 0.091744 | 0.093234 | 0.094749 | 30.10 | 33.75 |
| GS Finance Corp. | 40054KT63 | 01/31/17 | 07/29/22 | 100.000 | 0.000 | 2.9200 | | | 0.081112 | 0.082289 | 0.083491 | 0.084710 | 27.03 | 30.21 |
| GS Finance Corp. | 40054KT71 | 01/31/17 | 10/29/20 | 100.000 | 0.000 | 2.4502 | | 0.068061 | 0.068473 | 0.069312 | 0.070161 | 0.071021 | 22.68 | 25.21 |
| GS Finance Corp. | 40054KT89 | 01/31/17 | 02/09/24 | 100.000 | 0.000 | 3.2499 | | 0.090274 | 0.090347 | 0.091815 | 0.093307 | 0.094823 | 30.11 | 33.75 |
| GS Finance Corp. | 40054KT97 | 01/31/17 | 02/09/22 | 100.000 | 0.000 | 2.8000 | | 0.077777 | 0.077831 | 0.078921 | 0.080026 | 0.081146 | 25.92 | 28.93 |
| GS Finance Corp. | 40054KTA4 | 01/31/17 | 02/09/27 | 100.000 | 0.000 | 3.7000 | | 0.102777 | 0.102872 | 0.104775 | 0.106714 | 0.108688 | 34.32 | 38.62 |
| GS Finance Corp. | 40054KTB2 | 01/27/17 | 01/29/24 | 100.000 | 0.000 | 3.1998 | | 0.088883 | 0.088899 | 0.090322 | 0.091767 | 0.093235 | 29.91 | 33.22 |
| GS Finance Corp. | 40054KTD8 | 01/30/17 | 01/30/24 | 100.000 | 0.000 | 3.2500 | | | 0.090277 | 0.091744 | 0.093234 | 0.094749 | 30.10 | 33.75 |
| GS Finance Corp. | 40054KTP1 | 01/31/17 | 01/26/23 | 100.000 | 1.250 | 3.0595 | | | 0.084986 | 0.085738 | 0.086519 | 0.087311 | 28.25 | 31.25 |
| GS Finance Corp. | 40054KUL8 | 01/30/17 | 07/30/24 | 100.000 | 0.000 | 3.3302 | | | 0.092507 | 0.094047 | 0.095613 | 0.097205 | 30.85 | 34.62 |
| GS Finance Corp. | 40054KUQ7 | 02/01/17 | 06/02/22 | 100.000 | 0.000 | 2.8998 | | 0.080550 | 0.081335 | 0.082514 | 0.083710 | 0.084924 | 26.78 | 29.99 |
| GS Finance Corp. | 40054KV29 | 02/27/17 | 08/26/24 | 100.000 | 0.000 | 3.2501 | | | 0.090279 | 0.091738 | 0.093229 | 0.094744 | 27.63 | 33.67 |
| GS Finance Corp. | 40054KVB9 | 02/27/17 | 02/27/25 | 100.000 | 0.000 | 3.3001 | | | 0.091670 | 0.093183 | 0.094721 | 0.096284 | 28.06 | 34.21 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| GS Finance Corp. | 40054KVC7 | 02/27/17 | 02/27/24 | 100.000 | 0.000 | 3.1501 | | | 0.087503 | 0.088882 | 0.090282 | 0.091704 | 26.77 | 32.60 |
| GS Finance Corp. | 40054KVN3 | 02/28/17 | 03/08/24 | 100.000 | 0.000 | 3.1002 | | 0.086117 | 0.086176 | 0.087512 | 0.088869 | 0.090246 | 26.09 | 32.06 |
| GS Finance Corp. | 40054KVQ6 | 02/28/17 | 03/09/27 | 100.000 | 0.000 | 3.5002 | | 0.097227 | 0.097312 | 0.099015 | 0.100748 | 0.102511 | 29.48 | 36.35 |
| GS Finance Corp. | 40054KVS2 | 02/28/17 | 02/28/24 | 100.000 | 0.000 | 3.0999 | | | 0.086109 | 0.087443 | 0.088799 | 0.090175 | 26.26 | 32.06 |
| GS Finance Corp. | 40054KVT0 | 02/28/17 | 08/26/22 | 100.000 | 0.000 | 2.6997 | | | 0.074992 | 0.075982 | 0.077008 | 0.078047 | 22.70 | 27.80 |
| GS Finance Corp. | 40054KVU7 | 02/28/17 | 11/27/20 | 100.000 | 0.000 | 2.3002 | | 0.063894 | 0.064249 | 0.064988 | 0.065735 | 0.066492 | 19.33 | 23.58 |
| GS Finance Corp. | 40054KW77 | 02/28/17 | 02/26/23 | 100.000 | 1.250 | 2.9063 | | | 0.080284 | 0.079622 | 0.081616 | 0.080958 | 24.56 | 29.59 |
| GS Finance Corp. | 40054KWL6 | 02/17/17 | 08/19/24 | 100.000 | 0.000 | 3.2499 | | 0.090276 | 0.090292 | 0.091759 | 0.093250 | 0.094765 | 28.55 | 33.70 |
| GS Finance Corp. | 40054KQ05 | 02/15/17 | 01/07/19 | 100.000 | 0.000 | 1.9703 | | | 0.054730 | 0.055155 | 0.055699 | 0.056248 | 17.37 | 20.14 |
| GS Finance Corp. | 40054KXL5 | 02/28/17 | 08/29/22 | 100.000 | 0.000 | 2.0900 | | | 0.057418 | 0.057701 | 0.058625 | 0.058914 | 17.66 | 21.38 |
| GS Finance Corp. | 40054KXX9 | 03/30/17 | 04/01/25 | 100.000 | 0.000 | 3.3001 | | 0.091671 | 0.091679 | 0.093192 | 0.094730 | 0.096293 | 24.98 | 34.10 |
| GS Finance Corp. | 40054KXY7 | 03/30/17 | 04/01/24 | 100.000 | 0.000 | 3.1002 | | 0.086116 | 0.086124 | 0.087459 | 0.088814 | 0.090191 | 23.46 | 31.97 |
| GS Finance Corp. | 40054KYD2 | 03/31/17 | 12/31/20 | 100.000 | 0.000 | 2.3766 | | 0.066017 | 0.066409 | 0.067198 | 0.067997 | 0.068805 | 17.96 | 24.34 |
| GS Finance Corp. | 40054KYE0 | 03/31/17 | 10/03/22 | 100.000 | 0.000 | 2.7999 | | 0.077774 | 0.077793 | 0.078882 | 0.079986 | 0.081106 | 21.18 | 28.79 |
| GS Finance Corp. | 40054KYF7 | 03/31/17 | 04/02/24 | 100.000 | 0.000 | 3.1000 | | 0.086111 | 0.086125 | 0.087460 | 0.088816 | 0.090193 | 23.46 | 31.97 |
| GS Finance Corp. | 40054KYH3 | 03/31/17 | 03/31/23 | 100.000 | 1.250 | 2.9099 | | | 0.080829 | 0.081500 | 0.082181 | 0.082871 | 21.97 | 29.59 |
| GS Finance Corp. | 40054KYJ9 | 03/31/17 | 03/31/25 | 100.000 | 0.000 | 3.2999 | | | 0.091665 | 0.093177 | 0.094715 | 0.096278 | 24.98 | 34.10 |
| GS Finance Corp. | 40054KX8 | 03/31/17 | 04/11/24 | 100.000 | 0.000 | 3.1001 | | 0.086113 | 0.086195 | 0.087531 | 0.088888 | 0.090266 | 23.46 | 31.97 |
| GS Finance Corp. | 40054KYY6 | 03/31/17 | 04/11/22 | 100.000 | 0.000 | 2.7002 | | 0.075006 | 0.075068 | 0.076082 | 0.077109 | 0.078150 | 20.42 | 27.74 |
| GS Finance Corp. | 40054KYZ3 | 03/31/17 | 04/12/27 | 100.000 | 0.000 | 3.5501 | | 0.098613 | 0.098730 | 0.100482 | 0.102266 | 0.104081 | 26.89 | 36.78 |
| GS Finance Corp. | 40054L2S2 | 03/27/17 | 03/28/22 | 100.000 | 1.000 | 2.7411 | | 0.076141 | 0.076145 | 0.076808 | 0.077480 | 0.078161 | 20.93 | 27.90 |
| GS Finance Corp. | 40054L2W3 | 03/30/17 | 09/30/22 | 100.000 | 0.000 | 2.8001 | | | 0.077780 | 0.078869 | 0.079973 | 0.081092 | 21.18 | 28.79 |
| GS Finance Corp. | 40054L3B8 | 03/31/17 | 04/11/24 | 100.000 | 0.000 | 3.1001 | | 0.086113 | 0.086195 | 0.087531 | 0.088888 | 0.090266 | 23.46 | 31.97 |
| GS Finance Corp. | 40054L3C6 | 03/31/17 | 04/11/24 | 100.000 | 0.000 | 3.1001 | | 0.086113 | 0.086195 | 0.087531 | 0.088888 | 0.090266 | 23.46 | 31.97 |
| GS Finance Corp. | 40054L3Q5 | 04/28/17 | 01/28/21 | 100.000 | 0.000 | 2.3002 | | | 0.063896 | 0.064263 | 0.065002 | 0.065750 | 15.58 | 23.50 |
| GS Finance Corp. | 40054L3R3 | 04/28/17 | 10/28/22 | 100.000 | 0.000 | 2.7000 | | | 0.075000 | 0.076012 | 0.077038 | 0.078078 | 18.29 | 27.68 |
| GS Finance Corp. | 40054L3S1 | 04/28/17 | 04/30/24 | 100.000 | 0.000 | 3.0498 | | 0.084716 | 0.084730 | 0.086022 | 0.087334 | 0.088666 | 20.67 | 31.37 |
| GS Finance Corp. | 40054L3U6 | 04/27/17 | 04/29/25 | 100.000 | 0.000 | 3.3000 | | 0.091666 | 0.091682 | 0.093195 | 0.094733 | 0.096296 | 22.46 | 34.02 |
| GS Finance Corp. | 40054L3Y8 | 04/28/17 | 04/28/25 | 100.000 | 0.000 | 3.3000 | | | 0.091668 | 0.093180 | 0.094718 | 0.096281 | 22.37 | 34.02 |
| GS Finance Corp. | 40054L4B7 | 04/28/17 | 04/24/23 | 100.000 | 1.250 | 2.8079 | | | 0.077998 | 0.078592 | 0.079208 | 0.079832 | 18.99 | 28.49 |
| GS Finance Corp. | 40054L4C5 | 04/25/17 | 04/25/24 | 100.000 | 0.000 | 3.0999 | | | 0.086109 | 0.087443 | 0.088799 | 0.090175 | 21.27 | 31.90 |
| GS Finance Corp. | 40054L4L5 | 04/28/17 | 01/30/24 | 100.000 | 0.000 | 3.0000 | | | 0.083335 | 0.083973 | 0.085233 | 0.086512 | 20.35 | 30.84 |
| GS Finance Corp. | 40054L5R1 | 04/28/17 | 05/09/24 | 100.000 | 0.000 | 3.0500 | | 0.084722 | 0.084801 | 0.086094 | 0.087407 | 0.088740 | 20.67 | 31.37 |
| GS Finance Corp. | 40054L5T7 | 04/28/17 | 05/10/27 | 100.000 | 0.000 | 3.4501 | | 0.095835 | 0.095945 | 0.097600 | 0.099284 | 0.100997 | 23.40 | 35.61 |
| GS Finance Corp. | 40054L6F6 | 04/13/17 | 04/13/37 | 100.000 | VARIABLES | 4.2970 | | | 0.119361 | 0.116555 | 0.113688 | 0.113393 | 30.58 | 41.20 |
| GS Finance Corp. | 40054L6L3 | 04/24/17 | 05/03/24 | 100.000 | 0.000 | 3.1000 | | 0.086111 | 0.086178 | 0.087514 | 0.088870 | 0.090248 | 21.36 | 31.91 |
| GS Finance Corp. | 40054L6N9 | 04/24/17 | 05/03/24 | 100.000 | 0.000 | 3.1000 | | 0.086111 | 0.086178 | 0.087514 | 0.088870 | 0.090248 | 21.36 | 31.91 |
| GS Finance Corp. | 40054L6R0 | 04/28/17 | 05/10/27 | 100.000 | 0.000 | 3.4501 | | 0.095835 | 0.095945 | 0.097600 | 0.099284 | 0.100997 | 23.40 | 35.61 |
| GS Finance Corp. | 40054L6W9 | 05/09/17 | 05/07/21 | 100.000 | 0.000 | 2.1501 | | | 0.059724 | 0.060359 | 0.061008 | 0.061663 | 13.89 | 21.92 |
| GS Finance Corp. | 40054LA53 | 04/28/17 | 10/31/24 | 100.000 | 0.000 | 3.1210 | | 0.086696 | 0.086711 | 0.088064 | 0.089438 | 0.090834 | 21.15 | 32.12 |
| GS Finance Corp. | 40054LA95 | 05/08/17 | 05/10/21 | 100.000 | 0.000 | 2.3697 | | 0.065826 | 0.065835 | 0.066615 | 0.067404 | 0.068203 | 15.38 | 24.20 |
| GS Finance Corp. | 40054LAE4 | 03/20/17 | 09/20/22 | 100.000 | 0.000 | 2.9898 | | | 0.083051 | 0.084292 | 0.085552 | 0.086831 | 23.46 | 30.83 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| GS Finance Corp. | 40054LAM6 | 05/31/17 | 11/30/22 | 100.000 | 0.000 | 2.6502 | | | 0.073615 | 0.074591 | 0.075579 | 0.076581 | 15.56 | 27.09 |
| GS Finance Corp. | 40054LAN4 | 03/31/17 | 03/31/32 | 100.000 | VARIES | 4.1214 | | | 0.114483 | 0.112803 | 0.111088 | 0.109338 | 30.87 | 39.99 |
| GS Finance Corp. | 40054LAP9 | 05/31/17 | 05/31/24 | 100.000 | 0.000 | 2.9498 | | | 0.081939 | 0.083148 | 0.084374 | 0.085619 | 17.33 | 30.23 |
| GS Finance Corp. | 40054LAQ7 | 05/30/17 | 05/30/25 | 100.000 | 0.000 | 3.1002 | | | 0.086115 | 0.087450 | 0.088806 | 0.090182 | 18.21 | 31.81 |
| GS Finance Corp. | 40054LAR5 | 05/30/17 | 11/29/22 | 100.000 | 0.000 | 2.6501 | | | 0.073613 | 0.074583 | 0.075571 | 0.076572 | 15.56 | 27.09 |
| GS Finance Corp. | 40054LBG8 | 05/31/17 | 03/02/21 | 100.000 | 0.000 | 2.2248 | | | 0.061801 | 0.062152 | 0.062844 | 0.063543 | 13.08 | 22.66 |
| GS Finance Corp. | 40054LBJ2 | 05/31/17 | 06/11/24 | 100.000 | 0.000 | 2.9497 | | 0.081937 | 0.082011 | 0.083221 | 0.084448 | 0.085694 | 17.33 | 30.23 |
| GS Finance Corp. | 40054LBK9 | 05/31/17 | 06/09/27 | 100.000 | 0.000 | 3.3999 | | 0.094443 | 0.094523 | 0.096130 | 0.097764 | 0.099426 | 19.98 | 34.97 |
| GS Finance Corp. | 40054LBL7 | 05/31/17 | 05/26/23 | 100.000 | 1.250 | 2.7568 | | | 0.076577 | 0.077141 | 0.077726 | 0.078318 | 16.18 | 27.92 |
| GS Finance Corp. | 40054LBV5 | 05/31/17 | 05/31/24 | 100.000 | 0.000 | 2.9498 | | | 0.081939 | 0.083148 | 0.084374 | 0.085619 | 17.33 | 30.23 |
| GS Finance Corp. | 40054LCA0 | 05/18/17 | 05/19/22 | 100.000 | 0.000 | 2.5602 | | 0.071116 | 0.071121 | 0.072031 | 0.072953 | 0.073887 | 15.90 | 26.18 |
| GS Finance Corp. | 40054LCJ1 | 05/18/17 | 05/20/24 | 100.000 | 0.000 | 3.0299 | | 0.084165 | 0.084179 | 0.085455 | 0.086749 | 0.088064 | 18.82 | 31.10 |
| GS FINANCE CORP | 40054LEE0 | 06/30/17 | 07/02/24 | 100.000 | 0.000 | 2.8998 | | | 0.080551 | 0.080564 | 0.081732 | 0.082917 | 14.58 | 29.63 |
| GS FINANCE CORP | 40054LEF7 | 06/30/17 | 03/30/23 | 100.000 | 0.000 | 2.6506 | | | 0.073629 | 0.074117 | 0.075099 | 0.076095 | 13.37 | 27.04 |
| GS FINANCE CORP | 40054LEM2 | 06/29/17 | 07/01/25 | 100.000 | 0.000 | 3.0998 | | 0.086104 | 0.086119 | 0.087454 | 0.088809 | | 15.67 | 31.73 |
| GS FINANCE CORP | 40054LEN0 | 06/29/17 | 06/29/23 | 100.000 | 0.000 | 2.6999 | | | 0.074997 | 0.076010 | 0.077036 | 0.078076 | 13.65 | 27.55 |
| GS FINANCE CORP | 40054LER1 | 06/30/17 | 04/01/21 | 100.000 | 0.000 | 2.2248 | | | 0.061799 | 0.062146 | 0.062838 | 0.063536 | 11.22 | 22.62 |
| GS FINANCE CORP | 40054LEX8 | 06/30/17 | 07/12/24 | 100.000 | 0.000 | 2.9000 | | | 0.080555 | 0.080633 | 0.081802 | 0.082989 | 14.59 | 29.64 |
| GS FINANCE CORP | 40054LEY6 | 06/30/17 | 07/13/27 | 100.000 | 0.000 | 3.3500 | | | 0.093057 | 0.093169 | 0.094730 | 0.096317 | 16.86 | 34.35 |
| GS FINANCE CORP | 40054LFC3 | 06/30/17 | 07/02/24 | 100.000 | 0.000 | 2.8998 | | | 0.080551 | 0.080564 | 0.081732 | 0.082917 | 14.58 | 29.63 |
| GS FINANCE CORP | 40054LFP4 | 06/30/17 | 06/26/23 | 100.000 | 1.250 | 2.7083 | | | 0.075231 | 0.075757 | 0.076313 | 0.076876 | 13.62 | 27.38 |
| GS FINANCE CORP | 40054LG99 | 06/29/17 | 12/31/18 | 100.000 | 0.000 | 1.8996 | | | 0.052770 | 0.053271 | 0.053777 | | 9.60 | 19.22 |
| GS FINANCE CORP | 40054LGG3 | 06/30/17 | 06/30/25 | 100.000 | 0.000 | 3.0999 | | | 0.086107 | 0.087442 | 0.088797 | 0.090173 | 15.59 | 31.73 |
| GS FINANCE CORP | 40054LH23 | 07/31/17 | 07/31/24 | 100.000 | 0.000 | 2.9499 | | | | 0.081943 | 0.083151 | 0.084378 | 12.37 | 30.08 |
| GS FINANCE CORP | 40054LH31 | 07/31/17 | 05/01/23 | 100.000 | 0.000 | 2.6501 | | | 0.073614 | 0.074107 | 0.075089 | 0.076084 | 11.15 | 26.97 |
| GS FINANCE CORP | 40054LHH0 | 07/28/17 | 07/28/23 | 100.000 | 0.000 | 2.7502 | | | | 0.076394 | 0.077444 | 0.078509 | 11.69 | 28.01 |
| GS FINANCE CORP | 40054LHJ6 | 07/28/17 | 07/30/25 | 100.000 | 0.000 | 3.0997 | | | 0.086102 | 0.086116 | 0.087451 | 0.088806 | 13.18 | 31.65 |
| GS FINANCE CORP | 40054LJ39 | 07/31/17 | 08/09/24 | 100.000 | 0.000 | 2.9498 | | | 0.081938 | 0.081998 | 0.083208 | 0.084435 | 12.38 | 30.08 |
| GS FINANCE CORP | 40054LJ47 | 07/31/17 | 08/09/24 | 100.000 | 0.000 | 2.9498 | | | 0.081938 | 0.081998 | 0.083208 | 0.084435 | 12.38 | 30.08 |
| GS FINANCE CORP | 40054LJ54 | 07/31/17 | 08/09/27 | 100.000 | 0.000 | 3.3497 | | | 0.093049 | 0.093127 | 0.094686 | 0.096272 | 14.06 | 34.25 |
| GS FINANCE CORP | 40054LJA3 | 07/31/17 | 08/09/24 | 100.000 | 0.000 | 2.9498 | | | 0.081938 | 0.081998 | 0.083208 | 0.084435 | 12.38 | 30.08 |
| GS FINANCE CORP | 40054LJJ4 | 07/31/17 | 07/31/24 | 100.000 | 0.000 | 2.9499 | | | | 0.081943 | 0.083151 | 0.084378 | 12.37 | 30.08 |
| GS FINANCE CORP | 40054LJP0 | 07/31/17 | 07/31/24 | 100.000 | 0.000 | 2.9499 | | | | 0.081943 | 0.083151 | 0.084378 | 12.37 | 30.08 |
| GS FINANCE CORP | 40054LKQ6 | 07/31/17 | 07/26/23 | 100.000 | 1.250 | 2.7589 | | | | 0.076635 | 0.077190 | 0.077776 | 11.57 | 27.87 |
| GS FINANCE CORP | 40054LKV5 | 07/28/17 | 07/28/25 | 100.000 | 0.000 | 3.1002 | | | | 0.086115 | 0.087450 | 0.088806 | 13.18 | 31.65 |
| GS FINANCE CORP | 40054LL85 | 07/27/17 | 04/29/21 | 100.000 | 0.000 | 2.2251 | | | 0.061808 | 0.062159 | 0.062851 | 0.063550 | 9.54 | 22.59 |
| GS FINANCE CORP | 40054LLF9 | 07/28/17 | 07/30/24 | 100.000 | 0.000 | 2.9497 | | | 0.081936 | 0.081949 | 0.083158 | 0.084384 | 12.54 | 30.09 |
| GS FINANCE CORP | 40054LLJ1 | 07/31/17 | 08/09/24 | 100.000 | 0.000 | 2.9498 | | | 0.081938 | 0.081998 | 0.083208 | 0.084435 | 12.38 | 30.08 |
| GS FINANCE CORP | 40054LLP7 | 08/03/17 | 08/03/32 | 100.000 | VARIES | 3.5509 | | | | 0.098637 | 0.097429 | 0.096199 | 14.60 | 34.93 |
| GS FINANCE CORP | 40054LLU6 | 08/16/17 | 08/26/24 | 100.000 | 0.000 | 2.9499 | | | 0.081941 | 0.082008 | 0.083218 | 0.084445 | 11.07 | 30.05 |
| GS FINANCE CORP | 40054LME1 | 08/30/17 | 08/28/25 | 100.000 | 0.000 | 3.0491 | | | | 0.084696 | 0.085973 | 0.087284 | 10.25 | 31.04 |
| GS FINANCE CORP | 40054LMF8 | 08/30/17 | 08/30/23 | 100.000 | 0.000 | 2.7001 | | | | 0.075001 | 0.076003 | 0.077040 | 9.08 | 27.43 |

SECTION I-B

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|-----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| GS FINANCE CORP | 40054LMZ4 | 08/31/17 | 09/03/24 | 100.000 | 0.000 | 2.9002 | | | 0.080561 | 0.080580 | 0.081749 | 0.082934 | 9.75 | 29.50 |
| GS FINANCE CORP | 40054LN26 | 08/31/17 | 06/02/23 | 100.000 | 0.000 | 2.6505 | | | 0.073625 | 0.074123 | 0.075106 | 0.076101 | 8.92 | 26.92 |
| GS FINANCE CORP | 40054LN34 | 08/31/17 | 09/12/24 | 100.000 | 0.000 | 2.8996 | | | 0.080546 | 0.080623 | 0.081792 | 0.082978 | 9.75 | 29.49 |
| GS FINANCE CORP | 40054LN42 | 08/31/17 | 09/12/24 | 100.000 | 0.000 | 2.8996 | | | 0.080546 | 0.080623 | 0.081792 | 0.082978 | 9.75 | 29.49 |
| GS FINANCE CORP | 40054LN59 | 08/31/17 | 09/12/24 | 100.000 | 0.000 | 2.8996 | | | 0.080546 | 0.080623 | 0.081792 | 0.082978 | 9.75 | 29.49 |
| GS FINANCE CORP | 40054LN67 | 08/31/17 | 09/14/27 | 100.000 | 0.000 | 2.9002 | | | 0.080562 | 0.080652 | 0.081822 | 0.083008 | 9.76 | 29.50 |
| GS FINANCE CORP | 40054LN75 | 08/31/17 | 08/28/23 | 100.000 | 1.250 | 2.7089 | | | | 0.075247 | 0.075768 | 0.076324 | 9.10 | 27.32 |
| GS FINANCE CORP | 40054LNK6 | 08/31/17 | 09/03/24 | 100.000 | 0.000 | 2.9002 | | | 0.080561 | 0.080580 | 0.081749 | 0.082934 | 9.75 | 29.50 |
| GS FINANCE CORP | 40054LNL4 | 08/31/17 | 09/03/24 | 100.000 | 0.000 | 2.9002 | | | 0.080561 | 0.080580 | 0.081749 | 0.082934 | 9.75 | 29.50 |
| GS FINANCE CORP | 40054LPA6 | 08/18/17 | 08/20/20 | 100.000 | 0.000 | 1.9994 | | | 0.055540 | 0.055546 | 0.056101 | 0.056662 | 7.39 | 20.24 |
| GS FINANCE CORP | 40054LQJ6 | 09/05/17 | 09/02/21 | 100.000 | 0.000 | 2.2497 | | | | 0.062492 | 0.063184 | 0.063894 | 7.25 | 22.79 |
| GS FINANCE CORP | 40054LQQ0 | 09/15/17 | 09/26/24 | 100.000 | 0.000 | 2.8003 | | | 0.077786 | 0.077853 | 0.078943 | 0.080048 | 8.25 | 28.43 |
| GS FINANCE CORP | 40054LQS6 | 09/15/17 | 06/15/23 | 100.000 | 0.000 | 2.5996 | | | 0.072210 | 0.072679 | 0.073624 | 0.074581 | 7.66 | 26.36 |
| GS FINANCE CORP | 40054LQU1 | 09/28/17 | 09/30/25 | 100.000 | 0.000 | 3.1000 | | | 0.086110 | 0.086125 | 0.087460 | 0.088815 | 8.01 | 31.49 |
| GS FINANCE CORP | 40054LQZ0 | 09/28/17 | 09/28/23 | 100.000 | 0.000 | 2.7500 | | | | 0.076390 | 0.077440 | 0.078505 | 7.10 | 27.89 |
| GS FINANCE CORP | 40054LR89 | 09/29/17 | 10/10/24 | 100.000 | 0.000 | 2.9500 | | | 0.081944 | 0.082018 | 0.083228 | 0.084455 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LR97 | 09/29/17 | 10/10/24 | 100.000 | 0.000 | 2.9500 | | | 0.081944 | 0.082018 | 0.083228 | 0.084455 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LRA4 | 09/29/17 | 10/10/24 | 100.000 | 0.000 | 2.9500 | | | 0.081944 | 0.082018 | 0.083228 | 0.084455 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LRB2 | 09/29/17 | 10/12/27 | 100.000 | 0.000 | 3.3500 | | | 0.093057 | 0.093169 | 0.094730 | 0.096317 | 8.57 | 34.07 |
| GS FINANCE CORP | 40054LRL0 | 09/28/17 | 10/11/22 | 100.000 | 0.000 | 2.5499 | | | 0.070831 | 0.070896 | 0.071800 | 0.072715 | 6.59 | 25.83 |
| GS FINANCE CORP | 40054LS21 | 09/29/17 | 10/01/24 | 100.000 | 0.000 | 2.9500 | | | 0.081946 | 0.081959 | 0.083168 | 0.084395 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LS39 | 09/29/17 | 06/29/23 | 100.000 | 0.000 | 2.6502 | | | 0.073616 | 0.074104 | 0.075086 | 0.076081 | 6.77 | 26.86 |
| GS FINANCE CORP | 40054LS47 | 09/29/17 | 10/01/24 | 100.000 | 0.000 | 2.9500 | | | 0.081946 | 0.081959 | 0.083168 | 0.084395 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LSS4 | 09/29/17 | 09/26/24 | 100.000 | 1.500 | 2.9596 | | | | 0.082212 | 0.082792 | 0.083400 | 7.56 | 29.81 |
| GS FINANCE CORP | 40054LST2 | 09/29/17 | 09/29/22 | 100.000 | 0.000 | 2.5498 | | | | 0.070829 | 0.071732 | 0.072646 | 6.52 | 25.83 |
| GS FINANCE CORP | 40054LSU9 | 09/29/17 | 10/01/24 | 100.000 | 0.000 | 2.9500 | | | 0.081946 | 0.081959 | 0.083168 | 0.084395 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LSV7 | 09/13/17 | 09/12/24 | 100.000 | 0.000 | 2.8499 | | | | 0.079164 | 0.080285 | 0.081429 | 8.55 | 28.95 |
| GS FINANCE CORP | 40054LSZ8 | 09/20/17 | 09/22/25 | 100.000 | 0.000 | 3.0502 | | | 0.084727 | 0.084742 | 0.086034 | 0.087346 | 8.56 | 31.00 |
| GS FINANCE CORP | 40054LTA2 | 09/29/17 | 09/30/24 | 100.000 | 0.000 | 2.9501 | | | | 0.081953 | 0.083161 | 0.084388 | 7.54 | 29.94 |
| GS FINANCE CORP | 40054LTJ3 | 09/29/17 | 12/29/21 | 100.000 | 0.000 | 2.3500 | | | 0.065279 | 0.065662 | 0.066434 | 0.067214 | 6.01 | 23.78 |
| GS FINANCE CORP | 40054LTR5 | 09/25/17 | 09/25/23 | 100.000 | 0.000 | 2.7000 | | | | 0.075001 | 0.076014 | 0.077040 | 7.20 | 27.38 |
| GS FINANCE CORP | 40054LUM4 | 09/29/17 | 03/31/23 | 100.000 | 0.000 | 2.6512 | | | | 0.073650 | 0.074626 | 0.075615 | 6.78 | 26.87 |
| GS FINANCE CORP | 40054LXR0 | 10/31/17 | 11/10/27 | 100.000 | 0.000 | 3.3499 | | | 0.093053 | 0.093139 | 0.094699 | 0.096285 | 5.68 | 33.97 |
| GS FINANCE CORP | 40054LXT6 | 10/31/17 | 11/12/24 | 100.000 | 0.000 | 3.0000 | | | 0.083334 | 0.083417 | 0.084669 | 0.085939 | 5.09 | 30.38 |
| GS FINANCE CORP | 40054LYB4 | 10/31/17 | 05/02/19 | 100.000 | 0.000 | 1.6997 | | | 0.047215 | 0.047219 | 0.047620 | 0.048025 | 2.88 | 17.12 |
| HSBC USA Inc. | 4042K0P66 | 02/26/10 | 02/26/20 | 100.000 | VARIABLE | 4.3500 | | 0.120833 | 0.120833 | 0.120833 | 0.120833 | 0.120833 | 43.50 | 43.50 |
| HSBC USA, Inc. | 4042K14V2 | 09/28/12 | 09/28/18 | 100.000 | 0.000 | 2.1876 | | | 0.066293 | 0.067018 | 0.067752 | 0.068493 | 24.13 | 18.22 |
| HSBC USA, Inc. | 4042K14W0 | 09/28/12 | 09/28/18 | 100.000 | 0.000 | 2.1876 | | | 0.066293 | 0.067018 | 0.067752 | 0.068493 | 24.13 | 18.22 |
| HSBC USA, Inc. | 4042K15X7 | 10/31/12 | 10/31/18 | 100.000 | 0.000 | 2.0693 | | | 0.062413 | 0.063059 | 0.063711 | 0.064370 | 22.66 | 19.17 |
| HSBC USA, Inc. | 4042K15Y5 | 10/31/12 | 10/31/18 | 100.000 | 0.000 | 2.2258 | | | 0.067550 | 0.068302 | 0.069062 | 0.069830 | 24.55 | 20.79 |
| HSBC USA, Inc. | 4042K1B28 | 03/27/12 | 03/27/19 | 100.000 | 0.000 | 3.6762 | | 0.120307 | 0.122519 | 0.124771 | 0.127064 | 0.129400 | 44.13 | 45.77 |
| HSBC USA, Inc. | 4042K1BQ5 | 01/24/11 | 01/24/18 | 100.000 | 0.000 | 3.6480 | | 0.123625 | 0.125880 | 0.128176 | | | 45.63 | 2.95 |

SECTION I-B

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|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| HSBC USA, Inc. | 4042K1D59 | 04/05/12 | 04/05/18 | 100.000 | 0.000 | 3.2442 | | 0.104158 | 0.105848 | 0.107565 | | | | 38.09 | 10.11 |
| HSBC USA, Inc. | 4042K1E58 | 04/26/12 | 10/26/18 | 100.000 | 0.000 | 3.3064 | | 0.106449 | 0.108208 | 0.109997 | 0.111816 | | | 38.87 | 32.78 |
| HSBC USA, Inc. | 4042K1E66 | 04/26/12 | 04/27/17 | 100.000 | 0.000 | 2.7103 | | 0.084988 | | | | | | 9.86 | |
| HSBC USA, Inc. | 4042K1FE8 | 03/24/11 | 03/24/18 | 100.000 | VARIES | 3.9709 | | 0.110369 | 0.110347 | 0.110324 | | | | 39.72 | 9.16 |
| HSBC USA, Inc. | 4042K1GG2 | 05/04/11 | 05/04/18 | 100.000 | VARIES | 3.6984 | | 0.102649 | 0.102677 | 0.102705 | | | | 36.96 | 12.63 |
| HSBC USA, Inc. | 4042K1HX4 | 06/10/11 | 06/10/19 | 100.000 | VARIES | 3.5774 | | 0.099209 | 0.099240 | 0.099272 | 0.099305 | 0.099338 | | 35.72 | 35.75 |
| HSBC USA, Inc. | 4042K1JT1 | 06/13/11 | 06/13/18 | 100.000 | VARIES | 3.3850 | | 0.093552 | 0.093708 | 0.093867 | | | | 33.71 | 15.21 |
| HSBC USA, Inc. | 4042K1K77 | 05/29/12 | 11/28/18 | 100.000 | 0.000 | 3.0538 | | 0.097215 | 0.098700 | 0.100207 | 0.101737 | | | 35.36 | 33.04 |
| HSBC USA, Inc. | 4042K1KE2 | 07/29/11 | 07/31/17 | 100.000 | 0.000 | 2.9726 | | 0.095715 | 0.097137 | | | | | 20.26 | |
| HSBC USA, Inc. | 4042K1KG7 | 07/29/11 | 07/31/17 | 100.000 | 0.000 | 2.9726 | | 0.095715 | 0.097137 | | | | | 20.26 | |
| HSBC USA, Inc. | 4042K1TC7 | 11/30/11 | 11/30/21 | 100.000 | VARIES | 4.1953 | | 0.113842 | 0.114087 | 0.114337 | 0.114593 | 0.114853 | | 41.04 | 41.22 |
| HSBC USA, Inc. | 4042K1TZ6 | 12/20/11 | 12/20/21 | 100.000 | VARIES | 4.3009 | | 0.117325 | 0.117520 | 0.117718 | 0.117921 | 0.118129 | | 42.28 | 42.42 |
| HSBC USA, Inc. | 4042K1U43 | 06/29/12 | 06/29/18 | 100.000 | 0.000 | 2.6049 | | 0.081295 | 0.082354 | 0.083427 | | | | 29.46 | 14.85 |
| HSBC USA, Inc. | 4042K1XC2 | 02/29/12 | 03/01/18 | 100.000 | 0.000 | 3.1255 | | 0.099829 | 0.101389 | 0.102974 | | | | 36.60 | 6.18 |
| HSBC USA, Inc. | 4042K1XD0 | 02/29/12 | 03/01/17 | 100.000 | 0.000 | 2.9016 | | 0.091763 | | | | | | 5.51 | |
| HSBC USA, Inc. | 4042K1XE8 | 02/07/12 | 02/07/17 | 100.000 | 0.000 | 2.7410 | | 0.086063 | | | | | | 3.10 | |
| HSBC USA, Inc. | 4042K1XF5 | 02/29/12 | 03/01/19 | 100.000 | 0.000 | 3.4939 | | 0.113436 | 0.115417 | 0.117434 | 0.119485 | 0.121573 | | 41.67 | 43.14 |
| HSBC USA, Inc. | 4042K1Z30 | 08/30/12 | 08/30/18 | 100.000 | 0.000 | 2.4720 | | 0.074925 | 0.075437 | 0.076789 | 0.077313 | | | 27.67 | 18.60 |
| HSBC USA, Inc. | 4042K1Z48 | 08/30/12 | 02/28/18 | 100.000 | 0.000 | 2.2077 | | 0.066589 | 0.066226 | 0.068067 | | | | 24.42 | 3.95 |
| HSBC USA, Inc. | 4042K1Z63 | 08/08/12 | 08/08/19 | 100.000 | 0.000 | 2.6152 | | 0.080602 | 0.081656 | 0.082724 | 0.083805 | 0.084901 | | 29.51 | 30.29 |
| HSBC USA, Inc. | 4042K1ZD8 | 03/30/12 | 03/30/17 | 100.000 | 0.000 | 2.8298 | | 0.089203 | | | | | | 7.94 | |
| HSBC USA, Inc. | 4042K1ZE6 | 04/04/12 | 04/04/18 | 100.000 | 0.000 | 3.2440 | | 0.104153 | 0.105843 | 0.107559 | | | | 38.10 | 10.00 |
| HSBC USA, Inc. | 4042K1ZK2 | 04/02/12 | 04/02/19 | 100.000 | 0.000 | 3.4237 | | 0.110799 | 0.112696 | 0.114625 | 0.116587 | 0.118583 | | 40.57 | 41.97 |
| HSBC USA, Inc. | 40432X2M2 | 11/27/12 | 11/27/18 | 100.000 | 0.000 | 2.0105 | | 0.060501 | 0.061109 | 0.061723 | 0.062344 | | | 21.93 | 20.23 |
| HSBC USA, Inc. | 40432X2N0 | 11/27/12 | 11/27/18 | 100.000 | 0.000 | 2.1492 | | 0.065028 | 0.065727 | 0.066433 | 0.067147 | | | 23.58 | 21.79 |
| HSBC USA, Inc. | 40432X3T6 | 11/26/12 | 11/25/19 | 100.000 | 0.000 | 2.2777 | | 0.069263 | 0.070052 | 0.070850 | 0.071657 | 0.072473 | | 25.13 | 25.71 |
| HSBC USA, Inc. | 40432X4M0 | 12/24/12 | 12/24/18 | 100.000 | 0.000 | 2.0972 | | 0.063326 | 0.063990 | 0.064661 | 0.065339 | | | 22.93 | 22.95 |
| HSBC USA, Inc. | 40432X4N8 | 12/26/12 | 12/26/18 | 100.000 | 0.000 | 2.0971 | | 0.063321 | 0.063985 | 0.064656 | 0.065334 | | | 22.92 | 23.07 |
| HSBC USA, Inc. | 40432X5F4 | 12/21/12 | 12/21/22 | 100.000 | VARIES | 1.3476 | | 0.010701 | 0.010773 | 0.010845 | 0.010919 | 0.010992 | | 3.87 | 3.92 |
| HSBC USA, Inc. | 40432X5M9 | 01/29/13 | 01/29/19 | 100.000 | 0.000 | 2.1342 | | 0.063855 | 0.064537 | 0.065225 | 0.065921 | 0.066625 | | 23.32 | 23.82 |
| HSBC USA, Inc. | 40432X5N7 | 01/30/13 | 01/30/19 | 100.000 | 0.000 | 2.1342 | | 0.063855 | 0.064537 | 0.065225 | 0.065921 | 0.066625 | | 23.32 | 23.82 |
| HSBC USA, Inc. | 40432X5T4 | 01/15/13 | 01/15/43 | 100.000 | 0.000 | 4.5776 | | 0.148982 | 0.152392 | 0.155880 | 0.159448 | 0.163097 | | 55.39 | 57.96 |
| HSBC USA, Inc. | 40432X5Z0 | 01/04/13 | 12/24/18 | 100.000 | 0.000 | 2.0804 | | 0.062740 | 0.063393 | 0.064052 | 0.064718 | | | 22.71 | 22.73 |
| HSBC USA, Inc. | 40432X7E5 | 01/29/13 | 01/29/43 | 100.000 | 0.000 | 4.6460 | | 0.151563 | 0.155084 | 0.158687 | 0.162373 | 0.166145 | | 56.28 | 58.92 |
| HSBC USA, Inc. | 40432XAC5 | 02/26/13 | 02/26/19 | 100.000 | 0.000 | 2.2386 | | 0.067222 | 0.067974 | 0.068735 | 0.069504 | 0.070282 | | 24.52 | 25.08 |
| HSBC USA, Inc. | 40432XAD3 | 02/27/13 | 02/27/19 | 100.000 | 0.000 | 2.2386 | | 0.067222 | 0.067974 | 0.068735 | 0.069504 | 0.070282 | | 24.52 | 25.07 |
| HSBC USA, Inc. | 40432XBQ3 | 02/28/13 | 08/28/18 | 100.000 | 0.000 | 1.9404 | | 0.057667 | 0.058227 | 0.058792 | 0.059362 | | | 21.00 | 14.04 |
| HSBC USA, Inc. | 40432XCD1 | 03/28/13 | 03/28/19 | 100.000 | 0.000 | 2.2311 | | 0.066978 | 0.067725 | 0.068481 | 0.069245 | 0.070017 | | 24.39 | 24.93 |
| HSBC USA, Inc. | 40432XGU9 | 06/26/13 | 06/26/19 | 100.000 | 0.000 | 2.6969 | | 0.082277 | 0.083387 | 0.084511 | 0.085651 | 0.086806 | | 29.83 | 30.64 |
| HSBC USA, Inc. | 40432XGZ8 | 07/08/13 | 07/08/20 | 100.000 | VARIES | 1.3420 | | 0.007163 | 0.007211 | 0.007259 | 0.007308 | 0.007357 | | 2.60 | 2.64 |
| HSBC USA, Inc. | 40432XHX2 | 07/23/13 | 07/23/18 | 100.000 | 0.000 | 2.1558 | | 0.063861 | 0.064550 | 0.065245 | 0.065949 | | | 23.33 | 13.31 |
| HSBC USA, Inc. | 40432XHZ7 | 07/26/13 | 07/26/23 | 100.000 | VARIES | 1.5824 | | 0.007772 | 0.007834 | 0.007896 | 0.007958 | 0.008021 | | 2.83 | 2.87 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|----------------|-----------|------------|---------------|--|--------------------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| | | | | | | | | ----- | | | | | ----- | ----- |
| HSBC USA, Inc. | 40432XJY8 | 08/23/13 | 08/23/23 | 98.875 | VARIABLE | 1.6689 | | 0.010112 | 0.010196 | 0.010282 | 0.010367 | 0.010454 | 3.68 | 3.74 |
| HSBC USA, Inc. | 40432XKQ3 | 09/26/13 | 09/26/23 | 100.000 | VARIABLE | 3.9579 | | 0.109456 | 0.109486 | 0.109517 | 0.109549 | 0.109581 | 39.42 | 39.44 |
| HSBC USA, Inc. | 40432XKX8 | 09/12/13 | 09/12/23 | 98.875 | VARIABLE | 1.6700 | | 0.010138 | 0.010223 | 0.010308 | 0.010394 | 0.010481 | 3.68 | 3.75 |
| HSBC USA, Inc. | 40432XLT6 | 09/30/13 | 10/02/23 | 100.000 | VARIABLE | 1.5394 | | 0.007220 | 0.007276 | 0.007332 | 0.007388 | 0.007445 | 2.62 | 2.66 |
| HSBC USA, Inc. | 40432XNT4 | 12/04/13 | 12/04/28 | 100.000 | VARIABLE | 3.4249 | | 0.089557 | 0.089747 | 0.089940 | 0.090136 | 0.090336 | 32.28 | 32.42 |
| HSBC USA, Inc. | 40432XQU8 | 12/31/13 | 07/01/19 | 100.000 | 0.000 | 2.4757 | | 0.074043 | 0.074959 | 0.075887 | 0.076826 | | 26.82 | 27.49 |
| HSBC USA, Inc. | 40432XS69 | 02/03/14 | 02/03/17 | 100.000 | 0.000 | 1.1821 | | 0.033817 | | | | | 1.08 | |
| HSBC USA, Inc. | 40432XZ79 | 05/21/14 | 05/21/29 | 100.000 | VARIABLE | 3.9810 | | 0.106466 | 0.106594 | 0.106726 | 0.106860 | 0.106996 | 38.36 | 38.46 |
| HSBC USA, Inc. | 40433BEJ3 | 06/27/14 | 06/27/29 | 100.000 | VARIABLE | 4.0230 | | 0.108667 | 0.108763 | 0.108861 | 0.108961 | 0.109063 | 39.14 | 39.21 |
| HSBC USA, Inc. | 40433BH50 | 03/31/15 | 03/31/20 | 100.000 | 0.000 | 2.5279 | | 0.072915 | 0.073836 | 0.074770 | 0.075715 | 0.076672 | 26.58 | 27.26 |
| HSBC USA, Inc. | 40433BKW7 | 08/28/14 | 08/30/19 | 100.000 | 0.000 | 2.1922 | | 0.062916 | 0.063258 | 0.064303 | 0.064653 | 0.065721 | 23.20 | 23.71 |
| HSBC USA, Inc. | 40433BN61 | 04/08/15 | 04/08/20 | 100.000 | 0.000 | 1.6949 | | 0.048287 | 0.048696 | 0.049109 | 0.049525 | 0.049945 | 17.53 | 17.82 |
| HSBC USA, Inc. | 40433BNR5 | 09/29/14 | 09/30/19 | 100.000 | 0.000 | 2.3492 | | 0.068380 | 0.069183 | 0.069996 | 0.070818 | 0.071650 | 24.91 | 25.50 |
| HSBC USA, Inc. | 40433BUB2 | 12/03/14 | 12/04/23 | 100.000 | 0.000 | 2.9962 | | 0.088336 | 0.089659 | 0.091002 | 0.092366 | 0.093750 | 32.11 | 33.08 |
| HSBC USA, Inc. | 40433BVF2 | 12/10/14 | 12/11/17 | 100.000 | 0.000 | 1.7132 | | 0.049243 | 0.049665 | | | | 16.82 | |
| HSBC USA, Inc. | 40433U3P9 | 04/26/17 | 10/26/18 | 100.000 | 0.000 | 1.8371 | | | 0.051030 | 0.051499 | 0.051972 | | 12.53 | 15.28 |
| HSBC USA, Inc. | 40433UFF8 | 12/31/15 | 01/02/24 | 100.000 | 0.000 | 1.6730 | | 0.046865 | 0.047257 | 0.047653 | 0.048051 | 0.048453 | 17.08 | 17.37 |
| HSBC USA, Inc. | 40433UQV1 | 07/29/16 | 07/31/23 | 100.000 | 0.000 | 2.6252 | 11.16 | 0.072932 | 0.073889 | 0.074859 | 0.075841 | 0.076837 | 26.72 | 27.42 |
| HSBC USA, Inc. | 40433UQZ2 | 07/29/16 | 07/31/23 | 100.000 | 0.000 | 2.6252 | 11.16 | 0.072932 | 0.073890 | 0.074860 | 0.075842 | 0.076838 | 26.72 | 27.43 |
| HSBC USA, Inc. | 40433USA5 | 08/31/16 | 08/31/23 | 100.000 | 0.000 | 2.6052 | 8.85 | 0.071967 | 0.071716 | 0.073854 | 0.073597 | 0.075791 | 26.45 | 27.15 |
| HSBC USA, Inc. | 40433USB3 | 08/31/16 | 08/31/23 | 100.000 | 0.000 | 2.6052 | 8.85 | 0.071967 | 0.071716 | 0.073854 | 0.073597 | 0.075791 | 26.45 | 27.15 |
| HSBC USA, Inc. | 40433UTZ9 | 09/30/16 | 10/02/23 | 100.000 | 0.000 | 2.3972 | 6.06 | 0.066597 | 0.067395 | 0.068203 | 0.069020 | 0.069848 | 24.26 | 24.85 |
| HSBC USA, Inc. | 40433UUA2 | 09/30/16 | 10/02/23 | 100.000 | 0.000 | 2.3972 | 6.06 | 0.066597 | 0.067395 | 0.068203 | 0.069020 | 0.069848 | 24.26 | 24.85 |
| HSBC USA, Inc. | 40433UVZ6 | 10/31/16 | 10/31/23 | 100.000 | 0.000 | 2.6044 | 4.41 | 0.072345 | 0.073287 | 0.074241 | 0.075208 | 0.076187 | 26.33 | 27.02 |
| HSBC USA, Inc. | 40433UW44 | 03/08/17 | 03/06/20 | 100.000 | 0.000 | 2.5296 | | 0.070268 | 0.071147 | 0.072046 | 0.072958 | | 20.69 | 25.98 |
| HSBC USA, Inc. | 40433UWA0 | 10/31/16 | 10/31/23 | 100.000 | 0.000 | 2.6044 | 4.41 | 0.072344 | 0.073286 | 0.074240 | 0.075207 | 0.076186 | 26.33 | 27.02 |
| HSBC USA, Inc. | 40433UZY5 | 11/10/16 | 11/10/22 | 100.000 | 0.000 | 2.5056 | 3.55 | 0.069599 | 0.070471 | 0.071354 | 0.072248 | 0.073153 | 25.30 | 25.94 |
| HSBC USA, Inc. | 40433X316 | 08/12/13 | 08/14/23 | 100.000 | 0.000 | 3.8455 | | 0.119778 | 0.122081 | 0.124428 | 0.126820 | 0.129259 | 44.17 | 45.89 |
| HSBC USA, Inc. | 40434B131 | 04/03/14 | 03/26/21 | 100.000 | 0.000 | 3.2029 | | 0.096267 | 0.097808 | 0.099375 | 0.100966 | 0.102583 | 35.23 | 36.37 |
| HSBC USA, Inc. | 40434B545 | 02/06/14 | 01/29/21 | 100.000 | 0.000 | 3.0855 | | 0.092473 | 0.093900 | 0.095349 | 0.096820 | 0.098313 | 33.98 | 35.04 |
| HSBC USA, Inc. | 40434B610 | 12/26/13 | 06/28/21 | 100.000 | 0.000 | 3.3585 | | 0.103113 | 0.104845 | 0.106605 | 0.108395 | 0.110215 | 37.44 | 38.71 |
| HSBC USA, Inc. | 40434B636 | 12/31/13 | 01/04/21 | 100.000 | 0.000 | 3.4305 | | 0.103790 | 0.105570 | 0.107381 | 0.109222 | 0.111096 | 38.32 | 39.65 |
| HSBC USA, Inc. | 40434B867 | 12/03/13 | 11/25/20 | 100.000 | 0.000 | 3.1083 | | 0.094647 | 0.096117 | 0.097611 | 0.099128 | 0.100669 | 34.44 | 35.52 |
| HSBC USA, Inc. | 40434C188 | 07/31/14 | 07/30/21 | 100.000 | 0.000 | 2.8870 | | 0.083075 | 0.085671 | 0.085490 | 0.088162 | 0.087976 | 31.17 | 32.07 |
| HSBC USA, Inc. | 40434C386 | 06/16/14 | 12/16/22 | 100.000 | 0.000 | 3.2386 | | 0.097485 | 0.099063 | 0.100667 | 0.102297 | 0.103954 | 35.43 | 36.58 |
| HSBC USA, Inc. | 40434C659 | 06/05/14 | 05/28/21 | 100.000 | 0.000 | 2.9290 | | 0.087447 | 0.088727 | 0.090027 | 0.091345 | 0.092683 | 31.80 | 32.73 |
| HSBC USA, Inc. | 40434E127 | 03/03/16 | 02/24/23 | 100.000 | 0.000 | 2.1215 | 17.64 | 0.059523 | 0.060155 | 0.060793 | 0.061438 | 0.062089 | 21.70 | 22.17 |
| HSBC USA, Inc. | 40434E267 | 02/04/16 | 01/27/23 | 100.000 | 0.000 | 1.8122 | 16.53 | 0.050778 | 0.051239 | 0.051703 | 0.052171 | 0.052644 | 18.51 | 18.84 |
| HSBC USA, Inc. | 40434G775 | 04/30/15 | 05/02/22 | 100.000 | 0.000 | 2.2886 | | 0.065788 | 0.066541 | 0.067302 | 0.068072 | 0.068851 | 23.91 | 24.46 |
| HSBC USA, Inc. | 40434K354 | 12/30/15 | 12/23/22 | 100.000 | 0.000 | 1.6731 | | 0.047240 | 0.047635 | 0.048034 | 0.048436 | 0.048841 | 17.08 | 17.37 |
| HSBC USA, Inc. | 40434N283 | 06/03/16 | 05/26/23 | 100.000 | 0.000 | 2.4858 | 14.39 | 0.069875 | 0.070743 | 0.071623 | 0.072513 | 0.073414 | 25.37 | 26.01 |
| HSBC USA, Inc. | 40434V293 | 09/02/16 | 08/25/23 | 100.000 | 0.000 | 2.5349 | 8.38 | 0.070414 | 0.071272 | 0.072175 | 0.073090 | 0.074017 | 25.73 | 26.38 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| HSBC USA, Inc. | 40434V780 | 07/13/16 | 06/30/23 | 100.000 | 0.000 | 2.5156 | 11.81 | 0.070697 | 0.071587 | 0.072487 | 0.073399 | 0.074322 | 25.61 | 26.26 |
| HSBC USA, Inc. | 40435B247 | 12/30/16 | 12/22/23 | 100.000 | 0.000 | 3.3412 | 0.09 | 0.092812 | 0.094293 | 0.095869 | 0.097470 | 0.099099 | 33.71 | 34.83 |
| HSBC USA, Inc. | 40435B304 | 10/06/16 | 09/29/23 | 100.000 | 0.000 | 2.5061 | 5.92 | 0.069613 | 0.070451 | 0.071334 | 0.072228 | 0.073133 | 25.37 | 26.01 |
| HSBC USA INC | 40435FAQ0 | 07/03/17 | 07/01/22 | 100.000 | 0.000 | 2.5570 | | | 0.071026 | 0.071924 | 0.072844 | | 12.64 | 26.06 |
| HSBC USA INC | 40435FBA4 | 07/27/17 | 07/27/20 | 100.000 | 0.000 | 2.1741 | | | | 0.060390 | 0.061047 | 0.061710 | 9.30 | 22.06 |
| HSBC USA INC | 40435FBB2 | 07/27/17 | 07/27/22 | 100.000 | 0.000 | 2.6657 | | | | 0.074047 | 0.075034 | 0.076034 | 11.40 | 27.14 |
| HSBC USA INC | 40435FCC9 | 07/28/17 | 07/29/24 | 100.000 | 0.000 | 3.0414 | | | | 0.084490 | 0.085775 | 0.087079 | 12.93 | 31.04 |
| HSBC USA INC | 40435FCZ8 | 09/06/17 | 09/08/20 | 100.000 | 0.000 | 2.0146 | | | 0.055962 | 0.055968 | 0.056532 | 0.057101 | 6.44 | 20.38 |
| HSBC USA INC | 40435FHY6 | 10/12/17 | 10/12/22 | 100.000 | 0.000 | 2.6944 | | | | 0.074846 | 0.075854 | 0.076876 | 5.91 | 27.29 |
| HSBC USA INC | 40435G279 | 09/14/17 | 09/15/22 | 100.000 | 0.000 | 1.9322 | | | | 0.053675 | 0.054194 | 0.054718 | 5.74 | 19.53 |
| HSBC USA INC | 40435G287 | 09/14/17 | 09/16/21 | 100.000 | 0.000 | 1.9325 | | | 0.053680 | 0.053685 | 0.054204 | 0.054728 | 5.74 | 19.53 |
| HSBC USA INC | 40435G295 | 09/14/17 | 09/14/23 | 100.000 | 0.000 | 1.9320 | | | | 0.053666 | 0.054184 | 0.054708 | 5.74 | 19.52 |
| HSBC USA INC | 40435G725 | 08/31/17 | 08/30/24 | 100.000 | 0.000 | 2.8720 | | | | 0.079779 | 0.080912 | 0.082087 | 9.65 | 29.21 |
| Hancock County SD 316,IL | 409792DK1 | 05/01/14 | 12/01/17 | 107.276 | VARIES | 1.6361 | | 0.046397 | 0.045924 | | | | 15.23 | |
| Hancock County SD 316,IL | 409792DL9 | 05/01/14 | 12/01/18 | 107.805 | VARIES | 2.1842 | | 0.062817 | 0.062289 | 0.061756 | 0.061217 | | 22.49 | 20.28 |
| Hancock County SD 316,IL | 409792DM7 | 05/01/14 | 12/01/19 | 106.961 | VARIES | 2.6340 | | 0.076032 | 0.075570 | 0.075102 | 0.074628 | 0.074147 | 27.26 | 26.92 |
| Hancock County SD 316,IL | 409792DN5 | 05/01/14 | 12/01/20 | 105.881 | VARIES | 3.2317 | | 0.093173 | 0.092771 | 0.092362 | 0.091947 | 0.091525 | 33.45 | 33.15 |
| Hancock CNTY SD #325, IL | 409828AR1 | 06/28/13 | 12/01/17 | 109.800 | VARIES | 1.9861 | | 0.056399 | 0.055787 | | | | 18.50 | |
| Caesars Entertainment | 413626AS1 | 07/25/14 | 03/01/17 | 92.600 | 5.950 | 9.2134 | 68.80 | 0.086657 | | | | | 5.20 | |
| Caesars Entertainment | 413626AU6 | 07/25/14 | 03/01/17 | 93.100 | 6.950 | 10.0284 | 64.11 | 0.081429 | | | | | 4.89 | |
| Caesars Entertainment | 413626AV4 | 07/25/14 | 03/01/17 | 89.010 | 9.750 | 15.0048 | 101.75 | 0.135779 | | | | | 8.15 | |
| Harrisburg, PA | 414738NY6 | 12/28/95 | 04/01/17 | 22.322 | 0.000 | 7.1793 | 759.45 | 0.192514 | | | | | 17.33 | |
| Harrisburg, PA | 414738NZ3 | 12/28/95 | 04/01/18 | 20.535 | 0.000 | 7.2394 | 709.74 | 0.180747 | 0.187289 | 0.194069 | | | 67.45 | 17.47 |
| Harrisburg, PA | 414738PA6 | 12/28/95 | 04/01/19 | 19.125 | 0.000 | 7.2394 | 661.02 | 0.168341 | 0.174435 | 0.180749 | 0.187291 | 0.194071 | 62.82 | 67.45 |
| Hartford Life Insurance | 41659LAS0 | 08/16/07 | 08/16/17 | 100.000 | VARIES | 5.7021 | | 0.262720 | 0.270210 | | | | 60.46 | |
| Helix Energy Solutions | 42330PAG2 | 03/12/12 | 03/15/32 | 100.000 | VARIES | 7.5037 | | 0.254980 | 0.261160 | 0.267571 | 0.274223 | 0.280790 | 94.24 | 98.92 |
| City of Hoboken | 434110QH8 | 08/28/03 | 04/01/27 | 19.107 | 0.000 | 7.1398 | 296.21 | 0.094946 | 0.098336 | 0.101846 | 0.105482 | 0.109248 | 35.41 | 37.99 |
| City of Hoboken | 434110QJ4 | 08/28/03 | 04/01/28 | 17.813 | 0.000 | 7.1397 | 276.14 | 0.088514 | 0.091673 | 0.094946 | 0.098335 | 0.101846 | 33.01 | 35.41 |
| City of Hoboken | 434110QK1 | 08/28/03 | 04/01/29 | 16.606 | 0.000 | 7.1397 | 257.44 | 0.082517 | 0.085463 | 0.088514 | 0.091674 | 0.094946 | 30.78 | 33.01 |
| City of Hoboken | 434110QL9 | 08/28/03 | 04/01/30 | 15.481 | 0.000 | 7.1397 | 240.00 | 0.076927 | 0.079673 | 0.082517 | 0.085463 | 0.088514 | 28.69 | 30.78 |
| City of Hoboken | 434110QM7 | 08/28/03 | 04/01/31 | 14.432 | 0.000 | 7.1398 | 223.74 | 0.071715 | 0.074275 | 0.076927 | 0.079673 | 0.082517 | 26.75 | 28.69 |
| City of Hoboken | 434110QN5 | 08/28/03 | 04/01/32 | 13.454 | 0.000 | 7.1398 | 208.58 | 0.066856 | 0.069243 | 0.071715 | 0.074275 | 0.076927 | 24.94 | 26.75 |
| City of Hoboken | 434110QP0 | 08/28/03 | 04/01/33 | 12.543 | 0.000 | 7.1397 | 194.45 | 0.062327 | 0.064552 | 0.066857 | 0.069243 | 0.071715 | 23.25 | 24.94 |
| Horizon Lines, Inc. | 44044KAC5 | 10/05/11 | 04/15/17 | 92.470 | 0.000 | N/A | | 0.277121 | | | | | 28.82 | |
| Horizon Lines, Inc. | 44044KAG6 | 10/05/11 | 04/15/17 | 92.470 | 0.000 | N/A | | 0.277121 | | | | | 28.82 | |
| Horizon Lines, Inc. | 44044KAH4 | 04/26/12 | 04/15/17 | 100.000 | 0.000 | N/A | | 0.166667 | | | | | 17.33 | |
| Hovnanian Enterpiness | 442488BL5 | 11/01/11 | 11/01/21 | 53.000 | 5.000 | 13.8062 | 166.88 | 0.125483 | 0.134145 | 0.143405 | 0.153305 | 0.163887 | 47.81 | 54.64 |
| Hovnanian Enterpiness | 442488BM3 | 11/01/11 | 11/01/21 | 42.000 | 2.000 | 12.1926 | | 0.212224 | 0.221775 | 0.231908 | 0.242659 | 0.254065 | 79.30 | 86.75 |
| Hovnanian K. Enterprises | 442488BP6 | 10/02/12 | 12/01/17 | 76.851 | 0.000 | 5.1630 | 185.88 | 0.136290 | 0.139808 | | | | 45.61 | |
| Illinois Student Asst Co | 452281JD1 | 10/27/10 | 04/25/23 | 95.305 | VARIES | N/A | | 0.013148 | 0.013261 | 0.013374 | 0.013488 | 0.013603 | 4.77 | 4.85 |
| Irvington Township, NJ | 464080JU5 | 12/21/06 | 07/15/17 | 56.947 | 0.000 | 5.3998 | 402.25 | 0.142211 | 0.146050 | | | | 28.28 | |
| Irvington Township, NJ | 464080JV3 | 12/21/06 | 07/15/18 | 53.750 | 0.000 | 5.4397 | 383.25 | 0.135723 | 0.139414 | 0.143206 | 0.147101 | | 50.77 | 28.48 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|------------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| JP Morgan Chase & Co. | 46625HME7 | 07/31/15 | 07/31/35 | 100.000 | VARIABLES | 4.4624 | | 0.121268 | 0.119878 | 0.118457 | 0.119348 | 0.120259 | 42.98 | 43.08 |
| JP Morgan Chase & Co. | 46634X187 | 06/29/11 | 06/29/17 | 100.000 | 0.000 | 3.2583 | | 0.108115 | | | | | 19.24 | |
| JPMORGAN CHASE FINANCIAL | 46647MMB6 | 07/11/17 | 07/11/24 | 103.000 | 0.250 | 3.1279 | | | | 0.089493 | 0.090784 | 0.092095 | 15.21 | 32.89 |
| JPMORGAN CHASE FINANCIAL | 46647MNA7 | 08/23/17 | 08/20/20 | 100.000 | 0.000 | 2.1009 | | | | 0.058357 | 0.058960 | 0.059580 | 7.47 | 21.28 |
| JPMORGAN CHASE FINANCIAL | 46647MNMK5 | 09/27/17 | 09/27/23 | 100.000 | 0.000 | 2.9208 | | | | 0.081132 | 0.082317 | 0.083519 | 7.63 | 29.65 |
| Jackson CNTYS SD#165, IL | 466484FB3 | 06/28/07 | 12/01/17 | 53.993 | 0.000 | 5.9996 | 407.38 | 0.157089 | 0.161802 | | | | 52.69 | |
| Jackson CNTYS SD#165, IL | 466484FC1 | 06/28/07 | 12/01/18 | 50.612 | 0.000 | 6.0497 | 385.99 | 0.149163 | 0.153675 | 0.158323 | 0.163112 | | 54.79 | 53.11 |
| Jackson CNTYS SD#165, IL | 466484FD9 | 06/28/07 | 12/01/19 | 47.112 | 0.000 | 6.1497 | 367.00 | 0.142440 | 0.146820 | 0.151335 | 0.155988 | 0.160784 | 52.33 | 55.60 |
| Jackson CNTYS SD#165, IL | 466484FE7 | 06/28/07 | 12/01/20 | 44.055 | 0.000 | 6.1997 | 346.81 | 0.134898 | 0.139079 | 0.143391 | 0.147836 | 0.152418 | 49.57 | 52.69 |
| Jackson CNTYS SD#165, IL | 466484FF4 | 06/28/07 | 12/01/21 | 41.157 | 0.000 | 6.2497 | 327.39 | 0.127621 | 0.131609 | 0.135721 | 0.139963 | 0.144336 | 46.90 | 49.88 |
| Jackson CNTYS SD#165, IL | 466484FG2 | 06/28/07 | 12/01/22 | 38.700 | 0.000 | 6.2498 | 307.86 | 0.120005 | 0.123755 | 0.127622 | 0.131610 | 0.135723 | 44.11 | 46.90 |
| Jackson CNTYS SD#165, IL | 466484FH0 | 06/28/07 | 12/01/23 | 36.102 | 0.000 | 6.2997 | 290.18 | 0.113359 | 0.116930 | 0.120613 | 0.124412 | 0.128331 | 41.67 | 44.34 |
| Jackson CNTYS SD#165, IL | 466484FJ6 | 06/28/07 | 12/01/24 | 33.931 | 0.000 | 6.2996 | 272.73 | 0.106541 | 0.109897 | 0.113359 | 0.116929 | 0.120612 | 39.16 | 41.67 |
| Jackson CNTYS SD#165, IL | 466484FK3 | 06/28/07 | 12/01/25 | 31.890 | 0.000 | 6.2997 | 256.33 | 0.100134 | 0.103288 | 0.106542 | 0.109898 | 0.113359 | 36.81 | 39.16 |
| Jackson CNTYS SD#165, IL | 466484FL1 | 06/28/07 | 12/01/26 | 29.691 | 0.000 | 6.3498 | 241.13 | 0.094401 | 0.097398 | 0.100490 | 0.103680 | 0.106972 | 34.71 | 36.95 |
| Jackson CNTYS SD#165, IL | 466484FM9 | 06/28/07 | 06/15/27 | 28.707 | 0.000 | 6.3500 | 233.12 | 0.091497 | 0.094402 | 0.097399 | 0.100492 | 0.103682 | 33.56 | 35.72 |
| JACKSON PERRY & RANDOLPH | 468687BQ0 | 09/12/17 | 12/01/18 | 102.511 | 4.250 | 2.1199 | | | 0.060364 | 0.060644 | 0.061287 | | 6.59 | 20.13 |
| JACKSON PERRY & RANDOLPH | 468687BR8 | 09/12/17 | 12/01/19 | 103.862 | 4.250 | 2.4306 | | | 0.070125 | 0.070499 | 0.071356 | 0.068724 | 7.65 | 25.48 |
| JACKSON PERRY & RANDOLPH | 468687BS6 | 09/12/17 | 12/01/20 | 104.745 | 4.250 | 2.6851 | | | 0.078124 | 0.078585 | 0.079640 | 0.076843 | 8.53 | 28.43 |
| JACKSON PERRY & RANDOLPH | 468687BT4 | 09/12/17 | 12/01/21 | 105.525 | 4.250 | 2.8378 | | | 0.083182 | 0.083700 | 0.084887 | 0.082006 | 9.08 | 30.29 |
| JACKSON PERRY & RANDOLPH | 468687BU1 | 09/12/17 | 12/01/22 | 104.761 | 4.250 | 3.2383 | | | 0.094236 | 0.094906 | 0.096442 | 0.093342 | 10.29 | 34.40 |
| Jefferies Group, LLC | 47233JAK4 | 02/28/17 | 02/28/24 | 100.000 | VARIABLES | 2.8488 | | | 0.007910 | 0.007655 | 0.007396 | 0.007133 | 2.37 | 2.64 |
| Jefferies Group LLC | 47233JAL2 | 04/28/17 | 04/28/33 | 100.000 | VARIABLES | 5.1690 | | | 0.143584 | 0.140116 | 0.136558 | 0.132908 | 34.67 | 49.35 |
| Jefferies Group LLC | 47233JAP3 | 05/31/17 | 05/31/34 | 100.000 | VARIABLES | 5.0961 | | | 0.141558 | 0.138087 | 0.134528 | 0.133405 | 29.76 | 48.93 |
| JEFFERIES GROUP LLC | 47233JQA1 | 06/30/17 | 06/30/37 | 100.000 | VARIABLES | 5.1829 | | | 0.143971 | 0.140506 | 0.136951 | 0.133305 | 26.06 | 49.94 |
| JEFFERIES GROUP LLC | 47233JAT5 | 07/31/17 | 07/31/37 | 100.000 | VARIABLES | 5.3560 | | | 0.148779 | 0.146068 | 0.143285 | 0.143285 | 22.47 | 52.24 |
| JEFFERIES GROUP LLC | 47233JAV0 | 08/31/17 | 08/31/37 | 100.000 | VARIABLES | 5.1572 | | | 0.143255 | 0.141175 | 0.139122 | 0.139122 | 17.33 | 50.69 |
| JEFFERIES GROUP LLC | 47233JAX6 | 08/31/17 | 08/31/37 | 100.000 | VARIABLES | 5.1565 | | | 0.143236 | 0.140443 | 0.137658 | 0.137658 | 17.33 | 50.38 |
| JEFFERIES GROUP LLC | 47233JAY4 | 09/29/17 | 09/30/37 | 100.000 | VARIABLES | 5.0451 | | | 0.140141 | 0.138088 | 0.135962 | 0.135962 | 12.89 | 49.70 |
| JEFFERIES GROUP LLC | 47233JBB3 | 10/31/17 | 10/31/37 | 100.000 | VARIABLES | 5.1557 | | | 0.143213 | 0.139747 | 0.136192 | 0.136192 | 8.74 | 50.50 |
| JEFFERIES GROUP LLC | 47233JBC1 | 10/31/17 | 10/31/37 | 100.000 | VARIABLES | 5.1265 | | | 0.142402 | 0.140003 | 0.137542 | 0.137542 | 8.69 | 50.54 |
| Jefferson CNTYS #521, IL | 474070HP7 | 05/30/13 | 12/01/17 | 99.674 | VARIABLES | 1.4462 | | 0.040134 | 0.040153 | | | | 13.25 | |
| Jefferson CNTYS #521, IL | 474070HQ5 | 05/30/13 | 12/01/18 | 99.605 | VARIABLES | 1.6957 | | 0.047014 | 0.047036 | 0.047058 | 0.047080 | | 16.93 | 15.53 |
| Jefferson CNTYS #521, IL | 474070HR3 | 05/30/13 | 12/01/22 | 107.317 | VARIABLES | 2.8895 | | 0.084043 | 0.083752 | 0.083457 | 0.083158 | 0.082855 | 30.19 | 29.97 |
| Jefferson CNTYS #521, IL | 474070HS1 | 05/30/13 | 12/01/23 | 105.651 | VARIABLES | 3.0399 | | 0.087668 | 0.087460 | 0.087248 | 0.087033 | 0.086815 | 31.51 | 31.36 |
| Johnson CNTYS, IL | 478167HE2 | 07/03/14 | 10/01/17 | 106.717 | VARIABLES | 2.1873 | | 0.062052 | 0.061409 | | | | 16.64 | |
| Johnson CNTYS, IL | 478167HF9 | 07/03/14 | 10/01/18 | 107.426 | VARIABLES | 2.4887 | | 0.071626 | 0.071014 | 0.070394 | 0.069766 | | 25.56 | 18.89 |
| Johnson CNTYS, IL | 478167HG7 | 07/03/14 | 10/01/19 | 107.279 | VARIABLES | 2.8392 | | 0.082270 | 0.081722 | 0.081167 | 0.080604 | 0.080033 | 29.42 | 29.02 |
| Johnson CNTYS, IL | 478167HH5 | 07/03/14 | 10/01/20 | 107.066 | VARIABLES | 3.0900 | | 0.089873 | 0.089395 | 0.088909 | 0.088416 | 0.087915 | 32.18 | 31.83 |
| Johnson CNTYS, IL | 478167HJ1 | 07/03/14 | 10/01/21 | 105.766 | VARIABLES | 3.3404 | | 0.096645 | 0.096288 | 0.095924 | 0.095554 | 0.095179 | 34.66 | 34.40 |
| Johnson CNTYS, IL | 478167HK8 | 07/03/14 | 10/01/22 | 104.620 | VARIABLES | 3.5910 | | 0.103269 | 0.103004 | 0.102733 | 0.102458 | 0.102178 | 37.08 | 36.88 |
| Johnson CNTYS, IL | 478167HL6 | 07/03/14 | 10/01/23 | 103.105 | VARIABLES | 3.8407 | | 0.109345 | 0.109178 | 0.109007 | 0.108833 | 0.108656 | 39.30 | 39.18 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|--|--|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | | |
| JOHNSON & UN CNTYS ILL C | 478169AA3 | 07/19/17 | 12/01/27 | 100.000 | 5.700 | 5.6760 | | | | | | | | | | |
| Josephine County, OR | 480890AA0 | 10/30/01 | 06/01/17 | 36.621 | 0.000 | 6.5496 | 607.37 | 0.176165 | 0.157666 | 0.160947 | 0.165515 | 0.157930 | 25.64 | 58.67 | | |
| Josephine County, OR | 480890AB8 | 10/30/01 | 06/01/18 | 33.518 | 0.000 | 6.6997 | 575.76 | 0.168586 | 0.174234 | 0.180070 | | | 26.42 | 27.01 | | |
| J2 Global, Inc. | 48123VAC6 | 06/17/14 | 06/15/29 | 100.000 | VARIES | 8.0003 | | 0.250751 | 0.257170 | 0.263846 | 0.270789 | 0.278010 | 91.64 | 96.46 | | |
| JP Morgan Chase & Co. | 48124AZW0 | 09/15/10 | 09/15/25 | 100.000 | VARIES | 3.5832 | | 0.088151 | 0.088560 | 0.088976 | 0.089529 | 0.090091 | 31.90 | 32.25 | | |
| JP Morgan Chase & Co. | 48125UCH3 | 02/27/15 | 02/27/30* | 100.000 | VARIES | 3.9805 | | 0.110536 | 0.110525 | | | | 26.08* | | | |
| JP Morgan Chase & Co. | 48125UCP5 | 03/31/15 | 03/29/30* | 100.000 | VARIES | 3.9446 | | 0.104978 | 0.101902 | 0.103117 | | | 27.48* | | | |
| JP Morgan Chase & Co. | 48125UDK5 | 03/30/15 | 03/30/25 | 100.000 | VARIES | 3.4193 | | 0.092172 | 0.091831 | 0.091767 | 0.091703 | 0.091819 | 33.08 | 33.03 | | |
| JP Morgan Chase & Co. | 48125UDL3 | 04/22/15 | 04/22/30* | 100.000 | VARIES | 3.9343 | | 0.105489 | 0.104174 | | | | 30.36* | | | |
| JP Morgan Chase & Co. | 48125UKN1 | 03/31/15 | 12/31/20 | 100.000 | 0.000 | 2.9102 | | 0.085034 | 0.086272 | 0.087527 | 0.088801 | 0.090093 | 30.84 | 31.74 | | |
| JP Morgan Chase & Co. | 48125UL59 | 08/17/15 | 02/18/21 | 100.000 | 1.000 | 2.8256 | | 0.079936 | 0.080673 | 0.081421 | 0.082178 | 0.082947 | 29.11 | 29.65 | | |
| JP Morgan Chase & Co. | 48125URP9 | 05/14/15 | 05/16/19 | 100.000 | 0.000 | 2.2908 | | 0.065853 | 0.066608 | 0.067370 | 0.068142 | 0.068923 | 23.91 | 24.46 | | |
| JP Morgan Chase & Co. | 48125UTC6 | 06/26/15 | 06/26/30 | 100.000 | VARIES | 4.4666 | | 0.121154 | 0.120138 | 0.119479 | 0.118806 | 0.118118 | 43.42 | 42.88 | | |
| JP Morgan Chase & Co. | 48125UTF9 | 06/30/15 | 06/30/30 | 100.000 | VARIES | 4.4796 | | 0.115745 | 0.113963 | 0.112141 | 0.110278 | 0.110023 | 41.34 | 40.03 | | |
| JP Morgan Chase & Co. | 48125UTG7 | 06/30/15 | 06/30/30 | 100.000 | VARIES | 4.4810 | | 0.116163 | 0.114770 | 0.113346 | 0.111890 | 0.111591 | 41.57 | 40.54 | | |
| JP Morgan Chase & Co. | 48125UTH5 | 06/30/15 | 06/30/30 | 100.000 | VARIES | 4.4852 | | 0.121695 | 0.120687 | 0.119772 | 0.118838 | 0.117882 | 43.63 | 42.95 | | |
| JP Morgan Chase & Co. | 48125UTL6 | 06/30/15 | 06/30/30 | 100.000 | VARIES | 4.4865 | | 0.123644 | 0.123302 | 0.122952 | 0.122595 | 0.122571 | 44.45 | 44.20 | | |
| JP Morgan Chase & Co. | 48125UTT9 | 07/31/15 | 07/31/30 | 100.000 | VARIES | 4.3052 | | 0.117540 | 0.116483 | 0.115403 | 0.114727 | 0.114036 | 41.80 | 41.22 | | |
| JP Morgan Chase & Co. | 48125UUL4 | 08/31/15 | 08/31/35 | 100.000 | VARIES | 4.2124 | | 0.113801 | 0.112145 | 0.110454 | 0.111010 | 0.111578 | 40.27 | 40.00 | | |
| JP Morgan Chase & Co. | 48125UUN0 | 08/31/15 | 08/31/30 | 100.000 | VARIES | 4.2249 | | 0.114617 | 0.111686 | 0.112434 | 0.109869 | 0.110929 | 41.03 | 40.38 | | |
| JP Morgan Chase & Co. | 48125UUS9 | 08/21/15 | 08/21/30 | 100.000 | VARIES | 4.2080 | | 0.115955 | 0.115472 | 0.114979 | 0.114690 | 0.114394 | 41.53 | 41.26 | | |
| JP Morgan Chase & Co. | 48125UUT7 | 08/31/15 | 08/31/25 | 100.000 | VARIES | 2.5712 | | 0.008636 | 0.008252 | 0.008138 | 0.007756 | 0.007628 | 3.02 | 2.84 | | |
| JP Morgan Chase & Co. | 48125UY48 | 09/30/15 | 09/30/30 | 100.000 | VARIES | 4.2752 | | 0.116690 | 0.115623 | 0.114534 | 0.113871 | 0.113194 | 41.62 | 40.99 | | |
| JP Morgan Chase & Co. | 48125UY71 | 09/18/15 | 09/18/30 | 100.000 | VARIES | 2.6025 | | 0.013327 | 0.013019 | 0.012707 | 0.012390 | 0.012070 | 4.68 | 4.45 | | |
| JP Morgan Chase & Co. | 48125V2G4 | 08/31/12 | 08/31/18 | 100.000 | 0.000 | 2.4105 | | 0.073285 | 0.072959 | 0.075062 | 0.074728 | | 26.91 | 18.10 | | |
| JP Morgan Chase & Co. | 48125V4Q0 | 09/28/12 | 09/29/17 | 100.000 | 0.000 | 1.9604 | | 0.058879 | 0.059456 | | | | 15.88 | | | |
| JP Morgan Chase & Co. | 48125V5R7 | 09/28/12 | 09/28/18 | 100.000 | VARIES | 2.2734 | | 0.066411 | 0.066933 | 0.067460 | 0.067994 | | 24.10 | 18.11 | | |
| JPMORGAN CHASE & CO | 48125V7F1 | 09/18/12 | 09/18/19 | 100.000 | 0.500 | 2.6370 | 117.75 | 0.079807 | 0.080677 | 0.081557 | 0.082449 | 0.083353 | 29.07 | 29.71 | | |
| JP Morgan Chase & Co. | 48125V7G9 | 09/28/12 | 03/29/18 | 100.000 | 0.000 | 2.0908 | | 0.063119 | 0.063779 | 0.064445 | | | 22.96 | 5.67 | | |
| JP Morgan Chase & Co. | 48125VC40 | 06/20/12 | 12/20/17 | 100.000 | 0.000 | 3.2200 | | 0.103273 | 0.104936 | | | | 36.34 | | | |
| JP Morgan Chase & Co. | 48125VC57 | 06/29/12 | 06/29/18 | 100.000 | 0.000 | 3.0498 | | 0.097077 | 0.098557 | 0.100060 | | | 35.22 | 17.81 | | |
| JP Morgan Chase & Co. | 48125VEL0 | 12/30/11 | 12/29/17 | 100.000 | 0.000 | 3.8401 | | 0.128999 | 0.131476 | | | | 46.63 | | | |
| JP Morgan Chase & Co. | 48125VHH6 | 01/31/12 | 01/31/18 | 100.000 | 0.000 | 3.5407 | | 0.115181 | 0.117220 | 0.119296 | | | 42.45 | 3.46 | | |
| JP Morgan Chase & Co. | 48125VL24 | 07/05/12 | 01/04/18 | 100.000 | 0.000 | 2.9501 | | 0.092123 | 0.093481 | 0.094860 | | | 33.89 | 0.28 | | |
| JP Morgan Chase & Co. | 48125VM72 | 06/29/12 | 06/28/19 | 100.000 | 0.000 | 3.2699 | | 0.105095 | 0.106813 | 0.108559 | 0.110334 | 0.112138 | 38.15 | 39.41 | | |
| JP Morgan Chase & Co. | 48125VMC1 | 02/29/12 | 02/28/18 | 100.000 | 0.000 | 3.1994 | | 0.101952 | 0.101894 | 0.105240 | | | 37.61 | 6.10 | | |
| JP Morgan Chase & Co. | 48125VPZ7 | 03/30/12 | 09/28/18 | 100.000 | 0.000 | 3.1110 | | 0.099279 | 0.100823 | 0.102391 | 0.103984 | | 36.31 | 27.63 | | |
| JP Morgan Chase & Co. | 48125VQ60 | 07/31/12 | 07/31/18 | 100.000 | VARIES | 2.6424 | | 0.077035 | 0.077684 | 0.078342 | 0.079008 | | 28.05 | 16.49 | | |
| JP Morgan Chase & Co. | 48125VRA0 | 03/07/12 | 03/07/17 | 100.000 | 0.000 | 2.6907 | | 0.084295 | | | | | 5.56 | | | |
| JP Morgan Chase & Co. | 48125VSN1 | 03/27/12 | 03/27/20 | 100.000 | 0.000 | 3.7709 | | 0.123925 | 0.126261 | 0.128642 | 0.131067 | 0.133539 | 45.48 | 47.21 | | |
| JP Morgan Chase & Co. | 48125VTP5 | 04/30/12 | 04/30/18 | 100.000 | 0.000 | 3.0310 | | 0.096399 | 0.097860 | 0.099343 | | | 35.15 | 11.82 | | |
| JP Morgan Chase & Co. | 48125VZ52 | 08/31/12 | 08/31/18 | 100.000 | VARIES | 2.7098 | | 0.079974 | 0.080724 | 0.081485 | 0.082255 | | 29.11 | 19.61 | | |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|-----------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| JP Morgan Chase & Co. | 48125VZ94 | 08/31/12 | 08/31/17 | 100.000 | VARIABLES | 1.7166 | 0.049181 | 0.048794 | | | | | | 11.83 | |
| JP Morgan Chase & Co. | 48125X4L7 | 10/21/11 | 10/22/18 | 100.000 | 0.000 | 4.1615 | 0.142047 | 0.145003 | 0.148020 | 0.151100 | | | | 52.08 | 43.63 |
| JP Morgan Chase & Co. | 48125X4M5 | 10/21/11 | 10/22/18 | 100.000 | 0.000 | 4.1615 | 0.142047 | 0.145003 | 0.148020 | 0.151100 | | | | 52.08 | 43.63 |
| JP Morgan Chase & Co. | 48125XKB1 | 03/30/11 | 03/30/21 | 100.000 | VARIABLES | 5.0718 | 0.146063 | 0.145753 | 0.145267 | 0.144768 | 0.144203 | | | 52.45 | 52.11 |
| JP Morgan Chase & Co. | 48125XKM7 | 04/08/11 | 04/08/22 | 100.000 | VARIABLES | 5.1602 | 0.147447 | 0.147267 | 0.147001 | 0.146728 | 0.146368 | | | 53.01 | 52.82 |
| JP Morgan Chase & Co. | 48125XKS4 | 03/30/11 | 03/30/17 | 100.000 | 0.000 | 4.0116 | 0.138641 | | | | | | | 12.34 | |
| JP Morgan Chase & Co. | 48125XTB2 | 06/15/11 | 06/15/23 | 100.000 | VARIABLES | 5.0712 | 0.144377 | 0.144288 | 0.144113 | 0.143933 | 0.143677 | | | 51.96 | 51.84 |
| JP Morgan Chase & Co. | 48126D3U1 | 05/31/13 | 05/31/19 | 100.000 | 0.000 | 2.4506 | 0.074129 | 0.075038 | 0.075957 | 0.076888 | 0.077830 | | | 26.91 | 27.57 |
| JP Morgan Chase & Co. | 48126D3W7 | 05/31/13 | 05/29/20 | 100.000 | VARIABLES | 2.8293 | 0.082593 | 0.083226 | 0.083894 | 0.084570 | 0.085274 | | | 29.89 | 30.37 |
| JP Morgan Chase & Co. | 48126D3X5 | 05/31/13 | 05/31/23 | 100.000 | VARIABLES | 3.5785 | 0.102747 | 0.103305 | 0.103962 | 0.104632 | 0.105313 | | | 37.13 | 37.59 |
| JP Morgan Chase & Co. | 48126D6Y0 | 09/20/13 | 09/20/23 | 100.000 | VARIABLES | 4.4963 | 0.116449 | 0.116574 | 0.116702 | 0.117077 | 0.117461 | | | 41.97 | 42.16 |
| JP Morgan Chase & Co. | 48126DAQ2 | 10/05/12 | 10/05/17 | 100.000 | 0.000 | 1.9305 | 0.057910 | 0.058469 | | | | | | 15.97 | |
| JP Morgan Chase & Co. | 48126DBB4 | 11/02/12 | 10/31/18 | 100.000 | 0.000 | 2.2805 | 0.069352 | 0.070143 | 0.070942 | 0.071751 | | | | 25.21 | 21.36 |
| JP Morgan Chase & Co. | 48126DBC2 | 10/31/12 | 10/31/18 | 100.000 | VARIABLES | 2.2313 | 0.066293 | 0.066826 | 0.067364 | 0.068116 | | | | 24.03 | 20.28 |
| JP Morgan Chase & Co. | 48126DBJ7 | 10/31/12 | 10/31/17 | 100.000 | 0.000 | 2.0204 | 0.060823 | 0.061437 | | | | | | 18.30 | |
| JP Morgan Chase & Co. | 48126DF20 | 03/27/13 | 09/27/17 | 100.000 | 0.000 | 1.6906 | 0.049811 | 0.050232 | | | | | | 13.33 | |
| JP Morgan Chase & Co. | 48126DFM6 | 11/30/12 | 02/28/18 | 100.000 | 0.000 | 1.9911 | 0.059243 | 0.058858 | 0.060429 | | | | | 21.70 | 3.50 |
| JP Morgan Chase & Co. | 48126DFN4 | 11/30/12 | 11/30/18 | 100.000 | VARIABLES | 2.1919 | 0.064701 | 0.065221 | 0.065746 | 0.066278 | | | | 23.42 | 21.73 |
| JP Morgan Chase & Co. | 48126DGZ6 | 11/30/12 | 11/30/18 | 100.000 | 0.000 | 2.1502 | 0.065062 | 0.065762 | 0.066469 | 0.067183 | | | | 23.59 | 22.00 |
| JP Morgan Chase & Co. | 48126DH28 | 04/30/13 | 04/30/19 | 100.000 | VARIABLES | 2.0021 | 0.058760 | 0.059237 | 0.059717 | 0.060201 | 0.060804 | | | 21.30 | 21.65 |
| JP Morgan Chase & Co. | 48126DH36 | 04/30/13 | 04/30/19 | 100.000 | VARIABLES | 2.0723 | 0.060937 | 0.061448 | 0.061963 | 0.062484 | 0.063131 | | | 22.09 | 22.47 |
| JP Morgan Chase & Co. | 48126DJ83 | 04/30/13 | 10/31/18 | 100.000 | 0.000 | 1.9004 | 0.056401 | 0.056937 | 0.057478 | 0.058024 | | | | 20.47 | 17.28 |
| JP Morgan Chase & Co. | 48126DJ91 | 04/30/13 | 04/28/23 | 100.000 | VARIABLES | 3.1390 | 0.089765 | 0.090199 | 0.090710 | 0.091230 | 0.091757 | | | 32.45 | 32.82 |
| JP Morgan Chase & Co. | 48126DKC2 | 12/31/12 | 12/31/18 | 100.000 | 0.000 | 2.1109 | 0.063773 | 0.064446 | 0.065127 | 0.065814 | | | | 23.08 | 23.50 |
| JP Morgan Chase & Co. | 48126DKD0 | 12/31/12 | 12/31/18 | 100.000 | VARIABLES | 2.0821 | 0.061338 | 0.061813 | 0.062293 | 0.062942 | | | | 22.17 | 22.48 |
| JP Morgan Chase & Co. | 48126DKE8 | 12/31/12 | 03/29/18 | 100.000 | 0.000 | 1.8650 | 0.055538 | 0.056055 | 0.056578 | | | | | 20.18 | 4.98 |
| JP Morgan Chase & Co. | 48126DLU1 | 12/14/12 | 12/14/27 | 100.000 | VARIABLES | 3.7338 | 0.096351 | 0.096400 | 0.096451 | 0.096503 | 0.096555 | | | 34.70 | 34.73 |
| JP Morgan Chase & Co. | 48126DLY3 | 12/21/12 | 12/21/27 | 100.000 | VARIABLES | 3.6433 | 0.088943 | 0.088437 | 0.087922 | 0.088116 | 0.088314 | | | 31.92 | 31.69 |
| JP Morgan Chase & Co. | 48126DMB2 | 12/31/12 | 12/31/27 | 100.000 | VARIABLES | 3.7027 | 0.090136 | 0.089216 | 0.088279 | 0.088453 | 0.088630 | | | 32.28 | 31.81 |
| JP Morgan Chase & Co. | 48126DQL6 | 01/31/13 | 01/31/23 | 100.000 | VARIABLES | 3.1823 | 0.090471 | 0.090848 | 0.091272 | 0.091702 | 0.092168 | | | 32.76 | 33.07 |
| JP Morgan Chase & Co. | 48126DRL5 | 01/31/13 | 07/31/18 | 100.000 | 0.000 | 1.9803 | 0.058935 | 0.059519 | 0.060108 | 0.060703 | | | | 21.50 | 12.67 |
| JP Morgan Chase & Co. | 48126DRM3 | 01/31/13 | 01/31/19 | 100.000 | VARIABLES | 2.1526 | 0.063049 | 0.063544 | 0.064050 | 0.064561 | 0.065256 | | | 22.94 | 23.33 |
| JP Morgan Chase & Co. | 48126DRW1 | 01/31/13 | 01/31/19 | 100.000 | 0.000 | 2.1601 | 0.064689 | 0.065388 | 0.066094 | 0.066808 | 0.067530 | | | 23.63 | 24.14 |
| JP Morgan Chase & Co. | 48126DS59 | 04/30/13 | 04/30/28 | 100.000 | VARIABLES | 3.8928 | 0.097331 | 0.095986 | 0.095696 | 0.095401 | 0.095100 | | | 34.70 | 34.36 |
| JP Morgan Chase & Co. | 48126DV89 | 05/17/13 | 05/17/28 | 100.000 | VARIABLES | 3.8747 | 0.094481 | 0.093347 | 0.093449 | 0.093553 | 0.093659 | | | 33.76 | 33.67 |
| JP Morgan Chase & Co. | 48126DVG1 | 02/28/13 | 02/28/23 | 100.000 | VARIABLES | 3.2856 | 0.092964 | 0.091845 | 0.093815 | 0.092732 | 0.094754 | | | 33.83 | 34.16 |
| JP Morgan Chase & Co. | 48126DVH9 | 02/28/13 | 02/28/19 | 100.000 | VARIABLES | 2.1918 | 0.063896 | 0.063355 | 0.064927 | 0.064386 | 0.066171 | | | 23.35 | 23.75 |
| JP Morgan Chase & Co. | 48126DVW6 | 02/28/13 | 02/28/19 | 100.000 | 0.000 | 2.1003 | 0.062422 | 0.062049 | 0.063740 | 0.063359 | 0.065086 | | | 22.88 | 23.36 |
| JP Morgan Chase & Co. | 48126DVX4 | 02/28/13 | 08/31/18 | 100.000 | 0.000 | 2.0204 | 0.059881 | 0.059500 | 0.061097 | 0.060708 | | | | 21.94 | 14.71 |
| JP Morgan Chase & Co. | 48126DYY2 | 02/11/13 | 02/10/20 | 100.000 | 0.000 | 2.6403 | 0.080387 | 0.081448 | 0.082523 | 0.083613 | 0.084717 | | | 29.43 | 30.21 |
| JP Morgan Chase & Co. | 48126DZF9 | 03/28/13 | 03/29/19 | 100.000 | VARIABLES | 2.2419 | 0.065966 | 0.066527 | 0.067100 | 0.067680 | 0.068439 | | | 23.95 | 24.38 |
| JP Morgan Chase & Co. | 48126DZG7 | 03/28/13 | 03/29/19 | 100.000 | 0.000 | 2.2504 | 0.067607 | 0.068368 | 0.069137 | 0.069915 | 0.070701 | | | 24.62 | 25.17 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|-----------------------|------------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| JP Morgan Chase & Co. | 48126DZP7 | 03/28/13 | 09/28/18 | 100.000 | 0.000 | 2.0503 | | 0.061169 | 0.061796 | 0.062429 | 0.063069 | | | 22.25 | 16.78 |
| JP Morgan Chase & Co. | 48126DZQ5 | 03/28/13 | 03/31/23 | 100.000 | VARIES | 3.3453 | | 0.096048 | 0.096584 | 0.097172 | 0.097771 | 0.098414 | | 34.78 | 35.20 |
| JP Morgan Chase & Co. | 48126N3B1 | 02/28/14 | 02/29/20 | 100.000 | 0.000 | 2.8179 | | 0.083483 | 0.083278 | 0.085852 | 0.085642 | 0.088288 | | 30.72 | 31.60 |
| JP Morgan Chase & Co. | 48126N5L7 | 03/28/14 | 03/28/29 | 100.000 | VARIES | 4.4199 | | 0.116506 | 0.116212 | 0.115911 | 0.115604 | 0.115513 | | 41.83 | 41.64 |
| JP Morgan Chase & Co. | 48126N6E2 | 05/07/14 | 05/05/17 | 100.000 | 0.000 | 1.5702 | | 0.045352 | | | | | | 5.62 | |
| JPMORGAN CHASE & CO | 48126N6F9 | 05/07/14 | 05/05/17 | 100.000 | 0.150 | 1.5621 | 42.04 | 0.044945 | | | | | | 5.57 | |
| JP Morgan Chase & Co. | 48126N6J1 | 05/14/14 | 05/12/17 | 100.000 | 0.000 | 1.4802 | | 0.042657 | | | | | | 5.59 | |
| JPMORGAN CHASE & CO | 48126N6K8 | 05/14/14 | 05/12/17 | 100.000 | 0.150 | 1.4781 | 39.44 | 0.042437 | | | | | | 5.56 | |
| JP Morgan Chase & Co. | 48126N6U9 | 06/28/13 | 06/28/19 | 100.000 | 0.000 | 3.2502 | | 0.101067 | 0.102710 | 0.104379 | 0.106075 | 0.107799 | | 36.69 | 37.89 |
| JP Morgan Chase & Co. | 48126NCV7 | 06/28/13 | 06/30/20 | 100.000 | VARIES | 3.6189 | | 0.104212 | 0.104860 | 0.105576 | 0.106305 | 0.107112 | | 37.63 | 38.14 |
| JP Morgan Chase & Co. | 48126NCW5 | 06/28/13 | 06/30/23 | 100.000 | VARIES | 4.3049 | | 0.123185 | 0.123944 | 0.124852 | 0.125780 | 0.126728 | | 44.48 | 45.12 |
| JP Morgan Chase & Co. | 48126NGN1 | 07/02/13 | 07/03/19 | 100.000 | 0.000 | 3.2115 | | 0.098164 | 0.099740 | 0.101342 | 0.102969 | 0.104623 | | 36.19 | 37.36 |
| JP Morgan Chase & Co. | 48126NHE0 | 07/31/13 | 07/31/19 | 100.000 | VARIES | 2.9571 | | 0.086306 | 0.087074 | 0.087853 | 0.088663 | 0.089486 | | 31.44 | 32.02 |
| JP Morgan Chase & Co. | 48126NHH3 | 07/31/13 | 07/31/18 | 100.000 | 0.000 | 2.5903 | | 0.077728 | 0.078735 | 0.079755 | 0.080788 | | | 28.47 | 16.85 |
| JP Morgan Chase & Co. | 48126NHJ9 | 07/31/13 | 07/31/23 | 100.000 | VARIES | 3.9757 | | 0.113104 | 0.113792 | 0.114495 | 0.115330 | 0.116181 | | 41.05 | 41.62 |
| JP Morgan Chase & Co. | 48126NHHK6 | 07/11/13 | 07/11/19 | 100.000 | 0.000 | 3.3903 | | 0.104170 | 0.105936 | 0.107732 | 0.109558 | 0.111415 | | 38.42 | 39.74 |
| JP Morgan Chase & Co. | 48126NJJ7 | 07/31/13 | 07/31/19 | 100.000 | 0.000 | 2.9706 | | 0.090148 | 0.091487 | 0.092846 | 0.094225 | 0.095624 | | 33.10 | 34.09 |
| JP Morgan Chase & Co. | 48126NLK1 | 08/05/13 | 08/03/17 | 100.000 | 0.000 | 2.1505 | | 0.063688 | 0.064373 | | | | | 13.63 | |
| JP Morgan Chase & Co. | 48126NMG9 | 08/30/13 | 08/30/19 | 100.000 | 0.000 | 3.2509 | | 0.098381 | 0.099434 | 0.101606 | 0.102693 | 0.104936 | | 36.50 | 37.70 |
| JP Morgan Chase & Co. | 48126NMH7 | 08/30/13 | 08/31/23 | 100.000 | VARIES | 4.2968 | | 0.120971 | 0.119745 | 0.122505 | 0.121413 | 0.124365 | | 44.12 | 44.74 |
| JP Morgan Chase & Co. | 48126NNA1 | 08/30/13 | 08/30/19 | 100.000 | VARIES | 3.2354 | | 0.093574 | 0.093926 | 0.095324 | 0.095705 | 0.097152 | | 34.44 | 35.09 |
| JP Morgan Chase & Co. | 48126NQB6 | 08/29/13 | 08/31/20 | 100.000 | 0.000 | 3.7494 | | 0.115808 | 0.116055 | 0.120191 | 0.120448 | 0.124739 | | 42.85 | 44.48 |
| JP Morgan Chase & Co. | 48126NQX8 | 09/30/13 | 09/30/19 | 100.000 | VARIES | 2.9713 | | 0.085545 | 0.086147 | 0.086758 | 0.087412 | 0.088076 | | 31.02 | 31.47 |
| JP Morgan Chase & Co. | 48126NQZ3 | 09/30/13 | 09/28/18 | 100.000 | 0.000 | 2.5208 | | 0.075478 | 0.076430 | 0.077393 | 0.078368 | | | 27.52 | 20.84 |
| JP Morgan Chase & Co. | 48126NRP4 | 09/30/13 | 03/29/18 | 100.000 | 0.000 | 2.2911 | | 0.068137 | 0.068918 | 0.069707 | | | | 24.81 | 6.13 |
| JP Morgan Chase & Co. | 48126NSK4 | 09/18/13 | 09/18/20 | 100.000 | 0.000 | 3.8713 | | 0.120645 | 0.122980 | 0.125360 | 0.127787 | 0.130260 | | 44.34 | 46.07 |
| JP Morgan Chase & Co. | 48126NSZ1 | 10/31/13 | 10/31/28 | 100.000 | VARIES | 4.4385 | | 0.112788 | 0.112523 | 0.112253 | 0.112514 | 0.112781 | | 40.52 | 40.49 |
| JP Morgan Chase & Co. | 48126NT64 | 01/31/14 | 01/31/20 | 100.000 | 0.000 | 2.7907 | | 0.083081 | 0.084241 | 0.085416 | 0.086608 | 0.087816 | | 30.47 | 31.33 |
| JP Morgan Chase & Co. | 48126NTC1 | 11/20/13 | 11/20/28 | 100.000 | VARIES | 4.6982 | | 0.119204 | 0.118859 | 0.118505 | 0.118860 | 0.119222 | | 42.82 | 42.76 |
| JP Morgan Chase & Co. | 48126NU21 | 01/14/14 | 01/12/18 | 100.000 | 0.000 | 2.0001 | | 0.058385 | 0.058969 | 0.059558 | | | | 21.32 | 0.66 |
| JP Morgan Chase & Co. | 48126NU96 | 01/24/14 | 01/26/21 | 100.000 | 0.000 | 3.3005 | | 0.099517 | 0.101160 | 0.102829 | 0.104526 | 0.106251 | | 36.64 | 37.85 |
| JP Morgan Chase & Co. | 48126NWU7 | 10/31/13 | 10/31/19 | 100.000 | 0.000 | 2.7408 | | 0.082613 | 0.083745 | 0.084893 | 0.086056 | 0.087236 | | 30.08 | 30.91 |
| JP Morgan Chase & Co. | 48126NWX5 | 10/31/13 | 10/31/23 | 100.000 | VARIES | 3.8580 | | 0.109431 | 0.110020 | 0.110620 | 0.111334 | 0.112062 | | 39.57 | 40.04 |
| JP Morgan Chase & Co. | 48126NXS1 | 10/21/13 | 10/21/20 | 100.000 | 0.000 | 3.5611 | | 0.109970 | 0.111929 | 0.113922 | 0.115950 | 0.118015 | | 40.22 | 41.66 |
| JP Morgan Chase & Co. | 48126NZY6 | 11/29/13 | 11/29/19 | 100.000 | 0.000 | 2.8103 | | 0.084881 | 0.086074 | 0.087283 | 0.088510 | 0.089754 | | 30.85 | 31.72 |
| JP Morgan Chase & Co. | 48126NZZ3 | 11/29/13 | 11/29/19 | 100.000 | 0.000 | 2.8103 | | 0.084881 | 0.086074 | 0.087283 | 0.088510 | 0.089754 | | 30.85 | 31.72 |
| JP Morgan Chase & Co. | 48127A351 | 12/26/13 | 06/24/21 | 100.000 | 0.000 | 3.6699 | | 0.113672 | 0.115757 | 0.117881 | 0.120045 | 0.122247 | | 41.33 | 42.86 |
| JP Morgan Chase & Co. | 48127D3H9 | 12/17/14 | 12/17/20 | 100.000 | VARIES | 2.7853 | | 0.078167 | 0.078468 | 0.078774 | 0.079127 | 0.079485 | | 28.20 | 28.43 |
| JP Morgan Chase & Co. | 48127D4A3 | 12/31/14 | 12/31/20 | 100.000 | 0.000 | 1.7101 | | 0.049148 | 0.049568 | 0.049992 | 0.050419 | 0.050850 | | 17.77 | 18.07 |
| JP Morgan Chase & Co. | 48127DCY2 | 04/30/14 | 04/30/20 | 100.000 | 0.000 | 2.8708 | | 0.085635 | 0.086864 | 0.088111 | 0.089376 | 0.090659 | | 31.20 | 32.10 |
| JP Morgan Chase & Co. | 48127DFJ2 | 04/23/14 | 04/22/20 | 100.000 | VARIES | 2.8446 | | 0.080281 | 0.080613 | 0.081001 | 0.081395 | 0.081877 | | 29.01 | 29.29 |
| JP Morgan Chase & Co. | 48127DKP2 | 06/04/14 | 06/05/18 | 100.000 | 0.000 | 1.9100 | | 0.055030 | 0.055251 | 0.056086 | | | | 20.15 | 8.69 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| JP Morgan Chase & Co. | 48127DMP0 | 06/30/14 | 09/30/20 | 100.000 | 0.000 | 2.7898 | | 0.082480 | 0.083631 | 0.084797 | 0.085980 | 0.087179 | 30.11 | 30.96 |
| JP Morgan Chase & Co. | 48127DNW4 | 10/31/14 | 10/31/29 | 100.000 | VARIES | 2.8583 | | 0.077789 | 0.077809 | 0.077830 | 0.077850 | 0.077871 | 28.01 | 28.02 |
| JP Morgan Chase & Co. | 48127DPA0 | 11/21/14 | 11/21/29 | 100.000 | VARIES | 4.0317 | | 0.105245 | 0.104973 | 0.104697 | 0.104415 | 0.104127 | 37.82 | 37.62 |
| JP Morgan Chase & Co. | 48127DPG7 | 12/24/14 | 12/24/29 | 100.000 | VARIES | 4.0345 | | 0.107827 | 0.107763 | 0.107698 | 0.107631 | 0.107563 | 38.81 | 38.76 |
| JP Morgan Chase & Co. | 48127DPH5 | 12/24/14 | 12/24/29 | 100.000 | VARIES | 2.8705 | | 0.079821 | 0.079833 | 0.079847 | 0.079860 | 0.079873 | 28.74 | 28.75 |
| JP Morgan Chase & Co. | 48127DQH4 | 02/27/15 | 02/27/30* | 100.000 | VARIES | 4.0540 | | 0.108516 | 0.107095 | | | | 25.36* | |
| JP Morgan Chase & Co. | 48127DVW5 | 08/29/14 | 08/31/20 | 100.000 | 0.000 | 2.8193 | | 0.082379 | 0.082178 | 0.084718 | 0.084511 | 0.087123 | 30.32 | 31.18 |
| JP Morgan Chase & Co. | 48127DYS1 | 09/30/14 | 09/30/20 | 100.000 | 0.000 | 2.9910 | | 0.088165 | 0.089483 | 0.090822 | 0.092180 | 0.093558 | 32.22 | 33.19 |
| JP Morgan Chase & Co. | 48127F731 | 04/30/14 | 04/30/24 | 100.000 | 0.000 | 3.8108 | | 0.116333 | 0.118550 | 0.120809 | 0.123110 | 0.125456 | 42.55 | 44.19 |
| JP Morgan Chase & Co. | 48128GF88 | 05/24/17 | 05/24/27 | 100.000 | VARIES | 2.5870 | | | 0.011140 | 0.010632 | 0.010118 | 0.009597 | 2.40 | 3.70 |
| JPMORGAN CHASE FINANCIAL | 48128GJ27 | 08/31/17 | 08/31/27 | 100.000 | VARIES | 2.4049 | | | | 0.007976 | 0.007779 | 0.007576 | 0.97 | 2.79 |
| Justice Park Dist, IL | 48214PAQ8 | 06/07/11 | 12/01/17 | 101.380 | VARIES | 4.7210 | | 0.131492 | 0.131317 | | | | 43.36 | |
| Justice Park Dist, IL | 48214PAR6 | 06/07/11 | 12/01/18 | 100.000 | VARIES | 4.9724 | | 0.138193 | 0.138176 | 0.138158 | 0.138140 | | 49.75 | 45.59 |
| Justice Park Dist, IL | 48214PAS4 | 06/07/11 | 12/01/19 | 97.305 | VARIES | 5.3725 | | 0.147714 | 0.147951 | 0.148195 | 0.148444 | 0.148701 | 53.23 | 53.41 |
| Justice Park Dist, IL | 48214PAT2 | 06/07/11 | 12/01/20 | 94.574 | VARIES | 5.7224 | | 0.154902 | 0.155360 | 0.155831 | 0.156316 | 0.156815 | 55.88 | 56.22 |
| Justice Park Dist, IL | 48214PAU9 | 06/07/11 | 12/01/21 | 92.300 | VARIES | 5.9725 | | 0.159017 | 0.159619 | 0.160238 | 0.160875 | 0.161532 | 57.39 | 57.84 |
| Kansas City Southern | 485170AJ3 | 12/09/15 | 05/15/43 | 90.810 | 4.300 | 4.9136 | 1.75 | 0.004709 | 0.004824 | 0.004943 | 0.005064 | 0.005189 | 1.73 | 1.81 |
| Kansas City Southern | 485170AN4 | 12/09/15 | 05/15/20 | 97.300 | 2.350 | 3.0050 | 6.15 | 0.016391 | 0.016637 | 0.016887 | 0.017141 | 0.017398 | 5.97 | 6.15 |
| Kansas City Southern | 485170AP9 | 12/09/15 | 05/15/23 | 95.360 | 3.000 | 3.7202 | 5.88 | 0.015743 | 0.016036 | 0.016335 | 0.016638 | 0.016948 | 5.75 | 5.96 |
| Kansas City Southern | 485170AQ7 | 12/09/15 | 05/15/43 | 90.810 | 4.300 | 4.9136 | 1.75 | 0.004709 | 0.004824 | 0.004943 | 0.005064 | 0.005189 | 1.73 | 1.81 |
| Kansas City Southern | 485170AU8 | 12/09/15 | 05/15/20 | 97.300 | 2.350 | 3.0050 | 6.15 | 0.016391 | 0.016637 | 0.016887 | 0.017141 | 0.017398 | 5.97 | 6.15 |
| Kansas City Southern | 485170AV6 | 12/09/15 | 05/15/23 | 95.360 | 3.000 | 3.7202 | 5.88 | 0.015743 | 0.016036 | 0.016335 | 0.016638 | 0.016948 | 5.75 | 5.96 |
| Kansas City Southern | 485170AX2 | 12/09/15 | 05/15/43 | 90.810 | 4.300 | 4.9136 | 1.75 | 0.004709 | 0.004824 | 0.004943 | 0.005064 | 0.005189 | 1.73 | 1.81 |
| Kansas City Southern | 485170AZ7 | 12/09/15 | 05/15/20 | 97.300 | 2.350 | 3.0050 | 6.15 | 0.016391 | 0.016637 | 0.016887 | 0.017141 | 0.017398 | 5.97 | 6.15 |
| KFW | 500769BR4 | 04/19/06 | 04/18/36 | 19.779 | 0.000 | 5.4760 | 154.81 | 0.053045 | 0.054498 | 0.055990 | 0.057523 | 0.059098 | 19.57 | 20.66 |
| KFW | 500769CH5 | 06/29/07 | 06/29/37 | 18.097 | 0.000 | 5.7800 | 130.09 | 0.049926 | 0.051369 | 0.052853 | 0.054381 | 0.055952 | 18.24 | 19.31 |
| LA SALLE BUREAU & LEE CN | 504354DH1 | 06/30/17 | 12/01/22 | 104.232 | 3.750 | 2.8869 | | | 0.083584 | 0.084596 | 0.085818 | 0.082788 | 15.16 | 30.62 |
| LA SALLE BUREAU & LEE CN | 504354DJ7 | 06/30/17 | 12/01/23 | 103.755 | 3.750 | 3.0878 | | | 0.088994 | 0.090147 | 0.091538 | 0.088386 | 16.14 | 32.65 |
| LA SALLE BUREAU & LEE CN | 504354DK4 | 06/30/17 | 12/01/24 | 104.424 | 3.875 | 3.1886 | | | 0.092491 | 0.093729 | 0.095223 | 0.091869 | 16.78 | 33.96 |
| LA SALLE BUREAU & LEE CN | 504354DL2 | 06/30/17 | 12/01/25 | 104.194 | 3.875 | 3.2895 | | | 0.095206 | 0.096520 | 0.098107 | 0.094695 | 17.27 | 34.98 |
| Lake County, IL | 509262CV1 | 04/09/03 | 01/01/21 | 35.244 | 0.000 | 5.9695 | 437.91 | 0.131054 | 0.134966 | 0.138994 | 0.143142 | | 47.88 | 50.78 |
| Lakewood Township, NJ | 512678QW6 | 08/22/12 | 04/01/17 | 98.381 | 2.250 | 2.6253 | 15.26 | 0.010289 | | | | | 0.93 | |
| Lakewood Township, NJ | 512678QX4 | 08/22/12 | 04/01/18 | 98.460 | 2.700 | 3.0004 | 11.74 | 0.007979 | 0.008099 | 0.008220 | | | 2.92 | 0.74 |
| Lee & Dekalb Counties, I | 523351BU7 | 09/30/11 | 01/01/18 | 100.000 | 0.000 | 3.9994 | | 0.136788 | 0.139523 | | | | 49.74 | |
| Lee & Dekalb Counties, I | 523351BV5 | 09/30/11 | 01/01/19 | 100.000 | 0.000 | 4.2493 | | 0.147217 | 0.150345 | 0.153540 | 0.156802 | | 53.56 | 55.86 |
| Lee & Dekalb Counties, I | 523351BW3 | 09/30/11 | 01/01/20 | 117.427 | 0.000 | 4.4992 | | 0.185409 | 0.189580 | 0.193845 | 0.198205 | | 67.50 | 70.57 |
| Liberty Interactive Corp | 530610AA2 | 04/09/13 | 03/30/43 | 100.000 | 2.984 | 6.0293 | | 0.186876 | 0.190011 | 0.193240 | 0.196567 | 0.199994 | 68.42 | 70.78 |
| Liberty Interactive Corp | 530610AB0 | 09/09/13 | 09/30/43 | 100.000 | 1.000 | 2.5054 | | 0.072904 | 0.073470 | 0.074042 | 0.074622 | 0.075208 | 26.45 | 26.87 |
| Liberty Interactive Corp | 530610AD6 | 08/23/16 | 09/30/46 | 100.000 | 1.750 | 5.2776 | 18.81 | 0.147131 | 0.149731 | 0.152399 | 0.155138 | 0.157949 | 53.91 | 55.86 |
| Liberty Media Corp. | 530715AF8 | 11/16/99 | 11/15/29 | 100.000 | 4.000 | 9.0690 | | 0.746944 | 0.775776 | 0.805915 | 0.837421 | 0.870355 | 276.80 | 298.76 |
| Liberty Media Corp. | 530715AG6 | 11/16/99 | 11/15/29 | 100.000 | 4.000 | 9.0690 | | 0.746944 | 0.775776 | 0.805915 | 0.837421 | 0.870355 | 276.80 | 298.76 |
| Liberty Media Corp. | 530715AK7 | 02/10/00 | 02/15/30 | 100.000 | 3.750 | 9.4298 | | 0.826744 | 0.860813 | 0.896488 | 0.933845 | 0.972964 | 313.25 | 339.86 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Liberty Media Corp. | 530715AL5 | 02/10/00 | 02/15/30 | 100.000 | 3.750 | 9.4298 | | 0.826744 | 0.860813 | 0.896488 | 0.933845 | 0.972964 | 313.25 | 339.86 |
| Liberty Media Corp. | 530715AM3 | 01/11/01 | 01/15/31** | 100.000 | 3.500 | N/A | | 0.800393 | 0.833794 | 0.868781 | 0.905430 | 0.943820 | 305.51** | 331.81 |
| Liberty Media Corp. | 530715AN1 | 01/11/01 | 01/15/31** | 100.000 | 3.500 | N/A | | 0.800393 | 0.833794 | 0.868781 | 0.905430 | 0.943820 | 305.51** | 331.81 |
| Liberty Media Corp. | 531229AC6 | 08/17/16 | 09/30/46 | 100.000 | 2.250 | 4.1931 | 15.63 | 0.116744 | 0.117882 | 0.119043 | 0.120228 | 0.121439 | 42.44 | 43.29 |
| Liberty Media Corp. | 531229AE2 | 08/17/16 | 09/30/46 | 100.000 | 2.250 | 4.1931 | 15.63 | 0.116744 | 0.117882 | 0.119043 | 0.120228 | 0.121439 | 42.44 | 43.29 |
| Lloyds TSB Bank PLC | 5394E8AN9 | 04/26/12 | 04/26/27 | 100.000 | VARIES | 4.6791 | | 0.114882 | 0.114042 | 0.114409 | 0.114784 | 0.115169 | 41.18 | 41.30 |
| Lloyds TSB Bank PLC | 5394E8AP4 | 04/27/12 | 04/27/20 | 100.000 | VARIES | 2.7871 | | 0.019845 | 0.020121 | 0.020402 | 0.020686 | 0.020974 | 7.23 | 7.43 |
| Lloyds TSB Bank PLC | 5394E8AV1 | 06/08/12 | 06/08/27* | 95.000 | 8.000 | 8.5995 | 9.24 | 0.006880 | | | | | 1.09* | |
| Lloyds TSB Bank PLC | 5394E8AY5 | 06/29/12 | 06/29/27* | 95.000 | 8.000 | 8.5995 | 9.10 | 0.006880 | | | | | 1.23* | |
| Lloyds TSB Bank PLC | 5394E8BB4 | 07/23/12 | 07/23/22 | 100.000 | VARIES | 2.8121 | | 0.007332 | 0.007435 | 0.007540 | 0.007646 | 0.007754 | 2.69 | 2.77 |
| Lloyds TSB Bank PLC | 5394E8BC2 | 07/20/12 | 07/20/17 | 98.250 | VARIES | 2.8582 | | 0.023172 | 0.023504 | | | | 4.67 | |
| Lloyds TSB Bank PLC | 5394E8BE8 | 07/23/12 | 07/23/24 | 96.000 | VARIES | 4.6384 | 12.31 | 0.008439 | 0.008634 | 0.008835 | 0.009039 | 0.009249 | 3.14 | 3.28 |
| Lloyds TSB Bank PLC | 5394E8BG3 | 09/19/12 | 09/19/32* | 100.000 | VARIES | 4.3107 | | 0.112502 | 0.111961 | | | | 29.15* | |
| Lloyds TSB Bank PLC | 5394E8BK4 | 01/31/13 | 01/31/33 | 100.000 | VARIES | 3.6033 | | 0.088186 | 0.087510 | 0.086821 | 0.086119 | 0.085814 | 31.42 | 30.98 |
| Lloyds TSB Bank PLC | 5394E8BN8 | 02/22/13 | 02/22/33 | 100.000 | VARIES | 3.6892 | | 0.088853 | 0.087701 | 0.087045 | 0.086377 | 0.085697 | 31.55 | 31.04 |
| Lloyds TSB Bank PLC | 5394E8BR9 | 04/26/13 | 04/26/33 | 100.000 | VARIES | 3.6255 | | 0.075591 | 0.074225 | 0.072833 | 0.071416 | 0.071787 | 26.79 | 25.90 |
| Lloyds TSB Bank PLC | 5394E8BT5 | 07/05/13 | 07/05/33 | 100.000 | VARIES | 4.1638 | | 0.090679 | 0.090181 | 0.089672 | 0.089152 | 0.088622 | 32.38 | 32.00 |
| Lloyds TSB Bank PLC | 5394E8BV0 | 07/26/13 | 07/26/33 | 100.000 | VARIES | 4.0718 | | 0.092261 | 0.089957 | 0.087606 | 0.087336 | 0.087060 | 32.08 | 31.40 |
| Lloyds TSB Bank PLC | 5394E8BW8 | 07/26/13 | 07/26/28 | 100.000 | VARIES | 4.0226 | | 0.102544 | 0.101897 | 0.101237 | 0.100564 | 0.099877 | 36.60 | 36.11 |
| Lloyds TSB Bank PLC | 5394E8BY4 | 07/29/13 | 07/29/33 | 100.000 | VARIES | 4.1865 | | 0.095462 | 0.091732 | 0.087924 | 0.084036 | 0.080066 | 32.55 | 29.76 |
| Lloyds TSB Bank PLC | 5394E8BZ1 | 08/28/13 | 08/28/33 | 100.000 | VARIES | 4.7627 | | 0.120570 | 0.119068 | 0.117530 | 0.116903 | 0.116261 | 42.76 | 42.04 |
| Lloyds TSB Bank PLC | 5394E8CA5 | 09/26/13 | 09/26/33 | 100.000 | VARIES | 5.0070 | | 0.122095 | 0.120390 | 0.118641 | 0.118478 | 0.118311 | 43.32 | 42.65 |
| Lloyds TSB Bank PLC | 5394E8CB3 | 10/17/13 | 10/17/33 | 100.000 | VARIES | 5.0356 | | 0.123446 | 0.121913 | 0.120340 | 0.120210 | 0.120076 | 43.93 | 43.28 |
| Lloyds TSB Bank PLC | 5394E8CC1 | 10/25/13 | 10/25/33 | 100.000 | VARIES | 5.0339 | | 0.120764 | 0.118353 | 0.115881 | 0.115318 | 0.114740 | 42.72 | 41.54 |
| Lloyds TSB Bank PLC | 5394E8CD9 | 11/27/13 | 11/27/28 | 97.000 | VARIES | 4.8307 | | 0.118777 | 0.118945 | 0.119116 | 0.119291 | 0.119470 | 42.80 | 42.93 |
| Lloyds TSB Bank PLC | 5394E8CE7 | 11/27/13 | 11/27/33 | 100.000 | VARIES | 4.4797 | | 0.106315 | 0.104233 | 0.102104 | 0.101830 | 0.101550 | 37.76 | 36.69 |
| Lloyds TSB Bank PLC | 5394E8CF4 | 12/27/13 | 12/27/28 | 100.000 | VARIES | 4.0355 | | 0.100361 | 0.099761 | 0.099149 | 0.099283 | 0.099419 | 36.02 | 35.72 |
| Lloyds TSB Bank PLC | 5394E8CG2 | 01/29/14 | 01/29/34 | 100.000 | VARIES | 4.7510 | | 0.115951 | 0.114367 | 0.112745 | 0.111085 | 0.110968 | 40.97 | 40.02 |
| Lloyds TSB Bank PLC | 5394E8CK3 | 04/10/14 | 04/10/34 | 100.000 | VARIES | 4.6720 | | 0.115347 | 0.114277 | 0.113182 | 0.112061 | 0.112116 | 41.16 | 40.46 |
| Lloyds TSB Bank PLC | 5394E8CL1 | 04/25/14 | 04/25/34 | 100.000 | VARIES | 3.7159 | | 0.087411 | 0.084896 | 0.082334 | 0.079725 | 0.079592 | 30.68 | 28.99 |
| Macon CNTYS SD #11, IL | 555495DR8 | 05/06/15 | 12/01/17 | 105.649 | VARIES | 1.4828 | | 0.042113 | 0.041653 | | | | 13.81 | |
| Macon CNTYS SD #11, IL | 555495DS6 | 05/06/15 | 12/01/18 | 107.392 | VARIES | 1.8335 | | 0.053088 | 0.052556 | 0.052019 | 0.051478 | | 18.98 | 17.07 |
| Macon CNTYS SD #11, IL | 555495DT4 | 05/06/15 | 12/01/19 | 109.091 | VARIES | 2.1341 | | 0.062906 | 0.062318 | 0.061723 | 0.061122 | 0.060515 | 22.50 | 22.08 |
| Macon CNTYS SD #11, IL | 555495DU1 | 05/06/15 | 12/01/20 | 109.863 | VARIES | 2.3354 | | 0.069590 | 0.069024 | 0.068451 | 0.067872 | 0.067286 | 24.92 | 24.50 |
| Macon CNTYS DIST 537, IL | 555545BT8 | 04/01/10 | 12/01/17 | 103.230 | VARIES | 4.2718 | | 0.119267 | 0.118967 | | | | 39.30 | |
| Macon CNTYS DIST 537, IL | 555545BU5 | 04/01/10 | 12/01/18 | 105.024 | VARIES | 4.2244 | | 0.118961 | 0.118569 | 0.118169 | 0.117761 | | 42.73 | 38.92 |
| Macon CNTYS SD #9, IL | 555864AG2 | 05/24/13 | 12/01/17 | 106.698 | VARIES | 1.7393 | | 0.049035 | 0.048676 | | | | 16.12 | |
| Macon CNTYS SD #9, IL | 555864AH0 | 05/24/13 | 12/01/18 | 106.171 | VARIES | 2.0893 | | 0.059349 | 0.059026 | 0.058700 | 0.058370 | | 21.29 | 19.31 |
| Macon CNTYS SD #9, IL | 555864AJ6 | 05/24/13 | 12/01/19 | 106.514 | VARIES | 2.4385 | | 0.069803 | 0.069469 | 0.069131 | 0.068788 | 0.068442 | 25.05 | 24.80 |
| Macon CNTYS SD #9, IL | 555864AK3 | 05/24/13 | 12/01/20 | 105.634 | VARIES | 2.6887 | | 0.076970 | 0.076698 | 0.076422 | 0.076142 | 0.075859 | 27.64 | 27.44 |
| Marion County, IL | 56884PAQ0 | 06/02/16 | 12/01/21 | 106.954 | 3.550 | 2.2000 | 13.65 | 0.064998 | 0.064628 | 0.064254 | 0.063876 | 0.063494 | 23.31 | 23.04 |
| Marion CNTY SD #133, IL | 568870BJ7 | 05/05/15 | 12/01/19 | 113.641 | VARIES | 2.7710 | | 0.084081 | 0.082937 | 0.081777 | 0.080600 | 0.079408 | 29.99 | 29.16 |

* Called in 2017; reportable OID is computed to call date.

** These calculations may be revised.

SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Marion CNTY SD #133, IL | 568870BK4 | 05/05/15 | 12/01/20 | 116.003 | VARIABLES | 3.0724 | | 0.095480 | 0.094280 | 0.093061 | 0.091824 | 0.090567 | 34.08 | 33.20 |
| Marion CNTY SD #133, IL | 568870BL2 | 05/05/15 | 12/01/21 | 116.656 | VARIABLES | 3.3738 | | 0.106023 | 0.104883 | 0.103723 | 0.102544 | 0.101346 | 37.89 | 37.06 |
| Marion CNTY SD #133, IL | 568870BM0 | 05/05/15 | 12/01/22 | 117.424 | VARIABLES | 3.5754 | | 0.113549 | 0.112475 | 0.111382 | 0.110269 | 0.109137 | 40.62 | 39.83 |
| Marion CNTY SD #133, IL | 568870BN8 | 05/05/15 | 12/01/23 | 119.592 | VARIABLES | 3.7759 | | 0.122319 | 0.121220 | 0.120100 | 0.118958 | 0.117795 | 43.77 | 42.96 |
| Marion County, OR | 56913RAR9 | 03/28/02 | 06/01/17 | 33.393 | 0.000 | 7.3590 | 636.50 | 0.197162 | | | | | 29.57 | |
| Marion County, OR | 56913RAS7 | 03/28/02 | 06/01/18 | 31.307 | 0.000 | 7.3093 | 590.31 | 0.182308 | 0.188970 | 0.195876 | | | 67.24 | 29.38 |
| Marion County, OR | 56913RAT5 | 03/28/02 | 06/01/19 | 28.898 | 0.000 | 7.3592 | 550.84 | 0.170633 | 0.176912 | 0.183421 | 0.190170 | 0.197168 | 62.94 | 67.66 |
| Marion County, OR | 56913RAU2 | 03/28/02 | 06/01/20 | 26.649 | 0.000 | 7.4091 | 513.50 | 0.159544 | 0.165454 | 0.171584 | 0.177940 | 0.184532 | 58.86 | 63.30 |
| Mashantucket Western | 574754AL1 | 07/01/13 | 07/01/26 | 53.461 | 6.350 | N/A | | 0.261636 | 0.267782 | 0.274332 | 0.281318 | 0.288773 | 96.45 | 101.33 |
| Mashantucket Western | 574754AM9 | 07/01/13 | 07/01/36 | 14.695 | 1.000 | N/A | | 0.141087 | 0.154967 | 0.170213 | 0.186958 | 0.205350 | 55.94 | 67.49 |
| Mason CNTYS SD #191, IL | 574816BW3 | 07/02/10 | 12/01/18 | 106.295 | VARIABLES | 4.3308 | | 0.122398 | 0.121890 | 0.121372 | 0.120842 | | 43.94 | 39.96 |
| Mason CNTYS SD #191, IL | 574816BX1 | 07/02/10 | 12/01/19 | 105.637 | VARIABLES | 4.7793 | | 0.135587 | 0.135143 | 0.134688 | 0.134223 | 0.133746 | 48.70 | 48.38 |
| McLean County, IL | 582001FB4 | 06/30/14 | 12/01/18 | 99.601 | VARIABLES | 2.2168 | | 0.060544 | 0.060671 | 0.060799 | 0.061186 | | 21.83 | 20.13 |
| McLean County, IL | 582001FD0 | 06/30/14 | 12/01/20 | 99.401 | VARIABLES | 3.1536 | | 0.086649 | 0.086592 | 0.086534 | 0.086475 | 0.086415 | 31.18 | 31.14 |
| McLean County, IL | 582001FE8 | 06/30/14 | 12/01/21 | 112.369 | VARIABLES | 3.6290 | | 0.109359 | 0.108571 | 0.107769 | 0.106952 | 0.106121 | 39.18 | 38.60 |
| McLean County, IL | 582001FF5 | 06/30/14 | 12/01/22 | 111.828 | VARIABLES | 3.8797 | | 0.117036 | 0.116343 | 0.115636 | 0.114916 | 0.114181 | 41.97 | 41.46 |
| McLean County, IL | 582001FG3 | 06/30/14 | 12/01/23 | 110.876 | VARIABLES | 4.1300 | | 0.124192 | 0.123601 | 0.122999 | 0.122384 | 0.121756 | 44.57 | 44.13 |
| McLean County, IL | 582001FH1 | 06/30/14 | 12/01/24 | 109.553 | VARIABLES | 4.3801 | | 0.130783 | 0.130301 | 0.129809 | 0.129306 | 0.128792 | 46.97 | 46.61 |
| Menard Cass Counties, IL | 586362FD2 | 10/30/15 | 12/01/17 | 104.287 | VARIABLES | 1.6415 | | 0.046547 | 0.046074 | | | | 15.28 | |
| Menard Cass Counties, IL | 586362FE0 | 10/30/15 | 12/01/18 | 105.955 | VARIABLES | 1.9923 | | 0.057509 | 0.056975 | 0.056436 | 0.055891 | | 20.57 | 18.53 |
| Merrill Lynch & Co., Inc | 590188W46 | 03/13/02 | 03/13/32 | 100.000 | VARIABLES | 5.7132 | | 0.356560 | 0.364963 | 0.373607 | 0.382497 | 0.391414 | 131.72 | 138.02 |
| Merrill Lynch & Co., Inc | 59018YC66 | 05/02/07 | 05/02/17 | 100.000 | VARIABLES | 5.5834 | | 0.154555 | | | | | 18.70 | |
| Merrill Lynch & Co., Inc | 59018YD65 | 05/18/07 | 05/18/17 | 100.000 | VARIABLES | 5.6522 | | 0.156640 | | | | | 21.46 | |
| Merrill Lynch & Co., Inc | 59018YE49 | 06/06/07 | 06/06/17 | 100.000 | VARIABLES | 5.9091 | | 0.163714 | | | | | 25.38 | |
| Mexican States | 593048BN0 | 03/30/01 | 12/30/19 | 89.000 | 8.125 | 9.3823 | 77.80 | 0.026527 | 0.027771 | 0.029074 | 0.030438 | 0.031866 | 9.78 | 10.71 |
| Miami-Dade County, FL | 59333MXE0 | 12/15/09 | 12/15/26 | 73.673 | 5.760 | 8.7676 | 66.24 | 0.035421 | 0.036973 | 0.038594 | 0.040286 | 0.042052 | 13.08 | 14.25 |
| Microchip Technology Inc | 595017AA2 | 12/07/07 | 12/15/37* | 100.000 | VARIABLES | 9.1009 | | 0.486167 | 0.502870 | | | | 170.23* | |
| Microchip Technology Inc | 595017AB0 | 12/07/07 | 12/15/37* | 100.000 | VARIABLES | 9.1009 | | 0.486167 | 0.502870 | | | | 170.23* | |
| Molina Healthcare Inc. | 60855RAD2 | 09/05/14 | 08/15/44 | 100.500 | VARIABLES | 7.5078 | | 0.234945 | 0.242070 | 0.249462 | 0.257133 | 0.265091 | 87.84 | 93.31 |
| Molina Healthcare Inc. | 60855RAE0 | 09/05/14 | 08/15/44 | 100.500 | VARIABLES | 7.5078 | | 0.234945 | 0.242070 | 0.249462 | 0.257133 | 0.265091 | 87.84 | 93.31 |
| MOOD MEDIA BORROWER LLC | 614875AB8 | 06/28/17 | 07/01/24 | 65.470 | VARIABLES | 24.9700 | | 0.247268 | 0.247268 | 0.270222 | 0.295333 | | 45.25 | 101.80 |
| Morgan Stanley | 6174464P1 | 03/20/08 | 03/20/23 | 81.700 | 2.935 | 4.6422 | | 0.116719 | 0.117536 | 0.118372 | 0.119227 | 0.120102 | 42.33 | 42.94 |
| Morgan Stanley | 6174464Q9 | 03/20/08 | 03/20/23 | 78.350 | VARIABLES | 4.6440 | | 0.114523 | 0.115490 | 0.116479 | 0.117491 | 0.118527 | 41.60 | 42.32 |
| Morgan Stanley | 617446H69 | 05/30/07 | 06/26/17 | 100.000 | 0.000 | 5.8001 | | 0.278514 | | | | | 48.74 | |
| Morgan Stanley | 61745E2D2 | 01/24/11 | 01/24/20 | 100.000 | VARIABLES | 5.2662 | | 0.147586 | 0.147558 | 0.147437 | 0.147313 | 0.147085 | 53.10 | 53.00 |
| Morgan Stanley | 61745E2E0 | 07/11/11 | 07/11/23 | 100.000 | VARIABLES | 5.5160 | | 0.155464 | 0.155490 | 0.155516 | 0.155445 | 0.155371 | 55.98 | 55.95 |
| Morgan Stanley | 61745E2F7 | 11/28/11 | 11/28/26 | 100.000 | VARIABLES | 6.0157 | | 0.140760 | 0.141719 | 0.142708 | 0.143726 | 0.144774 | 50.91 | 51.63 |
| Morgan Stanley | 61745E2K6 | 01/21/11 | 01/21/26 | 100.000 | VARIABLES | 5.7295 | | 0.128483 | 0.127943 | 0.128482 | 0.129037 | 0.129608 | 46.16 | 46.53 |
| Morgan Stanley | 61745E2L4 | 07/07/11 | 07/07/20 | 100.000 | VARIABLES | 2.2423 | | 0.012608 | 0.012750 | 0.012893 | 0.013037 | 0.013183 | 4.61 | 4.72 |
| Morgan Stanley | 61745E2M2 | 11/30/11 | 11/30/31 | 100.000 | VARIABLES | 6.5857 | | 0.161334 | 0.160722 | 0.160090 | 0.160086 | 0.160082 | 57.93 | 57.63 |
| Morgan Stanley | 61745E2S9 | 07/13/11 | 07/13/31 | 100.000 | VARIABLES | 5.5541 | | 0.137591 | 0.137093 | 0.136581 | 0.136055 | 0.135514 | 49.27 | 48.90 |
| Morgan Stanley | 61745E2Y6 | 07/15/11 | 07/15/17 | 100.000 | VARIABLES | 4.3804 | | 0.122029 | 0.121855 | | | | 23.64 | |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Morgan Stanley | 61745E2Z3 | 11/30/11 | 11/30/31 | 100.000 | VARIES | 6.7334 | | 0.151419 | 0.152087 | 0.152777 | 0.153490 | 0.154228 | 54.67 | 55.17 |
| Morgan Stanley | 61745E3D1 | 02/14/11 | 02/14/31 | 100.000 | VARIES | 6.0719 | | 0.136858 | 0.136040 | 0.136306 | 0.136580 | 0.136862 | 49.05 | 49.20 |
| Morgan Stanley | 61745E3J8 | 07/28/10 | 07/28/17 | 100.000 | VARIES | 2.9665 | | 0.020000 | 0.020297 | | | | 4.19 | |
| Morgan Stanley | 61745E3R0 | 02/11/11 | 02/11/20 | 100.000 | VARIES | 5.7501 | | 0.162676 | 0.162410 | 0.162045 | 0.161669 | 0.161226 | 58.43 | 58.15 |
| Morgan Stanley | 61745E3S8 | 07/29/11 | 07/29/31 | 100.000 | VARIES | 5.6231 | | 0.137408 | 0.137036 | 0.136654 | 0.136261 | 0.135857 | 49.29 | 49.00 |
| Morgan Stanley | 61745E3T6 | 12/27/11 | 12/27/26 | 100.000 | VARIES | 6.9292 | | 0.157864 | 0.159079 | 0.160336 | 0.161637 | 0.162982 | 57.06 | 57.97 |
| Morgan Stanley | 61745E3W9 | 08/17/10 | 08/17/20 | 100.000 | VARIES | 2.7071 | | 0.021326 | 0.021615 | 0.021907 | 0.022204 | 0.022504 | 7.81 | 8.02 |
| Morgan Stanley | 61745E3Y5 | 07/29/11 | 07/29/26 | 100.000 | VARIES | 5.4529 | | 0.122752 | 0.123147 | 0.123553 | 0.123970 | 0.124398 | 44.38 | 44.68 |
| Morgan Stanley | 61745E4E8 | 07/29/11 | 07/29/26 | 100.000 | VARIES | 5.4933 | | 0.133072 | 0.133541 | 0.134023 | 0.134518 | 0.135026 | 48.13 | 48.49 |
| Morgan Stanley | 61745E4K4 | 02/18/11 | 02/18/20 | 100.000 | VARIES | 2.8599 | | 0.016282 | 0.016515 | 0.016751 | 0.016990 | 0.017233 | 5.97 | 6.14 |
| Morgan Stanley | 61745E4L2 | 07/29/11 | 07/29/26 | 100.000 | VARIES | 5.5117 | | 0.125638 | 0.125975 | 0.126322 | 0.126679 | 0.127045 | 45.39 | 45.65 |
| Morgan Stanley | 61745E4M0 | 12/23/11 | 12/23/18 | 100.000 | VARIES | 4.9659 | | 0.025815 | 0.025552 | 0.025281 | 0.025004 | | 9.24 | 8.85 |
| Morgan Stanley | 61745E4T5 | 01/13/12 | 01/13/32 | 100.000 | VARIES | 6.1787 | | 0.138193 | 0.133881 | 0.134344 | 0.134822 | 0.135314 | 48.33 | 48.61 |
| Morgan Stanley | 61745E5R8 | 03/15/11 | 03/15/21 | 100.000 | VARIES | 5.2217 | | 0.147183 | 0.147216 | 0.147028 | 0.146835 | 0.146581 | 52.98 | 52.85 |
| Morgan Stanley | 61745E5S6 | 08/22/11 | 08/22/31 | 100.000 | VARIES | 5.6565 | | 0.134896 | 0.135504 | 0.136130 | 0.136774 | 0.137436 | 48.83 | 49.29 |
| Morgan Stanley | 61745E5W7 | 08/31/10 | 08/31/20 | 100.000 | VARIES | 2.8095 | | 0.012698 | 0.012666 | 0.013057 | 0.013024 | 0.013426 | 4.67 | 4.81 |
| Morgan Stanley | 61745E5X5 | 03/22/11 | 03/22/31 | 100.000 | VARIES | 5.8739 | | 0.158735 | 0.158771 | 0.159019 | 0.159273 | 0.159536 | 57.18 | 57.34 |
| Morgan Stanley | 61745E5Z0 | 01/31/12 | 01/31/32 | 100.000 | VARIES | 5.6272 | | 0.134360 | 0.134379 | 0.134569 | 0.134764 | 0.134964 | 48.40 | 48.54 |
| Morgan Stanley | 61745E6D8 | 03/23/11 | 03/23/26 | 100.000 | VARIES | 5.5647 | | 0.151907 | 0.152139 | 0.152377 | 0.152622 | 0.152941 | 54.77 | 54.96 |
| Morgan Stanley | 61745E6E6 | 08/24/11 | 08/24/23 | 100.000 | VARIES | 4.5799 | | 0.128431 | 0.128503 | 0.128577 | 0.128569 | 0.128561 | 46.27 | 46.28 |
| Morgan Stanley | 61745E6M8 | 02/15/12 | 02/15/19 | 100.000 | VARIES | 5.4092 | | 0.151594 | 0.151544 | 0.151306 | 0.151061 | 0.150663 | 54.53 | 54.34 |
| Morgan Stanley | 61745E6R7 | 03/25/11 | 03/25/31 | 100.000 | VARIES | 5.9463 | | 0.141846 | 0.142059 | 0.142696 | 0.143351 | 0.144026 | 51.18 | 51.62 |
| Morgan Stanley | 61745E6V8 | 04/15/10 | 04/15/25 | 100.000 | VARIES | 5.5533 | | 0.151850 | 0.151846 | 0.151911 | 0.151978 | 0.152048 | 54.67 | 54.71 |
| Morgan Stanley | 61745E6Y2 | 08/12/11 | 08/12/23 | 100.000 | VARIES | 5.0167 | | 0.140364 | 0.140386 | 0.140409 | 0.140383 | 0.140356 | 50.54 | 50.54 |
| Morgan Stanley | 61745E7E5 | 08/31/11 | 08/31/26 | 100.000 | VARIES | 5.5216 | | 0.124628 | 0.122676 | 0.124792 | 0.122841 | 0.124965 | 45.15 | 45.21 |
| Morgan Stanley | 61745E7K1 | 03/31/11 | 04/01/21 | 100.000 | VARIES | 5.3224 | | 0.150748 | 0.150669 | 0.150446 | 0.150217 | 0.149891 | 54.23 | 54.07 |
| Morgan Stanley | 61745ED65 | 04/08/11 | 04/08/26 | 100.000 | VARIES | 5.9065 | | 0.161614 | 0.161866 | 0.162126 | 0.162394 | 0.162741 | 58.27 | 58.46 |
| Morgan Stanley | 61745EE49 | 04/15/11 | 04/15/26 | 100.000 | VARIES | 5.7613 | | 0.151511 | 0.151750 | 0.151996 | 0.152248 | 0.152692 | 54.62 | 54.82 |
| Morgan Stanley | 61745EE98 | 09/22/10 | 09/22/19 | 100.000 | VARIES | 2.8227 | | 0.020005 | 0.020287 | 0.020573 | 0.020864 | 0.021158 | 7.31 | 7.52 |
| Morgan Stanley | 61745EF22 | 04/15/11 | 04/15/26 | 100.000 | VARIES | 5.8397 | | 0.170044 | 0.170095 | 0.170148 | 0.170202 | 0.170258 | 61.23 | 61.27 |
| Morgan Stanley | 61745EF63 | 05/18/10 | 05/18/25 | 100.000 | VARIES | 6.0399 | | 0.163723 | 0.163620 | 0.163600 | 0.163580 | 0.163559 | 58.92 | 58.89 |
| Morgan Stanley | 61745EF89 | 04/15/11 | 04/15/21 | 100.000 | VARIES | 2.2565 | | 0.007074 | 0.007153 | 0.007234 | 0.007316 | 0.007398 | 2.57 | 2.63 |
| Morgan Stanley | 61745EF97 | 08/31/11 | 08/31/31 | 100.000 | VARIES | 5.6735 | | 0.134726 | 0.133024 | 0.135745 | 0.134054 | 0.136821 | 48.99 | 49.37 |
| Morgan Stanley | 61745EG62 | 04/25/11 | 04/25/23 | 100.000 | VARIES | 5.6779 | | 0.156005 | 0.155442 | 0.156417 | 0.155686 | 0.156539 | 56.87 | 56.97 |
| Morgan Stanley | 61745EH46 | 04/26/11 | 04/26/26 | 100.000 | VARIES | 5.7525 | | 0.130621 | 0.130346 | 0.131516 | 0.131261 | 0.132963 | 47.69 | 48.05 |
| Morgan Stanley | 61745EJ28 | 04/29/11 | 04/29/26 | 100.000 | VARIES | 5.7372 | | 0.141653 | 0.140881 | 0.140913 | 0.140947 | 0.140982 | 50.81 | 50.74 |
| Morgan Stanley | 61745EJ77 | 09/30/10 | 09/30/17 | 100.000 | VARIES | 2.7147 | | 0.015541 | 0.015751 | | | | 4.22 | |
| Morgan Stanley | 61745EJ85 | 04/28/11 | 04/28/17 | 100.000 | VARIES | 1.7167 | | 0.012221 | | | | | 1.43 | |
| Morgan Stanley | 61745EJ93 | 09/09/11 | 09/09/26 | 100.000 | VARIES | 5.8527 | | 0.140548 | 0.140618 | 0.140689 | 0.141487 | 0.142309 | 50.63 | 50.97 |
| Morgan Stanley | 61745EL33 | 09/30/10 | 09/30/19 | 100.000 | VARIES | 2.8241 | | 0.028961 | 0.029370 | 0.029784 | 0.030205 | 0.030632 | 10.57 | 10.88 |
| Morgan Stanley | 61745EL41 | 04/29/11 | 04/29/18 | 100.000 | VARIES | 1.6126 | | 0.010564 | 0.010649 | 0.010735 | | | 3.83 | 1.27 |
| Morgan Stanley | 61745EL58 | 09/16/11 | 09/16/31 | 100.000 | VARIES | 5.8547 | | 0.133771 | 0.134312 | 0.134870 | 0.135718 | 0.136592 | 48.37 | 48.89 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Morgan Stanley | 61745EL90 | 10/15/10 | 10/15/19 | 100.000 | VARIES | 2.5026 | | 0.018394 | 0.018625 | 0.018858 | 0.019094 | 0.019332 | 6.70 | 6.87 |
| Morgan Stanley | 61745EM32 | 09/22/11 | 09/22/26 | 100.000 | VARIES | 5.5348 | | 0.131533 | 0.132210 | 0.132905 | 0.133620 | 0.134354 | 47.61 | 48.12 |
| Morgan Stanley | 61745EM81 | 05/17/11 | 05/17/23 | 100.000 | VARIES | 5.1511 | | 0.144378 | 0.144409 | 0.144378 | 0.144346 | 0.144262 | 51.98 | 51.97 |
| Morgan Stanley | 61745EM99 | 09/30/11 | 09/30/17 | 100.000 | VARIES | 3.3264 | | 0.012150 | 0.012352 | | | | 3.30 | |
| Morgan Stanley | 61745EN64 | 05/19/11 | 05/19/26 | 100.000 | VARIES | 5.5224 | | 0.140062 | 0.137557 | 0.139606 | 0.137096 | 0.139615 | 50.64 | 50.49 |
| Morgan Stanley | 61745EN72 | 09/30/11 | 09/30/31 | 100.000 | VARIES | 6.1252 | | 0.132246 | 0.133193 | 0.134169 | 0.135175 | 0.136212 | 47.95 | 48.67 |
| Morgan Stanley | 61745EP47 | 05/12/11 | 05/12/21 | 100.000 | VARIES | 1.9923 | | 0.013504 | 0.013638 | 0.013774 | 0.013911 | 0.014050 | 4.90 | 5.00 |
| Morgan Stanley | 61745ER52 | 10/15/10 | 10/15/19 | 100.000 | VARIES | 2.6938 | | 0.023193 | 0.023506 | 0.023822 | 0.024143 | 0.024468 | 8.45 | 8.68 |
| Morgan Stanley | 61745ER60 | 05/31/11 | 05/31/31 | 100.000 | VARIES | 5.6682 | | 0.138876 | 0.138021 | 0.137779 | 0.137529 | 0.137273 | 49.81 | 49.54 |
| Morgan Stanley | 61745ES28 | 06/24/10 | 06/24/20 | 100.000 | VARIES | 5.8923 | | 0.168861 | 0.168308 | 0.167739 | 0.167062 | 0.166365 | 60.68 | 60.25 |
| Morgan Stanley | 61745ES93 | 10/27/10 | 10/27/17 | 100.000 | VARIES | 2.4456 | | 0.017825 | 0.018043 | | | | 5.32 | |
| Morgan Stanley | 61745ET27 | 05/31/11 | 05/31/26 | 100.000 | VARIES | 5.5394 | | 0.149750 | 0.149703 | 0.149655 | 0.149605 | 0.149644 | 53.90 | 53.87 |
| Morgan Stanley | 61745EU66 | 06/10/11 | 06/10/26 | 100.000 | VARIES | 5.3579 | | 0.148467 | 0.148212 | 0.147951 | 0.147682 | 0.147532 | 53.39 | 53.21 |
| Morgan Stanley | 61745EV40 | 06/14/11 | 06/14/21 | 100.000 | VARIES | 2.3142 | | 0.014247 | 0.014412 | 0.014579 | 0.014748 | 0.014918 | 5.16 | 5.28 |
| Morgan Stanley | 61745EV65 | 01/20/09 | 01/20/24 | 100.000 | VARIES | 5.9022 | | 0.150713 | 0.151918 | 0.152923 | 0.153958 | 0.155023 | 54.83 | 55.58 |
| Morgan Stanley | 61745EW23 | 06/23/11 | 06/23/26 | 100.000 | VARIES | 5.4880 | | 0.125920 | 0.126248 | 0.126584 | 0.126930 | 0.127854 | 45.40 | 45.64 |
| Morgan Stanley | 61745EW31 | 10/27/11 | 10/27/31 | 100.000 | VARIES | 6.4618 | | 0.174989 | 0.175060 | 0.175134 | 0.175210 | 0.175289 | 63.02 | 63.07 |
| Morgan Stanley | 61745EW49 | 01/30/09 | 01/30/24 | 100.000 | VARIES | 6.4553 | | 0.166230 | 0.167450 | 0.168711 | 0.170011 | 0.170951 | 60.44 | 61.31 |
| Morgan Stanley | 61745EW72 | 11/23/10 | 11/23/19 | 100.000 | VARIES | 2.3594 | | 0.018253 | 0.018468 | 0.018686 | 0.018906 | 0.019129 | 6.63 | 6.78 |
| Morgan Stanley | 61745EW98 | 11/17/11 | 11/17/17 | 100.000 | VARIES | 3.9291 | | 0.012015 | 0.012251 | | | | 3.84 | |
| Morgan Stanley | 61745EX63 | 06/30/11 | 06/30/31 | 100.000 | VARIES | 5.7759 | | 0.139594 | 0.138619 | 0.138362 | 0.138097 | 0.137824 | 50.08 | 49.76 |
| Morgan Stanley | 61745EY21 | 07/15/10 | 07/15/20 | 100.000 | VARIES | 3.4515 | | 0.022452 | 0.022839 | 0.023234 | 0.023634 | 0.024042 | 8.28 | 8.57 |
| Morgan Stanley | 61745EY39 | 12/15/10 | 12/15/19 | 100.000 | VARIES | 5.6449 | | 0.160785 | 0.160263 | 0.159728 | 0.159061 | 0.158375 | 57.77 | 57.36 |
| Morgan Stanley | 61745EY47 | 06/30/11 | 06/30/26 | 100.000 | VARIES | 5.5720 | | 0.137135 | 0.137785 | 0.138453 | 0.139139 | 0.140043 | 49.49 | 49.97 |
| Morgan Stanley | 61745EZ79 | 12/15/10 | 12/15/19 | 100.000 | VARIES | 2.6578 | | 0.031717 | 0.032138 | 0.032565 | 0.032998 | 0.033437 | 11.51 | 11.82 |
| Morgan Stanley | 61745EZ87 | 07/07/11 | 07/07/26 | 100.000 | VARIES | 5.7789 | | 0.141090 | 0.141943 | 0.142819 | 0.143980 | 0.145173 | 51.25 | 52.03 |
| Morgan Stanley | 61745EZ95 | 11/29/11 | 11/29/19 | 100.000 | VARIES | 5.8964 | | 0.164877 | 0.164732 | 0.164582 | 0.164392 | 0.164197 | 59.32 | 59.20 |
| Morgan Stanley | 61746BDP8 | 02/04/14 | 02/04/19 | 100.000 | 0.000 | 2.5695 | | 0.076079 | 0.077057 | 0.078047 | 0.079049 | 0.080065 | 27.85 | 28.57 |
| Morgan Stanley | 6174822C7 | 09/28/12 | 09/28/27* | 100.000 | VARIES | 4.7925 | | 0.133059 | 0.133426 | | | | 35.33* | |
| Morgan Stanley | 6174822D5 | 09/28/12 | 09/28/32* | 100.000 | VARIES | 5.0082 | | 0.136333 | 0.136455 | | | | 36.15* | |
| Morgan Stanley | 6174822E3 | 09/28/12 | 09/28/32* | 100.000 | VARIES | 5.0052 | | 0.133058 | 0.133016 | | | | 35.25* | |
| Morgan Stanley | 6174822F0 | 09/28/12 | 09/28/32* | 100.000 | VARIES | 4.9983 | | 0.126207 | 0.125653 | | | | 33.35* | |
| Morgan Stanley | 6174822J2 | 09/28/12 | 09/28/32* | 100.000 | VARIES | 5.0415 | | 0.134963 | 0.135106 | | | | 35.79* | |
| Morgan Stanley | 6174822R4 | 10/31/12 | 10/31/19 | 100.000 | 0.000 | 3.3499 | | 0.106277 | 0.108057 | 0.109867 | 0.111707 | 0.113578 | 38.80 | 40.11 |
| Morgan Stanley | 6174822S2 | 10/31/12 | 10/31/17 | 100.000 | 0.000 | 2.8338 | | 0.088094 | 0.089343 | | | | 26.56 | |
| Morgan Stanley | 6174822X1 | 10/31/12 | 10/29/32* | 100.000 | VARIES | 4.6666 | | 0.118493 | 0.118152 | 0.117803 | | | 35.25* | |
| Morgan Stanley | 6174822Y9 | 10/31/12 | 10/29/32* | 100.000 | VARIES | 4.6742 | | 0.125222 | 0.125417 | 0.125617 | | | 37.35* | |
| Morgan Stanley | 6174823M4 | 11/30/12 | 11/29/19 | 100.000 | 0.000 | 3.2127 | | 0.101367 | 0.102995 | 0.104650 | 0.106331 | 0.108039 | 36.89 | 38.09 |
| Morgan Stanley | 6174823N2 | 11/30/12 | 11/30/17 | 100.000 | 0.000 | 2.8395 | | 0.088291 | 0.089544 | | | | 29.27 | |
| Morgan Stanley | 6174824H4 | 04/30/13 | 04/28/23 | 100.000 | VARIES | 3.0093 | | 0.080603 | 0.080762 | 0.080935 | 0.081110 | 0.081304 | 29.07 | 29.19 |
| Morgan Stanley | 6174824W1 | 05/30/13 | 05/30/28 | 100.000 | VARIES | 3.5684 | | 0.094454 | 0.094552 | 0.094702 | 0.094855 | 0.095010 | 34.03 | 34.13 |
| Morgan Stanley | 6174824Z4 | 07/03/13 | 06/29/20 | 100.000 | 0.000 | 3.7329 | | 0.117974 | 0.120175 | 0.122418 | 0.124703 | 0.127031 | 42.88 | 44.49 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Morgan Stanley | 617482D76 | 11/28/11 | 11/28/17 | 100.000 | 0.000 | 6.9072 | | 0.269436 | 0.278742 | | | | | 89.78 | |
| Morgan Stanley | 617482F41 | 01/30/12 | 01/30/18 | 100.000 | 0.000 | 4.7546 | | 0.163172 | 0.167051 | 0.171022 | | | | 60.63 | 4.96 |
| Morgan Stanley | 617482F66 | 01/31/12 | 01/29/27* | 100.000 | VARIES | 5.2920 | | 0.138540 | 0.138006 | | | | | 4.02* | |
| Morgan Stanley | 617482F90 | 02/29/12 | 02/28/19 | 100.000 | 0.000 | 5.2371 | | 0.182565 | 0.184291 | 0.192252 | 0.194069 | 0.202452 | | 68.15 | 71.76 |
| Morgan Stanley | 617482G73 | 03/30/12 | 03/29/18 | 100.000 | 0.000 | 4.9522 | | 0.171413 | 0.175657 | 0.180007 | | | | 63.26 | 15.84 |
| Morgan Stanley | 617482H23 | 03/16/12 | 03/16/27 | 100.000 | VARIES | 6.4024 | | 0.168775 | 0.168064 | 0.167741 | 0.167407 | 0.167063 | | 60.52 | 60.26 |
| Morgan Stanley | 617482H56 | 03/30/12 | 03/30/27* | 100.000 | VARIES | 6.3038 | | 0.162594 | | | | | | 14.31* | |
| Morgan Stanley | 617482H64 | 04/02/12 | 04/02/27* | 100.000 | VARIES | 6.2401 | | 0.161389 | 0.160648 | | | | | 14.85* | |
| Morgan Stanley | 617482J62 | 04/30/12 | 04/28/17 | 100.000 | 0.000 | 4.8877 | | 0.168679 | | | | | | 19.74 | |
| Morgan Stanley | 617482J96 | 04/30/12 | 04/28/17 | 100.000 | 0.000 | 4.8877 | | 0.168679 | | | | | | 19.74 | |
| Morgan Stanley | 617482K45 | 04/25/12 | 04/26/27 | 100.000 | VARIES | 6.3672 | | 0.164284 | 0.163893 | 0.163489 | 0.163072 | 0.163090 | | 59.02 | 58.76 |
| Morgan Stanley | 617482L69 | 01/30/12 | 01/30/17 | 100.000 | 0.000 | 4.4802 | | 0.151910 | | | | | | 4.41 | |
| Morgan Stanley | 617482L85 | 01/31/12 | 01/31/17 | 100.000 | 0.000 | 4.4377 | | 0.150186 | | | | | | 4.36 | |
| Morgan Stanley | 617482L93 | 01/31/12 | 01/31/18 | 100.000 | 0.000 | 4.6981 | | 0.160832 | 0.164610 | 0.168477 | | | | 59.73 | 4.89 |
| Morgan Stanley | 617482M27 | 02/29/12 | 02/28/18 | 100.000 | 0.000 | 5.1562 | | 0.179108 | 0.180730 | 0.188462 | | | | 66.82 | 10.93 |
| Morgan Stanley | 617482M68 | 03/30/12 | 03/29/18 | 100.000 | 0.000 | 4.9684 | | 0.172097 | 0.176372 | 0.180753 | | | | 63.52 | 15.91 |
| Morgan Stanley | 617482M84 | 03/30/12 | 03/27/17 | 100.000 | 0.000 | 4.7959 | | 0.164823 | | | | | | 14.17 | |
| Morgan Stanley | 617482N26 | 04/30/12 | 04/30/18 | 100.000 | 0.000 | 5.1860 | | 0.181380 | 0.186083 | 0.190908 | | | | 66.72 | 22.72 |
| Morgan Stanley | 617482N83 | 07/05/12 | 07/03/19 | 100.000 | 0.000 | 5.1923 | | 0.177003 | 0.181598 | 0.186312 | 0.191149 | 0.196112 | | 66.21 | 69.69 |
| Morgan Stanley | 617482P73 | 10/03/12 | 10/03/18 | 100.000 | 0.000 | 3.2792 | | 0.103746 | 0.105447 | 0.107176 | 0.108934 | | | 37.96 | 29.47 |
| Morgan Stanley | 617482PU2 | 12/22/10 | 12/22/25 | 100.000 | VARIES | 6.2468 | | 0.162103 | 0.162069 | 0.162034 | 0.161998 | 0.161960 | | 58.35 | 58.32 |
| Morgan Stanley | 617482Q23 | 10/31/12 | 10/31/19 | 100.000 | 0.000 | 3.3725 | | 0.107089 | 0.108895 | 0.110732 | 0.112599 | 0.114497 | | 39.10 | 40.43 |
| Morgan Stanley | 617482Q72 | 05/30/12 | 11/30/17 | 100.000 | 0.000 | 5.8535 | | 0.208514 | 0.213444 | | | | | 70.34 | |
| Morgan Stanley | 617482QH0 | 01/28/11 | 01/27/17 | 100.000 | 0.000 | 4.1753 | | 0.145561 | | | | | | 3.78 | |
| Morgan Stanley | 617482QY3 | 02/08/11 | 12/22/20 | 100.000 | VARIES | N/A | | 0.148559 | 0.148596 | 0.148804 | 0.149018 | 0.149336 | | 53.52 | 53.69 |
| Morgan Stanley | 617482R55 | 05/31/12 | 05/28/32* | 100.000 | VARIES | 6.7095 | | 0.160302 | 0.157627 | | | | | 23.88* | |
| Morgan Stanley | 617482R63 | 06/04/12 | 06/04/27 | 100.000 | VARIES | 6.4700 | | 0.179307 | 0.179242 | 0.179175 | 0.179105 | 0.178408 | | 64.54 | 64.47 |
| Morgan Stanley | 617482R71 | 06/15/12 | 06/15/27* | 100.000 | VARIES | 6.6026 | | 0.182313 | | | | | | 30.08* | |
| Morgan Stanley | 617482R97 | 06/29/12 | 06/29/17 | 100.000 | 0.000 | 4.7648 | | 0.163593 | | | | | | 29.12 | |
| Morgan Stanley | 617482RB2 | 02/25/11 | 02/27/17 | 100.000 | 0.000 | 4.3449 | | 0.152918 | | | | | | 8.56 | |
| Morgan Stanley | 617482RH9 | 02/28/11 | 02/27/26 | 100.000 | VARIES | 5.9551 | | 0.157540 | 0.157259 | 0.156969 | 0.156913 | 0.156855 | | 56.59 | 56.48 |
| Morgan Stanley | 617482RL0 | 03/30/11 | 09/29/17 | 100.000 | 0.000 | 4.3133 | | 0.151491 | 0.154758 | | | | | 41.19 | |
| Morgan Stanley | 617482S70 | 06/29/12 | 06/29/32* | 100.000 | VARIES | 6.4089 | | 0.156711 | | | | | | 28.05* | |
| Morgan Stanley | 617482S88 | 06/29/12 | 06/29/27* | 100.000 | VARIES | 6.1369 | | 0.169642 | | | | | | 30.37* | |
| Morgan Stanley | 617482T95 | 07/31/12 | 07/31/18 | 100.000 | 0.000 | 4.8289 | | 0.162342 | 0.166262 | 0.170276 | 0.174387 | | | 60.35 | 36.33 |
| Morgan Stanley | 617482TA2 | 04/28/11 | 07/28/17 | 100.000 | 0.000 | 4.1508 | | 0.143060 | 0.146030 | | | | | 30.15 | |
| Morgan Stanley | 617482TQ7 | 05/27/11 | 05/30/17 | 100.000 | 0.000 | 3.9014 | | 0.134075 | | | | | | 19.98 | |
| Morgan Stanley | 617482U44 | 07/31/12 | 07/30/27* | 100.000 | VARIES | 5.9206 | | 0.161044 | 0.164306 | 0.162227 | | | | 34.08* | |
| Morgan Stanley | 617482U51 | 07/31/12 | 07/30/32* | 100.000 | VARIES | 6.0841 | | 0.157900 | 0.160291 | 0.157448 | | | | 33.27* | |
| Morgan Stanley | 617482UH5 | 05/31/11 | 05/29/26 | 100.000 | VARIES | 5.3835 | | 0.145934 | 0.145650 | 0.145358 | 0.145058 | 0.144960 | | 52.47 | 52.26 |
| Morgan Stanley | 617482UP7 | 06/29/11 | 06/29/17 | 100.000 | 0.000 | 3.6574 | | 0.124007 | | | | | | 22.07 | |
| Morgan Stanley | 617482UY8 | 06/15/11 | 06/13/31 | 100.000 | VARIES | 5.5345 | | 0.139594 | 0.138924 | 0.138630 | 0.138329 | 0.138018 | | 50.12 | 49.84 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Morgan Stanley | 617482V50 | 07/31/12 | 07/30/32* | 100.000 | VARIABLES | 6.0491 | | 0.146378 | 0.147565 | 0.143903 | | | | 30.66* | |
| Morgan Stanley | 617482V68 | 08/17/12 | 08/17/27* | 100.000 | VARIABLES | 5.8776 | | 0.165866 | 0.166359 | | | | | 37.57* | |
| Morgan Stanley | 617482V76 | 08/31/12 | 08/31/32* | 100.000 | VARIABLES | 5.8050 | | 0.154246 | 0.151571 | | | | | 36.53* | |
| Morgan Stanley | 617482V84 | 08/31/12 | 08/31/32* | 100.000 | VARIABLES | 5.7935 | | 0.143198 | 0.140108 | | | | | 33.81* | |
| Morgan Stanley | 617482VB7 | 06/30/11 | 06/30/31 | 100.000 | VARIABLES | 5.5330 | | 0.140814 | 0.140422 | 0.140019 | 0.139605 | 0.139453 | | 50.62 | 50.33 |
| Morgan Stanley | 617482VG6 | 06/14/11 | 09/14/17 | 100.000 | 0.000 | 3.8913 | | 0.132339 | 0.134913 | | | | | 33.95 | |
| Morgan Stanley | 617482VQ4 | 08/31/11 | 08/31/17 | 100.000 | 0.000 | 4.9901 | | 0.176372 | 0.177825 | | | | | 42.95 | |
| Morgan Stanley | 617482VU5 | 08/29/11 | 08/29/17 | 100.000 | 0.000 | 5.0291 | | 0.176143 | 0.181565 | | | | | 43.26 | |
| Morgan Stanley | 617482VX9 | 09/29/11 | 09/29/17 | 100.000 | 0.000 | 6.0378 | | 0.225811 | 0.232628 | | | | | 61.74 | |
| Morgan Stanley | 617482W75 | 08/31/12 | 08/31/18 | 100.000 | 0.000 | 4.3348 | | 0.142155 | 0.142868 | 0.148384 | 0.149129 | | | 52.78 | 36.05 |
| Morgan Stanley | 617482WC4 | 07/28/11 | 07/28/17 | 100.000 | 0.000 | 4.3106 | | 0.148200 | 0.151394 | | | | | 31.25 | |
| Morgan Stanley | 617482WK6 | 07/28/11 | 07/28/17 | 100.000 | 0.000 | 4.3106 | | 0.148200 | 0.151394 | | | | | 31.25 | |
| Morgan Stanley | 617482X25 | 08/31/12 | 08/31/27* | 100.000 | VARIABLES | 5.6218 | | 0.154394 | 0.152397 | | | | | 36.69* | |
| Morgan Stanley | 617482X41 | 08/31/12 | 08/31/32* | 100.000 | VARIABLES | 5.8551 | | 0.157541 | 0.155118 | | | | | 37.37* | |
| Morgan Stanley | 617482X90 | 09/28/12 | 09/28/18 | 100.000 | 0.000 | 3.2592 | | 0.103032 | 0.104711 | 0.106417 | 0.108151 | | | 37.71 | 28.73 |
| Morgan Stanley | 617482XG4 | 08/30/11 | 08/29/31 | 100.000 | VARIABLES | 6.1189 | | 0.153862 | 0.154255 | 0.152950 | 0.153311 | 0.151981 | | 56.12 | 55.77 |
| Morgan Stanley | 617482XL3 | 08/26/11 | 08/25/17 | 100.000 | 0.000 | 4.9768 | | 0.176739 | 0.181137 | | | | | 42.15 | |
| MORGAN STANLEY | 617482XT6 | 08/31/11 | 08/31/17 | 100.000 | 1.000 | 5.0230 | 296.16 | 0.170963 | 0.174535 | | | | | 41.51 | |
| Morgan Stanley | 617482XW9 | 09/29/11 | 09/29/17 | 100.000 | 0.000 | 6.0328 | | 0.225571 | 0.232375 | | | | | 61.68 | |
| Morgan Stanley | 617482Y99 | 11/30/12 | 11/30/27* | 100.000 | VARIABLES | 4.1468 | | 0.114289 | 0.114569 | | | | | 37.54* | |
| Morgan Stanley | 617482YD0 | 09/16/11 | 09/14/18 | 100.000 | 0.000 | 5.1470 | | 0.184284 | 0.189027 | 0.193891 | 0.198881 | | | 68.22 | 49.95 |
| Morgan Stanley | 617482Z23 | 11/30/12 | 11/30/32* | 100.000 | VARIABLES | 4.3510 | | 0.110896 | 0.110593 | | | | | 36.43* | |
| Morgan Stanley | 617482Z31 | 11/30/12 | 11/30/32* | 100.000 | VARIABLES | 4.3570 | | 0.116736 | 0.116902 | | | | | 38.44* | |
| Morgan Stanley | 61755S172 | 06/04/12 | 05/30/17 | 100.000 | 0.000 | 5.5377 | | 0.196570 | | | | | | 29.29 | |
| Morgan Stanley | 61755S354 | 07/03/12 | 02/27/17 | 100.000 | 0.000 | 4.7356 | | 0.159755 | | | | | | 8.95 | |
| Morgan Stanley | 61755S412 | 08/02/12 | 07/30/18 | 100.000 | 0.000 | 4.5511 | | 0.151316 | 0.154759 | 0.158281 | 0.161883 | | | 56.15 | 33.73 |
| Morgan Stanley | 61755S552 | 08/17/12 | 10/17/17 | 100.000 | 0.000 | 4.2529 | | 0.140785 | 0.143779 | | | | | 40.80 | |
| Morgan Stanley | 61758S260 | 09/04/14 | 02/28/22 | 100.000 | 0.000 | 3.2754 | | 0.096520 | 0.096501 | 0.099707 | 0.099688 | 0.103000 | | 35.62 | 36.79 |
| Morgan Stanley | 61758S559 | 09/02/14 | 07/03/23 | 100.000 | 0.000 | 3.4567 | | 0.102260 | 0.104028 | 0.105826 | 0.107655 | 0.109515 | | 37.77 | 39.08 |
| Morgan Stanley | 61758S625 | 10/03/14 | 03/31/22 | 100.000 | 0.000 | 3.6906 | | 0.110274 | 0.112309 | 0.114381 | 0.116492 | 0.118642 | | 40.44 | 41.94 |
| Morgan Stanley | 61759G653 | 07/30/10 | 03/30/17 | 100.000 | 0.000 | 5.0432 | | 0.190468 | | | | | | 16.95 | |
| Morgan Stanley | 61760E226 | 08/31/11 | 08/31/17 | 100.000 | 0.000 | 5.0772 | | 0.180215 | 0.181777 | | | | | 43.90 | |
| Morgan Stanley | 61760E309 | 02/25/11 | 02/22/18 | 100.000 | 0.000 | 4.9086 | | 0.177957 | 0.182325 | 0.186799 | | | | 65.99 | 9.53 |
| Morgan Stanley | 61760E341 | 06/29/11 | 06/24/26 | 100.000 | 1.000 | 5.3273 | | 0.188172 | 0.192445 | 0.196831 | 0.201334 | 0.205957 | | 68.57 | 71.73 |
| Morgan Stanley | 61760E366 | 06/30/11 | 06/30/17 | 100.000 | 0.000 | 3.7942 | | 0.129596 | | | | | | 23.20 | |
| Morgan Stanley | 61760E499 | 07/29/11 | 07/31/17 | 100.000 | 0.000 | 4.2686 | | 0.146487 | 0.149614 | | | | | 31.18 | |
| Morgan Stanley | 61760E630 | 05/27/11 | 05/24/17 | 100.000 | 0.000 | 3.9897 | | 0.137675 | | | | | | 19.69 | |
| Morgan Stanley | 61760P650 | 09/29/11 | 12/22/17 | 100.000 | 0.000 | 6.0586 | | 0.229987 | 0.236954 | | | | | 81.98 | |
| MORGAN STANLEY | 61760P692 | 09/30/11 | 09/29/17 | 100.000 | 1.000 | 6.0176 | 357.31 | 0.215216 | 0.220855 | | | | | 58.69 | |
| MORGAN STANLEY | 61760P825 | 09/30/11 | 09/29/17 | 100.000 | 1.000 | 6.0423 | 358.99 | 0.216362 | 0.222060 | | | | | 59.01 | |
| Morgan Stanley | 61760QAB0 | 02/29/12 | 02/29/32 | 100.000 | VARIABLES | 5.1014 | | 0.118021 | 0.115813 | 0.118157 | 0.116660 | 0.119041 | | 42.69 | 42.96 |
| Morgan Stanley | 61760QAC8 | 02/29/12 | 02/29/32 | 100.000 | VARIABLES | 5.1025 | | 0.132024 | 0.129615 | 0.131496 | 0.129083 | 0.131203 | | 47.68 | 47.52 |

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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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|----------------|-----------|------------|---------------|--|--------------------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|--|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Morgan Stanley | 61760QAE4 | 02/29/12 | 02/28/17 | 100.000 | VARIABLE | 3.1265 | 0.017041 | | | | | | | 0.99 | |
| Morgan Stanley | 61760QAG9 | 03/15/12 | 03/15/32 | 100.000 | VARIABLE | 5.5710 | 0.130717 | 0.130018 | 0.130174 | 0.130335 | 0.130499 | 46.87 | 46.93 | | |
| Morgan Stanley | 61760QAK0 | 03/30/12 | 03/30/32 | 100.000 | VARIABLE | 5.8741 | 0.133263 | 0.133223 | 0.133182 | 0.133140 | 0.133698 | 47.96 | 47.98 | | |
| Morgan Stanley | 61760QAM6 | 03/16/12 | 03/16/17 | 100.000 | VARIABLE | 3.6246 | 0.030683 | | | | | 2.30 | | | |
| Morgan Stanley | 61760QAN4 | 03/30/12 | 03/30/32 | 100.000 | VARIABLE | 6.0912 | 0.150727 | 0.149948 | 0.149146 | 0.148320 | 0.148134 | 53.98 | 53.45 | | |
| Morgan Stanley | 61760QAP9 | 03/30/12 | 03/30/27 | 100.000 | VARIABLE | 5.8451 | 0.138132 | 0.138258 | 0.138387 | 0.138520 | 0.139324 | 49.77 | 49.93 | | |
| Morgan Stanley | 61760QAR5 | 03/30/12 | 03/30/17 | 100.000 | VARIABLE | 3.2447 | 0.020356 | | | | | 1.81 | | | |
| Morgan Stanley | 61760QAU8 | 03/30/12 | 03/30/17 | 100.000 | VARIABLE | 3.2451 | 0.020368 | | | | | 1.81 | | | |
| Morgan Stanley | 61760QAW4 | 04/30/12 | 04/30/32 | 100.000 | VARIABLE | 5.9580 | 0.135845 | 0.135912 | 0.135980 | 0.136051 | 0.136721 | 48.92 | 49.01 | | |
| Morgan Stanley | 61760QAY0 | 04/16/12 | 04/16/19 | 100.000 | VARIABLE | 3.3327 | 0.014903 | 0.015151 | 0.015403 | 0.015660 | 0.015921 | 5.45 | 5.63 | | |
| Morgan Stanley | 61760QBA1 | 04/30/12 | 04/30/17 | 100.000 | VARIABLE | 3.6147 | 0.030415 | | | | | 3.62 | | | |
| Morgan Stanley | 61760QBB9 | 04/30/12 | 04/30/32* | 100.000 | VARIABLE | 6.3756 | 0.148943 | 0.146705 | | | | 17.87* | | | |
| Morgan Stanley | 61760QBC7 | 04/30/12 | 04/30/17 | 100.000 | VARIABLE | 3.3428 | 0.023026 | | | | | 2.74 | | | |
| Morgan Stanley | 61760QBE3 | 05/21/12 | 05/21/21 | 100.000 | VARIABLE | 3.6559 | 0.015479 | 0.015762 | 0.016050 | 0.016343 | 0.016642 | 5.65 | 5.85 | | |
| Morgan Stanley | 61760QBG8 | 05/16/12 | 05/16/22 | 100.000 | VARIABLE | 3.9371 | 0.021706 | 0.022133 | 0.022569 | 0.023013 | 0.023466 | 7.93 | 8.25 | | |
| Morgan Stanley | 61760QBH6 | 05/31/12 | 05/31/27 | 100.000 | VARIABLE | 6.1478 | 0.144070 | 0.142164 | 0.142144 | 0.142123 | 0.142102 | 51.46 | 51.17 | | |
| Morgan Stanley | 61760QBJ2 | 05/31/12 | 05/31/27 | 100.000 | VARIABLE | 6.1478 | 0.144070 | 0.142164 | 0.142144 | 0.142123 | 0.142102 | 51.46 | 51.17 | | |
| Morgan Stanley | 61760QBK9 | 05/30/12 | 05/30/17 | 100.000 | VARIABLE | 3.9102 | 0.038422 | | | | | 5.72 | | | |
| Morgan Stanley | 61760QBM5 | 06/15/12 | 06/15/19 | 100.000 | VARIABLE | 4.3022 | 0.020835 | 0.021283 | 0.021741 | 0.022208 | 0.022686 | 7.60 | 7.93 | | |
| Morgan Stanley | 61760QBP8 | 06/20/12 | 06/20/17 | 100.000 | VARIABLE | 4.3857 | 0.010484 | | | | | 1.77 | | | |
| Morgan Stanley | 61760QBR4 | 08/02/12 | 08/02/19 | 100.000 | VARIABLE | 3.6421 | 0.016006 | 0.016297 | 0.016594 | 0.016896 | 0.017204 | 5.90 | 6.12 | | |
| Morgan Stanley | 61760QBS2 | 07/20/12 | 07/20/17 | 100.000 | VARIABLE | 3.6337 | 0.016979 | 0.017288 | | | | 3.43 | | | |
| Morgan Stanley | 61760QBU7 | 08/14/12 | 08/14/17 | 100.000 | VARIABLE | 3.5376 | 0.014419 | 0.014674 | | | | 3.26 | | | |
| Morgan Stanley | 61760QBV5 | 08/31/12 | 09/01/19 | 100.000 | VARIABLE | 3.6021 | 0.015026 | 0.015296 | 0.015572 | 0.015852 | 0.016138 | 5.52 | 5.72 | | |
| Morgan Stanley | 61760QBY9 | 10/15/12 | 10/15/24 | 100.000 | VARIABLE | 4.4801 | 0.124717 | 0.124707 | 0.124696 | 0.124685 | 0.124648 | 44.89 | 44.89 | | |
| Morgan Stanley | 61760QBZ6 | 10/10/12 | 10/10/24 | 100.000 | VARIABLE | 4.6395 | 0.128849 | 0.128866 | 0.128883 | 0.128862 | 0.128841 | 46.39 | 46.39 | | |
| Morgan Stanley | 61760QCB8 | 11/28/12 | 11/28/27 | 100.000 | VARIABLE | 4.4679 | 0.136735 | 0.137510 | 0.138301 | 0.139111 | 0.139939 | 49.42 | 49.99 | | |
| Morgan Stanley | 61760QCD4 | 12/28/12 | 12/28/22 | 100.000 | VARIABLE | 2.1577 | 0.008540 | 0.008632 | 0.008725 | 0.008819 | 0.008914 | 3.09 | 3.16 | | |
| Morgan Stanley | 61760QCG7 | 01/31/13 | 01/31/23 | 100.000 | VARIABLE | 2.1326 | 0.009259 | 0.009357 | 0.009457 | 0.009558 | 0.009660 | 3.38 | 3.45 | | |
| Morgan Stanley | 61760QCJ1 | 02/15/13 | 02/15/18 | 100.000 | VARIABLE | 1.6303 | 0.009222 | 0.009297 | 0.009373 | | | 3.35 | 0.41 | | |
| Morgan Stanley | 61760QCK8 | 02/28/13 | 03/01/23 | 100.000 | VARIABLE | 1.9099 | 0.009152 | 0.009239 | 0.009328 | 0.009417 | 0.009507 | 3.33 | 3.40 | | |
| Morgan Stanley | 61760QCQ5 | 06/28/13 | 06/28/28 | 100.000 | VARIABLE | 3.9696 | 0.096981 | 0.096337 | 0.096577 | 0.096822 | 0.097072 | 34.80 | 34.81 | | |
| Morgan Stanley | 61760QCR3 | 06/07/13 | 06/07/20 | 100.000 | VARIABLE | 1.7754 | 0.011493 | 0.011595 | 0.011698 | 0.011802 | 0.011907 | 4.16 | 4.23 | | |
| Morgan Stanley | 61760QCS1 | 06/07/13 | 06/07/28 | 100.000 | VARIABLE | 4.0272 | 0.098341 | 0.097627 | 0.097386 | 0.097141 | 0.096891 | 35.25 | 35.00 | | |
| Morgan Stanley | 61760QCT9 | 06/28/13 | 06/28/28 | 100.000 | VARIABLE | 4.5851 | 0.109309 | 0.108450 | 0.108749 | 0.109055 | 0.109368 | 39.19 | 39.21 | | |
| Morgan Stanley | 61760QCV4 | 06/28/13 | 06/28/28 | 100.000 | VARIABLE | 4.3010 | 0.108477 | 0.108605 | 0.108737 | 0.108870 | 0.109425 | 39.08 | 39.17 | | |
| Morgan Stanley | 61760QCW2 | 06/28/13 | 06/28/28 | 100.000 | VARIABLE | 4.2811 | 0.107978 | 0.108120 | 0.108266 | 0.108415 | 0.108976 | 38.90 | 39.00 | | |
| Morgan Stanley | 61760QCY8 | 07/31/13 | 07/31/28 | 100.000 | VARIABLE | 4.5084 | 0.112997 | 0.113040 | 0.113085 | 0.113131 | 0.113178 | 40.70 | 40.73 | | |
| Morgan Stanley | 61760QCZ5 | 07/31/13 | 07/31/33 | 100.000 | VARIABLE | 4.4981 | 0.109159 | 0.108722 | 0.108275 | 0.107818 | 0.107351 | 39.09 | 38.76 | | |
| Morgan Stanley | 61760QDB7 | 08/19/13 | 08/19/33 | 100.000 | VARIABLE | 4.7352 | 0.118903 | 0.118416 | 0.117918 | 0.118263 | 0.118616 | 42.59 | 42.60 | | |
| Morgan Stanley | 61760QDD3 | 08/19/13 | 08/19/33 | 100.000 | VARIABLE | 4.5466 | 0.109248 | 0.107803 | 0.106325 | 0.106278 | 0.106229 | 38.68 | 38.26 | | |
| Morgan Stanley | 61760QDE1 | 08/28/13 | 08/28/33 | 100.000 | VARIABLE | 4.4982 | 0.107432 | 0.105728 | 0.103985 | 0.103774 | 0.103559 | 37.94 | 37.34 | | |

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SECTION I-B

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Issue Price (Percent of Principal Amount) | Annual Interest Rate | Yield | TOTAL OID to 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Morgan Stanley | 61760QDH4 | 09/06/13 | 09/06/21 | 100.000 | VARIES | 2.3953 | | 0.009749 | 0.009865 | 0.009983 | 0.010103 | 0.010224 | 3.56 | 3.64 |
| Morgan Stanley | 61760QDL5 | 09/26/13 | 09/26/33 | 100.000 | VARIES | 4.6879 | | 0.113465 | 0.112210 | 0.110925 | 0.110916 | 0.110907 | 40.38 | 39.93 |
| Morgan Stanley | 61760QDR2 | 11/27/13 | 11/27/33 | 100.000 | VARIES | 4.4302 | | 0.106503 | 0.104174 | 0.101794 | 0.101597 | 0.101395 | 37.76 | 36.60 |
| Morgan Stanley | 61760QEC4 | 03/31/14 | 03/31/34 | 100.000 | VARIES | 4.3149 | | 0.109291 | 0.107842 | 0.106363 | 0.104851 | 0.104914 | 38.82 | 37.89 |
| Morgan Stanley | 61760QEZ3 | 09/17/14 | 09/17/34 | 100.000 | VARIES | 2.6675 | | 0.012280 | 0.011638 | 0.010988 | 0.010329 | 0.009662 | 4.17 | 3.70 |
| Morgan Stanley | 61760QFH2 | 10/30/14 | 10/30/24 | 100.000 | VARIES | 2.1052 | | 0.055166 | 0.055357 | 0.055550 | 0.055745 | 0.055942 | 19.92 | 20.06 |
| Morgan Stanley | 61760QGA6 | 05/27/15 | 05/27/30 | 100.000 | VARIES | 2.7018 | | 0.010703 | 0.010439 | 0.010171 | 0.009899 | 0.009624 | 3.79 | 3.59 |
| Morgan Stanley | 61760QGB4 | 05/20/15 | 05/20/25 | 100.000 | VARIES | 2.6352 | | 0.008445 | 0.008187 | 0.007925 | 0.007660 | 0.007761 | 2.97 | 2.80 |
| Morgan Stanley | 61760QGP3 | 06/30/15 | 06/30/22 | 100.000 | VARIES | 1.5573 | | 0.010954 | 0.011039 | 0.011125 | 0.011079 | 0.011033 | 3.96 | 4.00 |
| Morgan Stanley | 61760QGV0 | 07/31/15 | 07/31/27 | 100.000 | VARIES | 2.7160 | | 0.010386 | 0.009987 | 0.009584 | 0.009174 | 0.008759 | 3.55 | 3.25 |
| Morgan Stanley | 61760QGW8 | 07/31/15 | 07/31/27 | 100.000 | VARIES | 2.7281 | | 0.011592 | 0.011145 | 0.010693 | 0.010234 | 0.009769 | 3.96 | 3.63 |
| Morgan Stanley | 61760QHA5 | 08/28/15 | 08/28/25 | 100.000 | VARIES | 2.5293 | | 0.008430 | 0.008192 | 0.007952 | 0.007708 | 0.007461 | 2.93 | 2.76 |
| Morgan Stanley | 61760QH00 | 09/30/15 | 09/30/22 | 100.000 | VARIES | 1.6929 | | 0.009619 | 0.009315 | 0.009393 | 0.009473 | 0.009553 | 3.39 | 3.41 |
| Morgan Stanley | 61760QHT4 | 10/07/15 | 10/07/25 | 100.000 | VARIES | 2.4403 | | 0.010396 | 0.010113 | 0.009826 | 0.009536 | 0.009242 | 3.64 | 3.44 |
| Morgan Stanley | 61760QH00 | 11/10/15 | 11/10/25 | 100.000 | VARIES | 2.5656 | | 0.009381 | 0.009113 | 0.008841 | 0.008566 | 0.008288 | 3.30 | 3.11 |
| Morgan Stanley | 61760QJA3 | 11/25/15 | 11/25/25 | 100.000 | VARIES | 2.4581 | | 0.009281 | 0.009027 | 0.008769 | 0.008508 | 0.008244 | 3.28 | 3.09 |
| Morgan Stanley | 61760QJJ4 | 01/28/16 | 01/28/23 | 100.000 | VARIES | 2.2365 | 3.19 | 0.009261 | 0.008641 | 0.008737 | 0.008835 | 0.008934 | 3.14 | 3.19 |
| Morgan Stanley | 61760QJK1 | 02/17/16 | 02/17/26 | 100.000 | VARIES | 2.3885 | 5.99 | 0.018814 | 0.018331 | 0.017841 | 0.017346 | 0.016845 | 6.56 | 6.20 |
| Morgan Stanley | 61760QJS4 | 02/24/17 | 02/24/27 | 100.000 | VARIES | 2.8869 | | 0.016164 | 0.015692 | 0.015212 | 0.014726 | 0.014266 | 4.90 | 5.44 |
| Morgan Stanley | 61760QJT2 | 03/20/17 | 03/20/27 | 100.000 | VARIES | 2.5542 | | 0.008279 | 0.007906 | 0.007528 | 0.007145 | 0.006762 | 2.29 | 2.70 |
| Morgan Stanley | 61760QJV7 | 03/31/17 | 03/31/27 | 100.000 | VARIES | 2.8769 | | 0.013221 | 0.012836 | 0.012445 | 0.012048 | 0.011651 | 3.55 | 4.48 |
| Morgan Stanley | 61760QKA1 | 09/30/16 | 09/30/26 | 100.000 | VARIES | 2.5378 | 1.83 | 0.020157 | 0.019630 | 0.019097 | 0.018557 | 0.018010 | 7.07 | 6.68 |
| Morgan Stanley | 61760QKE3 | 12/28/16 | 12/28/26 | 100.000 | VARIES | 2.2900 | 0.02 | 0.008104 | 0.007911 | 0.007715 | 0.007518 | 0.007317 | 2.88 | 2.74 |
| Morgan Stanley | 61760QKF0 | 12/30/16 | 12/30/26 | 100.000 | VARIES | 2.8667 | 0.01 | 0.014410 | 0.013991 | 0.013566 | 0.013136 | 0.012699 | 5.11 | 4.81 |
| Morgan Stanley | 61760QKH6 | 02/21/17 | 02/21/27 | 100.000 | VARIES | 2.7058 | | 0.008327 | 0.007932 | 0.007532 | 0.007127 | 0.006722 | 2.53 | 2.68 |
| MORGAN STANLEY | 61760QKK9 | 06/30/17 | 06/30/27 | 100.000 | VARIES | 2.7385 | | 0.013207 | 0.012838 | 0.012465 | 0.012086 | 0.011707 | 2.39 | 4.55 |
| MORGAN STANLEY | 61760QRQ6 | 08/02/17 | 08/02/27 | 100.000 | VARIES | 2.7106 | | 0.014017 | 0.013629 | 0.013236 | 0.012843 | 0.012450 | 2.09 | 4.86 |
| MORGAN STANLEY | 61760QKR4 | 09/15/17 | 09/15/27 | 100.000 | VARIES | 2.6232 | | 0.012394 | 0.012006 | 0.011613 | 0.011220 | 0.010827 | 1.31 | 4.33 |
| MORGAN STANLEY | 61760QKU7 | 09/29/17 | 09/29/27 | 100.000 | VARIES | 2.7477 | | 0.012685 | 0.012300 | 0.011910 | 0.011517 | 0.011124 | 1.17 | 4.44 |
| Morgan Stanley | 61760S126 | 02/05/14 | 07/31/19 | 100.000 | 0.000 | 2.4499 | | 0.072304 | 0.073190 | 0.074087 | 0.074994 | 0.075913 | 26.46 | 27.11 |
| Morgan Stanley | 61760S134 | 02/05/14 | 01/29/21 | 100.000 | 0.000 | 3.2801 | | 0.098782 | 0.100402 | 0.102049 | 0.103722 | 0.105423 | 36.35 | 37.55 |
| Morgan Stanley | 61760S282 | 03/04/14 | 02/26/21 | 100.000 | 0.000 | 3.1844 | | 0.095657 | 0.097180 | 0.098727 | 0.100299 | 0.101896 | 35.09 | 36.22 |
| Morgan Stanley | 61760S522 | 04/03/14 | 03/31/21 | 100.000 | 0.000 | 3.3225 | | 0.100188 | 0.101852 | 0.103544 | 0.105265 | 0.107013 | 36.67 | 37.90 |
| Morgan Stanley | 61760S613 | 03/18/14 | 09/20/21 | 100.000 | 0.000 | 3.4354 | | 0.103930 | 0.105715 | 0.107531 | 0.109378 | 0.111256 | 38.10 | 39.42 |
| Morgan Stanley | 61760S621 | 03/18/14 | 07/18/22 | 100.000 | 0.000 | 3.7451 | | 0.113445 | 0.115569 | 0.117733 | 0.119938 | 0.122184 | 41.92 | 43.51 |
| Morgan Stanley | 61760S738 | 05/05/14 | 10/29/21 | 100.000 | 0.000 | 3.5626 | | 0.108033 | 0.109957 | 0.111916 | 0.113910 | 0.115939 | 39.48 | 40.90 |
| MORGAN STANLEY | 61760T132 | 10/31/11 | 10/31/17 | 100.000 | 1.000 | 5.8165 | 337.48 | 0.205985 | 0.211168 | | | | 62.52 | |
| Morgan Stanley | 61760T173 | 11/28/11 | 11/24/17 | 100.000 | 0.000 | 6.9071 | | 0.269233 | 0.278532 | | | | 88.64 | |
| MORGAN STANLEY | 61760T199 | 11/18/11 | 11/21/17 | 100.000 | 1.000 | 6.1778 | 357.60 | 0.222862 | 0.228888 | | | | 72.40 | |
| Morgan Stanley | 61760T439 | 02/21/12 | 02/21/18 | 100.000 | 0.000 | 4.6585 | | 0.159200 | 0.162908 | 0.166703 | | | 58.95 | 8.34 |
| Morgan Stanley | 61760T488 | 03/02/12 | 02/27/18 | 100.000 | 0.000 | 5.0972 | | 0.177460 | 0.181983 | 0.186621 | | | 65.84 | 10.45 |
| Morgan Stanley | 61760T660 | 05/02/12 | 04/27/17 | 100.000 | 0.000 | 4.7658 | | 0.163533 | | | | | 18.97 | |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Morgan Stanley | 61761H806 | 12/04/12 | 07/03/18 | 100.000 | 0.000 | 2.8587 | | 0.087903 | 0.089159 | 0.090434 | 0.091726 | | | 32.32 | 16.69 |
| Morgan Stanley | 61761H822 | 01/03/13 | 02/27/17 | 100.000 | 0.000 | 2.2437 | | 0.067613 | | | | | | 3.79 | |
| Morgan Stanley | 61761JAG4 | 12/27/12 | 12/27/19 | 100.000 | 0.000 | 3.0561 | | 0.095843 | 0.097308 | 0.098795 | 0.100304 | 0.101837 | | 34.78 | 35.85 |
| Morgan Stanley | 61761JAL3 | 12/27/12 | 12/27/32* | 100.000 | VARIES | 4.4696 | | 0.112931 | 0.112567 | | | | | 40.14* | |
| Morgan Stanley | 61761JAM1 | 12/27/12 | 12/27/32* | 100.000 | VARIES | 4.4778 | | 0.122427 | 0.122714 | | | | | 43.64* | |
| Morgan Stanley | 61761JAY5 | 01/31/13 | 07/31/20 | 100.000 | 0.000 | 3.2934 | | 0.102564 | 0.104253 | 0.105970 | 0.107715 | 0.109488 | | 37.74 | 38.99 |
| Morgan Stanley | 61761JB24 | 07/06/15 | 07/06/22 | 100.000 | 0.000 | 3.3973 | | 0.097604 | 0.099262 | 0.100948 | 0.102663 | 0.104407 | | 36.02 | 37.26 |
| Morgan Stanley | 61761JBB4 | 01/31/13 | 01/31/33 | 100.000 | VARIES | 4.4963 | | 0.115603 | 0.114817 | 0.114537 | | | | 41.31 | 41.09 |
| Morgan Stanley | 61761JBC2 | 01/31/13 | 01/31/33 | 100.000 | VARIES | 4.5027 | | 0.122433 | 0.122541 | 0.122748 | | | | 44.14 | 44.29 |
| Morgan Stanley | 61761JBJ7 | 01/14/13 | 01/14/28 | 100.000 | VARIES | 4.1941 | | 0.108224 | 0.107848 | 0.107465 | 0.107418 | | | 38.77 | 38.66 |
| Morgan Stanley | 61761JBK4 | 01/30/13 | 01/28/33 | 100.000 | VARIES | 4.6735 | | 0.117409 | 0.116383 | 0.115966 | 0.115540 | | | 41.86 | 41.54 |
| Morgan Stanley | 61761JBZ1 | 02/28/13 | 02/28/33 | 100.000 | VARIES | 4.3577 | | 0.117261 | 0.115376 | 0.117555 | 0.115907 | 0.118106 | | 42.49 | 42.67 |
| Morgan Stanley | 61761JCA5 | 02/28/13 | 02/28/33 | 100.000 | VARIES | 4.3508 | | 0.109727 | 0.107088 | 0.108549 | 0.106464 | 0.107901 | | 39.42 | 39.16 |
| Morgan Stanley | 61761JCB3 | 02/28/13 | 02/28/33 | 100.000 | VARIES | 4.3518 | | 0.111452 | 0.108921 | 0.110468 | 0.108407 | 0.109934 | | 40.09 | 39.88 |
| Morgan Stanley | 61761JCC1 | 02/28/13 | 08/28/20 | 100.000 | 0.000 | 2.9762 | | 0.091679 | 0.093043 | 0.094428 | 0.095833 | 0.097259 | | 33.59 | 34.60 |
| Morgan Stanley | 61761JCN7 | 02/21/13 | 02/18/33 | 100.000 | VARIES | 4.4838 | | 0.115692 | 0.114902 | 0.114622 | 0.114336 | 0.114043 | | 41.36 | 41.14 |
| Morgan Stanley | 61761JDB2 | 02/20/13 | 02/18/33 | 100.000 | VARIES | 4.5201 | | 0.115279 | 0.114517 | 0.114220 | 0.113916 | 0.113605 | | 41.22 | 40.98 |
| Morgan Stanley | 61761JEU9 | 04/30/13 | 04/29/33 | 100.000 | VARIES | 3.9394 | | 0.101139 | 0.100454 | 0.100188 | 0.099916 | 0.099640 | | 36.23 | 35.98 |
| Morgan Stanley | 61761JGF0 | 05/08/13 | 05/06/33 | 100.000 | VARIES | 3.9967 | | 0.104405 | 0.103755 | 0.103477 | 0.103195 | 0.102906 | | 37.42 | 37.17 |
| Morgan Stanley | 61761JGH6 | 05/30/13 | 05/31/33 | 100.000 | VARIES | 4.3438 | | 0.111578 | 0.110327 | 0.110695 | 0.109849 | 0.110205 | | 40.47 | 40.23 |
| Morgan Stanley | 61761JGS2 | 05/24/13 | 05/24/33 | 100.000 | VARIES | 4.1821 | | 0.107305 | 0.106663 | 0.106440 | 0.106212 | 0.105980 | | 38.48 | 38.26 |
| Morgan Stanley | 61761JHD4 | 06/28/13 | 06/28/33 | 100.000 | VARIES | 5.2916 | | 0.135998 | 0.135010 | 0.134643 | 0.134267 | 0.133880 | | 48.78 | 48.40 |
| Morgan Stanley | 61761JHJ1 | 06/28/13 | 06/28/21 | 100.000 | 0.000 | 4.0232 | | 0.128473 | 0.131057 | 0.133693 | 0.136383 | 0.139126 | | 46.73 | 48.63 |
| Morgan Stanley | 61761JJB6 | 06/18/13 | 06/18/32 | 100.000 | VARIES | 4.7373 | | 0.124405 | 0.123737 | 0.123482 | 0.123221 | 0.122954 | | 44.65 | 44.40 |
| Morgan Stanley | 61761JJF7 | 06/25/13 | 06/25/21 | 100.000 | 0.000 | 3.9339 | | 0.125240 | 0.127703 | 0.130215 | 0.132776 | 0.135388 | | 45.56 | 47.37 |
| Morgan Stanley | 61761JJP5 | 07/31/13 | 07/29/33 | 100.000 | VARIES | 4.8133 | | 0.125421 | 0.124698 | 0.123958 | 0.123684 | 0.123403 | | 44.80 | 44.49 |
| Morgan Stanley | 61761JJW0 | 07/31/13 | 01/29/21 | 100.000 | 0.000 | 3.5968 | | 0.111177 | 0.113176 | 0.115211 | 0.117283 | 0.119393 | | 41.00 | 42.48 |
| Morgan Stanley | 61761JJY6 | 07/15/13 | 07/15/33 | 99.000 | VARIES | 4.8838 | | 0.128261 | 0.127733 | 0.127192 | 0.127027 | 0.126859 | | 45.90 | 45.70 |
| Morgan Stanley | 61761JKJ7 | 08/30/13 | 02/26/21 | 100.000 | 0.000 | 3.7094 | | 0.115002 | 0.117135 | 0.119308 | 0.121520 | 0.123774 | | 42.32 | 43.91 |
| Morgan Stanley | 61761JKL2 | 08/30/13 | 08/30/33 | 100.000 | VARIES | 5.0532 | | 0.130357 | 0.128896 | 0.128833 | 0.127871 | 0.128308 | | 47.12 | 46.78 |
| Morgan Stanley | 61761JKY4 | 09/30/13 | 09/30/33 | 100.000 | VARIES | 4.8148 | | 0.125759 | 0.125107 | 0.124439 | 0.124244 | 0.124045 | | 45.04 | 44.73 |
| Morgan Stanley | 61761JLF4 | 09/30/13 | 09/30/20 | 100.000 | 0.000 | 3.4026 | | 0.104586 | 0.106365 | 0.108175 | 0.110015 | 0.111887 | | 38.30 | 39.61 |
| Morgan Stanley | 61761JLU1 | 09/30/13 | 09/30/33 | 100.000 | VARIES | 4.8742 | | 0.129460 | 0.128942 | 0.128411 | 0.128257 | 0.128099 | | 46.42 | 46.17 |
| Morgan Stanley | 61761JLY3 | 10/31/13 | 10/31/33 | 100.000 | VARIES | 4.7082 | | 0.122180 | 0.121371 | 0.120543 | 0.120207 | 0.119863 | | 43.74 | 43.29 |
| Morgan Stanley | 61761JMC0 | 10/31/13 | 10/29/21 | 100.000 | 0.000 | 3.4604 | | 0.106533 | 0.108377 | 0.110252 | 0.112159 | 0.114100 | | 38.91 | 40.27 |
| Morgan Stanley | 61761JMW6 | 11/29/13 | 03/29/22 | 100.000 | 0.000 | 3.7206 | | 0.114731 | 0.116866 | 0.119040 | 0.121254 | 0.123510 | | 42.08 | 43.66 |
| Morgan Stanley | 61761JMZ9 | 12/26/13 | 06/27/22 | 100.000 | 0.000 | 3.9457 | | 0.123246 | 0.125678 | 0.128157 | 0.130685 | 0.133264 | | 44.83 | 46.61 |
| Morgan Stanley | 61761JNF2 | 12/26/13 | 12/27/33 | 100.000 | VARIES | 4.7412 | | 0.123089 | 0.121859 | 0.121955 | 0.121109 | 0.121590 | | 44.70 | 44.36 |
| Morgan Stanley | 61761JQC6 | 04/30/14 | 10/30/20 | 100.000 | 0.000 | 3.2667 | | 0.098399 | 0.100006 | 0.101639 | 0.103299 | 0.104987 | | 35.91 | 37.09 |
| Morgan Stanley | 61761JQT9 | 05/30/14 | 11/30/20 | 100.000 | 0.000 | 3.1489 | | 0.093543 | 0.094497 | 0.096512 | 0.097496 | 0.099575 | | 34.41 | 35.50 |
| Morgan Stanley | 61761JRH4 | 06/30/14 | 06/30/21 | 100.000 | 0.000 | 3.0261 | | 0.090613 | 0.091984 | 0.093376 | 0.094789 | 0.096223 | | 32.87 | 33.87 |
| Morgan Stanley | 61761JUW7 | 11/25/14 | 11/25/20 | 100.000 | 0.000 | 3.1262 | | 0.092398 | 0.093843 | 0.095309 | 0.096799 | 0.098312 | | 33.63 | 34.69 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|----------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Morgan Stanley | 61761JVF3 | 12/31/14 | 12/31/20 | 100.000 | 0.000 | 3.0557 | | 0.090188 | 0.091566 | 0.092965 | 0.094385 | 0.095827 | 32.72 | 33.73 |
| Morgan Stanley | 61761JWY2 | 01/30/15 | 01/29/21 | 100.000 | 0.000 | 2.7901 | | 0.080787 | 0.081914 | 0.083057 | 0.084216 | 0.085390 | 29.63 | 30.46 |
| Morgan Stanley | 61761JWZ8 | 02/24/15 | 02/24/23 | 100.000 | 0.000 | 3.1504 | | 0.091711 | 0.093155 | 0.094623 | 0.096113 | 0.097627 | 33.65 | 34.71 |
| Morgan Stanley | 61761JXP9 | 03/03/15 | 03/03/25 | 100.000 | 0.000 | 3.5983 | | 0.105446 | 0.107344 | 0.109275 | 0.111241 | 0.113242 | 38.75 | 40.16 |
| Morgan Stanley | 61761JZB8 | 06/03/15 | 06/03/22 | 100.000 | 0.000 | 3.2133 | | 0.093629 | 0.095133 | 0.096662 | 0.098215 | 0.099793 | 34.06 | 35.17 |
| Morgan Stanley | 61761M201 | 01/04/13 | 01/02/18 | 100.000 | 0.000 | 2.5385 | | 0.077013 | 0.077991 | 0.078981 | | | 28.25 | 0.08 |
| Morgan Stanley | 61761S125 | 06/04/14 | 11/29/19 | 100.000 | 0.000 | 2.7571 | | 0.081983 | 0.083113 | 0.084259 | 0.085420 | 0.086598 | 29.79 | 30.62 |
| Morgan Stanley | 61761S331 | 07/03/14 | 12/31/21 | 100.000 | 0.000 | 3.3219 | | 0.100179 | 0.101843 | 0.103534 | 0.105254 | 0.107002 | 36.37 | 37.59 |
| Morgan Stanley | 61761S562 | 07/03/14 | 07/03/19 | 100.000 | 0.000 | 2.3357 | | 0.067966 | 0.068760 | 0.069563 | 0.070375 | 0.071197 | 24.89 | 25.48 |
| Morgan Stanley | 61761S661 | 08/05/14 | 04/30/20 | 100.000 | 0.000 | 2.9149 | | 0.086390 | 0.087649 | 0.088926 | 0.090222 | 0.091537 | 31.48 | 32.41 |
| Morgan Stanley | 61761S679 | 08/05/14 | 01/31/22 | 100.000 | 0.000 | 3.4470 | | 0.100247 | 0.103665 | 0.103733 | 0.107269 | 0.107339 | 37.75 | 39.06 |
| Morgan Stanley | 61762E190 | 05/03/13 | 08/03/18 | 100.000 | 0.000 | 2.0679 | | 0.061414 | 0.062049 | 0.062691 | 0.063339 | | 22.41 | 13.41 |
| Morgan Stanley | 61762E299 | 06/05/13 | 05/29/20 | 100.000 | 0.000 | 3.0962 | | 0.095720 | 0.097202 | 0.098707 | 0.100235 | 0.101786 | 34.82 | 35.91 |
| Morgan Stanley | 61762GAG9 | 11/05/13 | 04/29/19 | 100.000 | 0.000 | 2.4702 | | 0.073830 | 0.074742 | 0.075665 | 0.076599 | 0.077546 | 26.86 | 27.52 |
| Morgan Stanley | 61762GAM6 | 11/27/13 | 05/27/21 | 100.000 | 0.000 | 3.3898 | | 0.104151 | 0.105916 | 0.107711 | 0.109537 | 0.111393 | 37.93 | 39.23 |
| Morgan Stanley | 61762GAN4 | 12/04/13 | 12/07/20 | 100.000 | 0.000 | 3.3435 | | 0.102619 | 0.104334 | 0.106078 | 0.107852 | 0.109655 | 37.33 | 38.59 |
| Morgan Stanley | 61762GAS3 | 01/03/14 | 12/31/20 | 100.000 | 0.000 | 3.4768 | | 0.107069 | 0.108930 | 0.110824 | 0.112750 | 0.114710 | 38.88 | 40.25 |
| Morgan Stanley | 61762GAT1 | 12/26/13 | 06/28/19 | 100.000 | 0.000 | 2.5339 | | 0.075921 | 0.076883 | 0.077857 | 0.078843 | 0.079842 | 27.51 | 28.21 |
| Morgan Stanley | 61762GBE3 | 03/11/14 | 03/04/24 | 100.000 | VARIES | 3.8517 | | 0.110197 | 0.110436 | 0.110445 | 0.110455 | 0.110337 | 39.74 | 39.75 |
| Morgan Stanley | 61762GBF0 | 03/31/14 | 03/29/29 | 100.000 | VARIES | 4.2966 | | 0.125120 | 0.125796 | 0.126487 | 0.127192 | 0.127457 | 45.29 | 45.75 |
| Morgan Stanley | 61762GFA7 | 10/30/15 | 10/30/23 | 100.000 | 0.000 | 3.5009 | | 0.100680 | 0.102443 | 0.104236 | 0.106060 | 0.107917 | 36.78 | 38.08 |
| Morgan Stanley | 61762P146 | 08/05/13 | 06/29/18 | 100.000 | 0.000 | 2.9164 | | 0.089394 | 0.090698 | 0.092021 | | | 32.42 | 16.38 |
| Morgan Stanley | 61762P286 | 08/05/13 | 08/05/20 | 100.000 | 0.000 | 3.6083 | | 0.111582 | 0.113595 | 0.115645 | 0.117731 | 0.119855 | 41.13 | 42.62 |
| Morgan Stanley | 61762P443 | 09/05/13 | 08/31/18 | 100.000 | 0.000 | 3.0418 | | 0.091954 | 0.091831 | 0.094772 | 0.094645 | | 33.89 | 22.91 |
| Morgan Stanley | 61762P476 | 08/09/13 | 08/09/23 | 100.000 | 0.000 | 4.3446 | | 0.137294 | 0.140276 | 0.143324 | 0.146437 | 0.149618 | 50.82 | 53.05 |
| Morgan Stanley | 61762P807 | 10/03/13 | 09/28/18 | 100.000 | 0.000 | 2.7818 | | 0.083918 | 0.085085 | 0.086269 | 0.087468 | | 30.64 | 23.25 |
| Morgan Stanley | 61762W265 | 11/05/13 | 04/30/19 | 100.000 | 0.000 | 2.9688 | | 0.090052 | 0.091389 | 0.092746 | 0.094122 | 0.095519 | 32.82 | 33.81 |
| Morgan Stanley | 61762W505 | 12/04/13 | 08/30/19 | 100.000 | 0.000 | 2.9201 | | 0.086847 | 0.087634 | 0.089402 | 0.090211 | 0.092031 | 32.16 | 33.11 |
| Morgan Stanley | 61762W539 | 11/20/13 | 11/20/20 | 100.000 | 0.000 | 3.3854 | | 0.104002 | 0.105763 | 0.107553 | 0.109373 | 0.111225 | 37.90 | 39.20 |
| Morgan Stanley | 61762W604 | 12/04/13 | 12/04/20 | 100.000 | 0.000 | 3.3450 | | 0.102640 | 0.104357 | 0.106102 | 0.107877 | 0.109681 | 37.35 | 38.61 |
| Morgan Stanley | 61762W703 | 01/03/14 | 12/31/19 | 100.000 | 0.000 | 3.0246 | | 0.091911 | 0.093301 | 0.094712 | 0.096144 | 0.097598 | 33.34 | 34.36 |
| Morgan Stanley | 61764C275 | 11/05/14 | 04/29/22 | 100.000 | 0.000 | 3.5062 | | 0.104347 | 0.106177 | 0.108038 | 0.109932 | 0.111859 | 38.12 | 39.47 |
| Morgan Stanley | 61764C622 | 12/03/14 | 05/31/22 | 100.000 | 0.000 | 3.3216 | | 0.097442 | 0.098519 | 0.100705 | 0.101818 | 0.104078 | 35.87 | 37.07 |
| Morgan Stanley | 61764V364 | 04/06/15 | 04/05/22 | 100.000 | 0.000 | 2.9611 | | 0.085955 | 0.087228 | 0.088519 | 0.089830 | 0.091160 | 31.39 | 32.33 |
| Morgan Stanley | 61764V570 | 04/01/15 | 11/07/25 | 100.000 | 0.000 | 3.4095 | | 0.099974 | 0.101678 | 0.103411 | 0.105174 | 0.106967 | 36.48 | 37.74 |
| Morgan Stanley | 61764V646 | 05/05/15 | 11/03/22 | 100.000 | 0.000 | 3.1620 | | 0.092049 | 0.093504 | 0.094982 | 0.096484 | 0.098009 | 33.57 | 34.64 |
| Morgan Stanley | 61764V828 | 06/03/15 | 12/05/22 | 100.000 | 0.000 | 3.2131 | | 0.093640 | 0.095145 | 0.096673 | 0.098226 | 0.099805 | 34.06 | 35.16 |
| Morgan Stanley | 61765G309 | 07/06/15 | 01/05/23 | 100.000 | 0.000 | 3.3974 | | 0.097596 | 0.099254 | 0.100940 | 0.102654 | 0.104398 | 36.02 | 37.26 |
| Morgan Stanley | 61765G564 | 08/05/15 | 02/03/23 | 100.000 | 0.000 | 3.4449 | | 0.098999 | 0.100704 | 0.102439 | 0.104203 | 0.105998 | 36.46 | 37.72 |
| Morgan Stanley | 61765G804 | 09/03/15 | 03/03/23 | 100.000 | 0.000 | 3.4969 | | 0.100562 | 0.102320 | 0.104109 | 0.105930 | 0.107782 | 36.94 | 38.24 |
| Morgan Stanley | 61765R271 | 09/18/15 | 03/20/23 | 100.000 | 0.000 | 3.6136 | | 0.104060 | 0.105940 | 0.107854 | 0.109803 | 0.111787 | 38.18 | 39.58 |
| Morgan Stanley | 61765R438 | 10/05/15 | 04/04/23 | 100.000 | 0.000 | 3.3207 | | 0.095321 | 0.096903 | 0.098512 | 0.100148 | 0.101811 | 34.88 | 36.05 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Morgan Stanley | 61765R669 | 11/04/15 | 05/05/23 | 100.000 | 0.000 | 3.3210 | | 0.094820 | 0.094823 | 0.097995 | 0.097998 | 0.101277 | 34.79 | 35.96 |
| Morgan Stanley | 61765U175 | 12/03/15 | 06/02/23 | 100.000 | 0.000 | 3.3916 | | 0.097424 | 0.099076 | 0.100756 | 0.102465 | 0.104202 | 35.47 | 36.68 |
| Morgan Stanley | 61765U217 | 12/03/15 | 12/10/20 | 100.000 | 0.000 | 2.7611 | | 0.078871 | 0.079960 | 0.081064 | 0.082183 | 0.083318 | 28.64 | 29.43 |
| Morgan Stanley | 61765U381 | 01/05/16 | 07/06/23 | 100.000 | 0.000 | 3.3685 | 33.59 | 0.095154 | 0.096757 | 0.098386 | 0.100043 | 0.101728 | 35.11 | 36.30 |
| Morgan Stanley | 61765U407 | 01/05/16 | 07/06/21 | 100.000 | 0.000 | 2.9924 | 29.81 | 0.084372 | 0.085634 | 0.086916 | 0.088216 | 0.089536 | 31.05 | 31.98 |
| Morgan Stanley | 61765U597 | 02/03/16 | 08/03/21 | 100.000 | 0.000 | 3.0506 | 27.99 | 0.086030 | 0.087342 | 0.088675 | 0.090027 | 0.091400 | 31.60 | 32.57 |
| Morgan Stanley | 61765U787 | 03/03/16 | 09/02/21 | 100.000 | 0.000 | 3.1367 | 26.13 | 0.088489 | 0.089876 | 0.091286 | 0.092718 | 0.094172 | 32.44 | 33.46 |
| Morgan Stanley | 61765U803 | 03/03/16 | 09/01/23 | 100.000 | 0.000 | 3.5888 | 29.92 | 0.101458 | 0.103279 | 0.105132 | 0.107018 | 0.108939 | 37.29 | 38.64 |
| Morgan Stanley | 61766B135 | 04/05/16 | 10/04/23 | 100.000 | 0.000 | 3.0621 | 22.74 | 0.086355 | 0.087677 | 0.089019 | 0.090382 | 0.091766 | 31.56 | 32.53 |
| Morgan Stanley | 61766B168 | 04/05/16 | 10/04/23 | 100.000 | 0.000 | 3.0621 | 22.74 | 0.086355 | 0.087677 | 0.089019 | 0.090382 | 0.091766 | 31.56 | 32.53 |
| Morgan Stanley | 61766B176 | 04/05/16 | 10/05/21 | 100.000 | 0.000 | 2.6206 | 19.45 | 0.073750 | 0.074716 | 0.075695 | 0.076687 | 0.077692 | 26.89 | 27.60 |
| Morgan Stanley | 61766B259 | 05/04/16 | 11/03/23 | 100.000 | 0.000 | 3.0362 | 20.06 | 0.085613 | 0.086913 | 0.088232 | 0.089572 | 0.090932 | 31.21 | 32.16 |
| Morgan Stanley | 61766B309 | 05/04/16 | 11/03/21 | 100.000 | 0.000 | 2.5128 | 16.59 | 0.070671 | 0.071559 | 0.072458 | 0.073368 | 0.074290 | 25.71 | 26.35 |
| Morgan Stanley | 61766B366 | 06/03/16 | 12/05/23 | 100.000 | 0.000 | 3.0194 | 17.48 | 0.085154 | 0.086440 | 0.087745 | 0.089069 | 0.090414 | 30.95 | 31.90 |
| Morgan Stanley | 61766B408 | 06/03/16 | 12/03/21 | 100.000 | 0.000 | 2.6240 | 15.19 | 0.073845 | 0.074814 | 0.075796 | 0.076790 | 0.077798 | 26.81 | 27.52 |
| Morgan Stanley | 61766B564 | 07/06/16 | 01/03/24 | 100.000 | 0.000 | 2.7558 | 13.40 | 0.076549 | 0.077586 | 0.078655 | 0.079739 | 0.080838 | 28.12 | 28.90 |
| Morgan Stanley | 61766B598 | 07/06/16 | 01/04/22 | 100.000 | 0.000 | 2.5838 | 12.56 | 0.071772 | 0.072689 | 0.073628 | 0.074579 | 0.075543 | 26.33 | 27.02 |
| Morgan Stanley | 61766F250 | 11/03/16 | 05/03/24 | 100.000 | 0.000 | 2.9896 | 4.82 | 0.083044 | 0.084285 | 0.085545 | 0.086824 | 0.088122 | 30.26 | 31.18 |
| Morgan Stanley | 61766F466 | 12/05/16 | 06/05/24 | 100.000 | 0.000 | 3.5039 | 2.53 | 0.097330 | 0.099035 | 0.100771 | 0.102536 | 0.104332 | 35.44 | 36.69 |
| Morgan Stanley | 61766F839 | 02/03/17 | 02/03/22 | 100.000 | 0.000 | 3.0758 | | 0.085438 | 0.086752 | 0.088086 | 0.089441 | 0.090886 | 28.22 | 31.87 |
| Morgan Stanley Finance | 61766V313 | 03/01/17 | 02/27/20 | 100.000 | 0.000 | 2.4916 | | 0.069211 | 0.070054 | 0.070926 | 0.071810 | 0.072704 | 20.87 | 25.59 |
| Morgan Stanley | 61766V578 | 04/05/17 | 10/04/23 | 100.000 | 0.000 | 3.3161 | | 0.092115 | 0.093634 | 0.095186 | 0.096765 | 0.098344 | 24.63 | 34.26 |
| Morgan Stanley Finance | 61766V867 | 05/03/17 | 11/03/23 | 100.000 | 0.000 | 3.2047 | | 0.089020 | 0.090447 | 0.091896 | 0.093369 | 0.094847 | 21.27 | 32.99 |
| Morgan Stanley Finance | 61766W352 | 06/05/17 | 12/05/23 | 100.000 | 0.000 | 3.0702 | | 0.085284 | 0.086593 | 0.087922 | 0.089272 | 0.090622 | 17.60 | 31.48 |
| MORGAN STANLEY FINANCE L | 61766X459 | 09/06/17 | 03/05/24 | 100.000 | 0.000 | 3.0212 | | | 0.083922 | 0.085183 | 0.086469 | 0.087757 | 9.65 | 30.73 |
| MORGAN STANLEY FINANCE L | 61766X483 | 09/06/17 | 09/06/23 | 100.000 | 0.000 | 2.9385 | | | 0.081625 | 0.082825 | 0.084042 | 0.085242 | 9.39 | 29.88 |
| MORGAN STANLEY FINANCE L | 61766X822 | 10/04/17 | 10/04/23 | 100.000 | 0.000 | 2.9409 | | | 0.081693 | 0.082894 | 0.084113 | 0.085313 | 7.11 | 29.84 |
| MORGAN STANLEY FINANCE L | 61766X848 | 10/04/17 | 10/04/23 | 100.000 | 0.000 | 2.9409 | | | 0.081693 | 0.082894 | 0.084113 | 0.085313 | 7.11 | 29.84 |
| Morgan Stanley | 61766YAB7 | 05/25/16 | 05/25/26 | 100.000 | VARIABLE | 2.2927 | 2.24 | 0.010021 | 0.009588 | 0.009150 | 0.008707 | 0.008806 | 3.50 | 3.20 |
| Morgan Stanley | 61766YAD3 | 05/25/16 | 05/25/23 | 100.000 | VARIABLE | 1.9635 | 1.77 | 0.008059 | 0.007868 | 0.007675 | 0.007480 | 0.007554 | 2.85 | 2.72 |
| Morgan Stanley | 61766YAN1 | 09/30/16 | 09/30/26 | 100.000 | VARIABLE | 2.2435 | 0.90 | 0.009883 | 0.009486 | 0.009084 | 0.008678 | 0.008268 | 3.41 | 3.12 |
| Morgan Stanley Finance | 61766YBG5 | 04/28/17 | 04/28/32 | 100.000 | VARIABLE | 3.9156 | | | 0.108768 | 0.107090 | 0.105380 | 0.104867 | 26.32 | 38.10 |
| Morgan Stanley | 61767BAA8 | 02/22/16 | 02/23/26 | 100.000 | VARIABLE | 3.7844 | 32.50 | 0.105274 | 0.105426 | 0.105581 | 0.105739 | 0.105901 | 37.97 | 38.08 |
| Morgan Stanley | 61768CAV9 | 10/31/16 | 10/31/23 | 100.000 | 0.000 | 2.9263 | 4.96 | 0.081286 | 0.082475 | 0.083682 | 0.084906 | 0.086148 | 29.62 | 30.50 |
| MORGAN STANLEY FINANCE L | 61768CMZ7 | 07/31/17 | 07/29/22 | 100.000 | 0.000 | 2.8125 | | | 0.078126 | 0.079219 | 0.080333 | 0.081447 | 11.80 | 28.66 |
| MORGAN STANLEY FINANCE L | 61768CNA1 | 07/31/17 | 07/29/22 | 100.000 | 0.000 | 2.8126 | | | 0.078129 | 0.079221 | 0.080335 | 0.081450 | 11.80 | 28.66 |
| MORGAN STANLEY FINANCE L | 61768CNB9 | 08/01/17 | 02/01/22 | 100.000 | 0.000 | 2.7076 | | | 0.075211 | 0.076229 | 0.077261 | 0.078293 | 11.28 | 27.57 |
| MORGAN STANLEY FINANCE L | 61768CPE1 | 08/16/17 | 08/14/20 | 100.000 | 0.000 | 2.3995 | | | 0.066652 | 0.067443 | 0.068252 | 0.069062 | 9.00 | 24.36 |
| MORGAN STANLEY FINANCE L | 61768CPJ0 | 08/28/17 | 08/28/24 | 100.000 | 0.000 | 3.1530 | | | 0.087583 | 0.088963 | 0.090366 | 0.091766 | 10.77 | 32.12 |
| MORGAN STANLEY FINANCE L | 61768CQT7 | 09/29/17 | 03/31/23 | 100.000 | 0.000 | 2.8669 | | | 0.079643 | 0.080785 | 0.081943 | 0.083103 | 7.33 | 29.09 |
| Morris CNTY Improv Auth | 618027AV8 | 02/18/10 | 08/15/17 | 100.000 | VARIABLE | N/A | | 0.115218 | 0.115208 | | | | 25.81 | |
| Morris CNTY Improv Auth | 618027AW6 | 02/18/10 | 08/15/18 | 100.000 | VARIABLE | N/A | | 0.124486 | 0.124474 | 0.124462 | 0.124450 | | 44.81 | 27.88 |

SECTION I-B

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|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Morris CNTY Improv Auth | 618027AX4 | 02/18/10 | 08/15/19 | 100.000 | VARIABLES | N/A | | 0.127316 | 0.127306 | 0.127295 | 0.127284 | 0.127272 | 45.83 | 45.82 |
| Morris CNTY Improv Auth | 618027AY2 | 02/18/10 | 08/15/20 | 100.000 | VARIABLES | N/A | | 0.130130 | 0.130120 | 0.130110 | 0.130100 | 0.130089 | 46.84 | 46.83 |
| Morris CNTY Improv Auth | 618027AZ9 | 02/18/10 | 08/15/21 | 100.000 | VARIABLES | N/A | | 0.132932 | 0.132922 | 0.132913 | 0.132903 | 0.132892 | 47.85 | 47.84 |
| Morris CNTY Improv Auth | 618027BA3 | 02/18/10 | 08/15/22 | 100.000 | VARIABLES | N/A | | 0.135737 | 0.135728 | 0.135718 | 0.135709 | 0.135699 | 48.86 | 48.85 |
| Morris CNTY Improv Auth | 618027BB1 | 02/18/10 | 08/15/23 | 100.000 | VARIABLES | N/A | | 0.138542 | 0.138533 | 0.138524 | 0.138515 | 0.138506 | 49.87 | 49.86 |
| Morris CNTY Improv Auth | 618027BC9 | 02/18/10 | 08/15/24 | 100.000 | VARIABLES | N/A | | 0.141339 | 0.141330 | 0.141322 | 0.141313 | 0.141304 | 50.88 | 50.87 |
| Morris CNTY Improv Auth | 618027BD7 | 02/18/10 | 08/15/25 | 100.000 | VARIABLES | N/A | | 0.144134 | 0.144126 | 0.144118 | 0.144110 | 0.144101 | 51.88 | 51.88 |
| Multnomah County, OR | 625506HN3 | 12/08/99 | 06/01/20 | 21.112 | 0.000 | 7.7401 | 560.42 | 0.164820 | 0.171199 | 0.177824 | 0.184706 | 0.191854 | 60.87 | 65.68 |
| Multnomah County, OR | 625506HP8 | 12/08/99 | 06/01/21 | 19.568 | 0.000 | 7.7401 | 519.44 | 0.152767 | 0.158679 | 0.164820 | 0.171199 | 0.177825 | 56.42 | 60.87 |
| Multnomah County, OR | 625506HQ6 | 12/08/99 | 06/01/22 | 18.137 | 0.000 | 7.7401 | 481.45 | 0.141596 | 0.147075 | 0.152767 | 0.158680 | 0.164820 | 52.30 | 56.42 |
| Multnomah County, OR | 625506HR4 | 12/08/99 | 06/01/23 | 16.811 | 0.000 | 7.7400 | 446.25 | 0.131240 | 0.136319 | 0.141595 | 0.147074 | 0.152766 | 48.47 | 52.30 |
| Multnomah County, OR | 625506HS2 | 12/08/99 | 06/01/24 | 15.582 | 0.000 | 7.7399 | 413.61 | 0.121642 | 0.126350 | 0.131239 | 0.136318 | 0.141594 | 44.93 | 48.47 |
| Multnomah County, OR | 625506HT0 | 12/08/99 | 06/01/25 | 14.442 | 0.000 | 7.7401 | 383.37 | 0.112748 | 0.117111 | 0.121643 | 0.126351 | 0.131241 | 41.64 | 44.93 |
| Multnomah County, OR | 625506HU7 | 12/08/99 | 06/01/26 | 13.386 | 0.000 | 7.7400 | 355.33 | 0.104502 | 0.108547 | 0.112747 | 0.117111 | 0.121643 | 38.60 | 41.64 |
| Multnomah County, OR | 625506HV5 | 12/08/99 | 06/01/27 | 12.407 | 0.000 | 7.7400 | 329.35 | 0.096860 | 0.100609 | 0.104503 | 0.108547 | 0.112748 | 35.77 | 38.60 |
| Multnomah County, OR | 625506HW3 | 12/08/99 | 06/01/28 | 11.500 | 0.000 | 7.7400 | 305.26 | 0.089777 | 0.093251 | 0.096860 | 0.100609 | 0.104502 | 33.16 | 35.77 |
| Multnomah County, OR | 625506HX1 | 12/08/99 | 06/01/29 | 10.659 | 0.000 | 7.7400 | 282.94 | 0.083212 | 0.086432 | 0.089777 | 0.093251 | 0.096860 | 30.73 | 33.16 |
| Multnomah County, OR | 625506HY9 | 12/08/99 | 06/01/30 | 9.879 | 0.000 | 7.7401 | 262.25 | 0.077127 | 0.080112 | 0.083212 | 0.086432 | 0.089777 | 28.49 | 30.73 |
| National Rural Utilities | 637432KV6 | 02/06/08 | 12/15/23 | 87.915 | 0.000 | 0.8138 | 65.93 | 0.021357 | 0.021444 | 0.021531 | 0.021619 | 0.021707 | 7.71 | 7.77 |
| National Rural Utilities | 637432LF0 | 02/06/08 | 12/15/17 | 92.124 | 0.000 | 0.8339 | 70.84 | 0.022971 | 0.023066 | | | | 7.92 | |
| National Rural Utilities | 637432LG8 | 02/06/08 | 12/15/18 | 91.459 | 0.000 | 0.8239 | 69.46 | 0.022513 | 0.022605 | 0.022699 | 0.022792 | | 8.12 | 7.83 |
| National Rural Utilities | 637432LH6 | 02/06/08 | 12/15/19 | 90.603 | 0.000 | 0.8339 | 69.68 | 0.022593 | 0.022687 | 0.022782 | 0.022877 | 0.022972 | 8.15 | 8.22 |
| National Rural Utilities | 637432LJ2 | 02/06/08 | 12/15/20 | 90.083 | 0.000 | 0.8139 | 67.55 | 0.021885 | 0.021974 | 0.022063 | 0.022153 | 0.022243 | 7.90 | 7.96 |
| National Rural Utilities | 637432LK9 | 02/06/08 | 12/15/21 | 89.231 | 0.000 | 0.8239 | 67.77 | 0.021964 | 0.022054 | 0.022145 | 0.022236 | 0.022328 | 7.93 | 7.99 |
| National Rural Utilities | 637432LL7 | 02/06/08 | 12/15/22 | 88.108 | 0.000 | 0.8539 | 69.44 | 0.022537 | 0.022633 | 0.022730 | 0.022827 | 0.022925 | 8.13 | 8.20 |
| Natixis US MTN LLC | 63873HJP0 | 12/27/13 | 12/27/21 | 100.000 | 0.000 | 3.3519 | | 0.102873 | 0.104597 | 0.106350 | 0.108132 | 0.109944 | 37.36 | 38.62 |
| Natixis US MTN LLC | 63873HJR6 | 09/09/14 | 09/09/24 | 100.000 | VARIABLES | 3.2415 | | 0.085890 | 0.084956 | 0.084007 | 0.083817 | 0.083624 | 30.54 | 30.17 |
| Natixis US MTN LLC | 63873HJT2 | 12/27/13 | 12/27/33 | 100.000 | VARIABLES | 4.8026 | | 0.115611 | 0.115645 | 0.115680 | 0.115715 | 0.115752 | 41.63 | 41.65 |
| Natixis US MTN LLC | 63873HJU9 | 04/30/14 | 04/30/34 | 100.000 | VARIABLES | 4.2419 | | 0.104342 | 0.102864 | 0.102631 | 0.102393 | 0.102150 | 37.19 | 36.88 |
| Natixis US MTN LLC | 63873HKA1 | 07/31/13 | 07/31/28 | 100.000 | VARIABLES | 4.2606 | | 0.103722 | 0.103411 | 0.103093 | 0.103529 | 0.103973 | 37.19 | 37.32 |
| Natixis US MTN LLC | 63873HKC7 | 04/30/14 | 04/30/34 | 100.000 | VARIABLES | 4.2409 | | 0.104864 | 0.103164 | 0.102935 | 0.102702 | 0.102464 | 37.33 | 36.99 |
| Natixis US MTN LLC | 63873HKX1 | 01/30/14 | 01/31/22 | 100.000 | 0.000 | 3.4392 | | 0.101783 | 0.105250 | 0.105314 | 0.108901 | 0.108967 | 38.32 | 39.65 |
| Natixis US Medium Term | 63873HLN2 | 08/29/13 | 08/29/33 | 100.000 | VARIABLES | 4.5781 | | 0.111779 | 0.112612 | 0.112219 | 0.113064 | 0.112679 | 41.01 | 41.17 |
| Natixis US MTN LLC | 63873HLS1 | 09/30/13 | 09/30/28 | 100.000 | VARIABLES | 4.4223 | | 0.111078 | 0.111107 | 0.111137 | 0.111167 | 0.111198 | 40.00 | 40.02 |
| Natixis US Medium | 63873HLU6 | 07/31/14 | 07/31/34 | 100.000 | VARIABLES | 3.9932 | | 0.103604 | 0.103300 | 0.102990 | 0.103186 | 0.103385 | 37.15 | 37.17 |
| Natixis US MTN LLC | 63873HLX0 | 02/28/14 | 02/28/29 | 100.000 | VARIABLES | 4.1177 | | 0.103118 | 0.100115 | 0.101726 | 0.100019 | 0.101626 | 36.91 | 36.80 |
| Natixis US MTN LLC | 63873HME1 | 10/31/13 | 10/31/33 | 100.000 | VARIABLES | 4.5708 | | 0.108767 | 0.108048 | 0.107313 | 0.106562 | 0.105792 | 38.94 | 38.40 |
| Natixis US MTN LLC | 63873HMF8 | 03/31/14 | 03/31/34 | 100.000 | VARIABLES | 4.1471 | | 0.102326 | 0.100222 | 0.099771 | 0.099310 | 0.098839 | 36.23 | 35.75 |
| Natixis US MTN LLC | 63873HMW1 | 11/27/13 | 11/27/33 | 100.000 | VARIABLES | 4.5649 | | 0.111498 | 0.111262 | 0.111020 | 0.110774 | 0.110521 | 40.08 | 39.91 |
| NJ Econ Dev Auth | 64578JAC0 | 12/22/05 | 07/01/17 | 53.569 | 0.000 | 5.4899 | 437.59 | 0.148423 | | | | | 26.72 | |
| NJ Econ Dev Auth | 64578JAD8 | 12/22/05 | 07/01/18 | 50.436 | 0.000 | 5.5400 | 416.94 | 0.141778 | 0.145705 | 0.149741 | | | 51.75 | 26.95 |
| NJ Econ Dev Auth | 64578JAE6 | 12/22/05 | 07/01/19 | 47.535 | 0.000 | 5.5749 | 396.21 | 0.134969 | 0.138731 | 0.142598 | 0.146573 | | 49.27 | 52.05 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| NJ Econ Dev Auth | 64578JAH9 | 09/07/07 | 07/01/17 | 55.019 | 0.000 | 6.1789 | 419.84 | 0.166493 | | | | | | 29.97 | |
| NJ Econ Dev Auth | 64578JAJ5 | 09/07/07 | 07/01/18 | 51.284 | 0.000 | 6.2689 | 398.73 | 0.158738 | 0.163714 | 0.168845 | | | | 58.04 | 30.39 |
| NJ Econ Dev Auth | 64578JAK2 | 09/07/07 | 07/01/19 | 47.828 | 0.000 | 6.3391 | 377.26 | 0.150650 | 0.155425 | 0.160351 | 0.165433 | | | 55.09 | 58.64 |
| NJ Econ Dev Auth | 64578JAL0 | 09/07/07 | 07/01/20 | 44.269 | 0.000 | 6.4592 | 357.83 | 0.143631 | 0.148269 | 0.153058 | 0.158001 | | | 52.54 | 55.99 |
| NJ Econ Dev Auth | 64578JAM8 | 09/07/07 | 07/01/21 | 41.265 | 0.000 | 6.5093 | 336.92 | 0.135532 | 0.139943 | 0.144498 | 0.149201 | | | 49.59 | 52.87 |
| NJ Econ Dev Auth | 64578JAN6 | 09/07/07 | 07/01/22 | 38.760 | 0.000 | 6.4993 | 315.84 | 0.126996 | 0.131123 | 0.135384 | 0.139783 | | | 46.46 | 49.53 |
| NJ Econ Dev Auth | 64578JAP1 | 09/07/07 | 07/01/23 | 36.303 | 0.000 | 6.5093 | 296.41 | 0.119236 | 0.123116 | 0.127123 | 0.131261 | | | 43.62 | 46.51 |
| New Jersey Economic | 645913AV6 | 06/30/97 | 02/15/17 | 23.177 | 0.000 | 7.5895 | 759.29 | 0.203112 | | | | | | 8.94 | |
| New Jersey Economic | 645913AW4 | 06/30/97 | 02/15/18 | 21.450 | 0.000 | 7.6043 | 705.27 | 0.188860 | 0.196041 | 0.203495 | | | | 71.27 | 8.95 |
| New Jersey Economic | 645913AX2 | 06/30/97 | 02/15/19 | 19.886 | 0.000 | 7.6095 | 654.68 | 0.175375 | 0.182048 | 0.188974 | 0.196164 | 0.203628 | | 66.19 | 71.32 |
| New Jersey Economic | 645913AY0 | 06/30/97 | 02/15/20 | 18.435 | 0.000 | 7.6145 | 607.65 | 0.162833 | 0.169033 | 0.175468 | 0.182149 | 0.189084 | | 61.45 | 66.22 |
| New Jersey Economic | 645913AZ7 | 06/30/97 | 02/15/21 | 17.088 | 0.000 | 7.6195 | 563.94 | 0.151175 | 0.156935 | 0.162913 | 0.169120 | 0.175563 | | 57.06 | 61.49 |
| New Jersey Economic | 645913BA1 | 06/30/97 | 02/15/22 | 15.838 | 0.000 | 7.6245 | 523.33 | 0.140338 | 0.145688 | 0.151241 | 0.157007 | 0.162993 | | 52.97 | 57.08 |
| New Jersey Economic | 645913BB9 | 06/30/97 | 02/15/23 | 14.678 | 0.000 | 7.6295 | 485.59 | 0.130264 | 0.135234 | 0.140392 | 0.145748 | 0.151308 | | 49.17 | 52.99 |
| New Jersey Economic | 645913BC7 | 06/30/97 | 02/15/24 | 13.601 | 0.000 | 7.6347 | 450.53 | 0.120904 | 0.125519 | 0.130311 | 0.135285 | 0.140449 | | 45.64 | 49.19 |
| New Jersey Economic | 645913BD5 | 06/30/97 | 02/15/25 | 12.602 | 0.000 | 7.6398 | 417.96 | 0.112204 | 0.116490 | 0.120940 | 0.125560 | 0.130356 | | 42.35 | 45.65 |
| New Jersey Economic | 645913BE3 | 06/30/97 | 02/15/26 | 11.676 | 0.000 | 7.6447 | 387.71 | 0.104119 | 0.108099 | 0.112231 | 0.116521 | 0.120975 | | 39.30 | 42.36 |
| NY State Dorm Auth | 649902ZR7 | 10/20/09 | 09/15/25 | 86.380 | 5.800 | 7.2575 | 43.36 | 0.021314 | 0.022087 | 0.022889 | 0.023720 | 0.024580 | | 7.98 | 8.57 |
| Newark, NJ | 6503667S0 | 04/10/03 | 04/01/22 | 30.037 | 0.000 | 6.4399 | 416.66 | 0.126235 | 0.130299 | 0.134495 | 0.138826 | 0.143296 | | 46.92 | 49.99 |
| Newark, NJ | 6503667T8 | 04/10/03 | 04/01/23 | 28.029 | 0.000 | 6.4699 | 391.48 | 0.118809 | 0.122652 | 0.126620 | 0.130716 | 0.134945 | | 44.17 | 47.07 |
| Newark, NJ | 6503667U5 | 04/10/03 | 04/01/24 | 26.193 | 0.000 | 6.4900 | 367.51 | 0.111662 | 0.115286 | 0.119027 | 0.122889 | 0.126877 | | 41.51 | 44.25 |
| Newark, NJ | 6503667V3 | 04/10/03 | 04/01/25 | 24.468 | 0.000 | 6.5100 | 344.87 | 0.104903 | 0.108318 | 0.111844 | 0.115484 | 0.119243 | | 39.00 | 41.58 |
| Newark, NJ | 6503667W1 | 04/10/03 | 04/01/26 | 22.848 | 0.000 | 6.5299 | 323.50 | 0.098514 | 0.101731 | 0.105052 | 0.108482 | 0.112024 | | 36.63 | 39.06 |
| Newark, NJ | 6503667X9 | 04/10/03 | 04/01/27 | 21.327 | 0.000 | 6.5499 | 303.34 | 0.092478 | 0.095506 | 0.098634 | 0.101864 | 0.105200 | | 34.39 | 36.68 |
| Newark, NJ | 6503667Y7 | 04/10/03 | 04/01/28 | 19.947 | 0.000 | 6.5600 | 284.36 | 0.086742 | 0.089587 | 0.092525 | 0.095560 | 0.098695 | | 32.26 | 34.41 |
| Newark, NJ | 6503667Z4 | 04/10/03 | 04/01/29 | 18.653 | 0.000 | 6.5700 | 266.52 | 0.081345 | 0.084017 | 0.086777 | 0.089628 | 0.092572 | | 30.25 | 32.27 |
| Newark, NJ | 6503668A8 | 04/10/03 | 04/01/30 | 17.440 | 0.000 | 6.5800 | 249.74 | 0.076269 | 0.078779 | 0.081370 | 0.084047 | 0.086813 | | 28.37 | 30.27 |
| Newark, NJ | 6503668B6 | 04/10/03 | 04/01/31 | 16.302 | 0.000 | 6.5901 | 233.98 | 0.071496 | 0.073852 | 0.076286 | 0.078799 | 0.081396 | | 26.59 | 28.38 |
| Newark, NJ | 6503668C4 | 04/10/03 | 04/01/32 | 15.279 | 0.000 | 6.5900 | 219.29 | 0.067008 | 0.069216 | 0.071496 | 0.073852 | 0.076285 | | 24.92 | 26.59 |
| Newark, NJ | 6503668D2 | 04/10/03 | 04/01/33 | 14.320 | 0.000 | 6.5899 | 205.53 | 0.062801 | 0.064870 | 0.067008 | 0.069216 | 0.071496 | | 23.36 | 24.92 |
| city of Newark, NJ | 650367KB0 | 01/29/13 | 07/15/17 | 97.756 | 2.000 | 2.5351 | 19.59 | 0.014495 | 0.014679 | | | | | 2.85 | |
| City of Newark, NJ | 650367KC8 | 01/29/13 | 07/15/18 | 97.007 | 2.340 | 2.9372 | 21.01 | 0.015648 | 0.015878 | 0.016111 | 0.016348 | | | 5.75 | 3.17 |
| City of Newark, NJ | 650367KH7 | 01/29/13 | 04/01/17 | 97.893 | 2.000 | 2.5353 | 19.75 | 0.014683 | | | | | | 1.32 | |
| City of Newark, NJ | 650367KJ3 | 01/29/13 | 04/01/18 | 97.000 | 2.308 | 2.9373 | 22.34 | 0.016734 | 0.016979 | 0.017229 | | | | 6.11 | 1.55 |
| City of Newark, NJ | 650367KK0 | 01/29/13 | 04/01/19 | 97.003 | 2.698 | 3.2375 | 18.36 | 0.013831 | 0.014054 | 0.014282 | 0.014513 | 0.014748 | | 5.06 | 5.23 |
| City of Newark, NJ | 650367KL8 | 01/29/13 | 04/01/20 | 97.004 | 3.057 | 3.5335 | 15.46 | 0.011709 | 0.011916 | 0.012126 | 0.012340 | 0.012558 | | 4.29 | 4.44 |
| City of Newark, NJ | 650367KM6 | 01/29/13 | 04/01/21 | 97.005 | 3.305 | 3.7336 | 13.25 | 0.010079 | 0.010267 | 0.010459 | 0.010654 | 0.010853 | | 3.70 | 3.84 |
| Nextera Energy, Inc. | 65339KAB6 | 05/04/12 | 06/01/17 | 95.000 | VARIES | 2.3952 | | 0.065996 | | | | | | 9.90 | |
| Nomura America Finance | 655365AA2 | 12/31/13 | 12/31/33 | 100.000 | VARIES | 4.5379 | | 0.105440 | 0.102148 | 0.098781 | 0.098237 | 0.097681 | | 37.36 | 35.46 |
| Nomura America Finance | 65539AAG5 | 11/24/10 | 11/24/25 | 100.000 | VARIES | 5.5492 | | 0.121238 | 0.121732 | 0.122240 | 0.122762 | 0.123298 | | 43.77 | 44.14 |
| Nomura America Finance | 65539AAL4 | 12/22/10 | 12/22/25 | 100.000 | VARIES | 5.9587 | | 0.130438 | 0.130357 | 0.130273 | 0.130186 | 0.131260 | | 46.94 | 46.89 |
| Nomura America Finance | 65539AAX8 | 06/29/11 | 06/29/21 | 100.000 | VARIES | 2.3555 | | 0.015230 | 0.015409 | 0.015590 | 0.015774 | 0.015960 | | 5.52 | 5.65 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Nomura America Finance | 65539ABB5 | 02/28/14 | 02/28/34 | 100.000 | VARIABLES | 4.5092 | | 0.107371 | 0.102559 | 0.101076 | 0.096227 | 0.097275 | 37.53 | 35.53 |
| Nomura America Finance | 65539ABC3 | 05/30/14 | 05/30/34 | 100.000 | VARIABLES | 3.7543 | | 0.092482 | 0.091863 | 0.091232 | 0.090589 | 0.090551 | 33.14 | 32.71 |
| Nomura America Finance | 65539ABE9 | 07/29/14 | 07/29/34 | 100.000 | VARIABLES | 4.2954 | | 0.099959 | 0.095717 | 0.091383 | 0.086956 | 0.082435 | 33.92 | 30.74 |
| Nomura America Finance | 65539ABL3 | 12/24/14 | 12/24/34 | 100.000 | VARIABLES | 2.8015 | | 0.070223 | 0.070468 | 0.070716 | 0.070967 | 0.071222 | 25.33 | 25.51 |
| Nomura America Finance | 65539ABR0 | 02/19/15 | 02/19/20 | 110.000 | 0.125 | 2.3793 | | 0.075202 | 0.076055 | 0.076919 | 0.077792 | 0.078677 | 27.45 | 28.08 |
| Nomura America Finance | 65539ABS8 | 02/25/15 | 02/25/20 | 100.000 | VARIABLES | 1.9120 | | 0.011775 | 0.011888 | 0.011816 | 0.011743 | 0.011669 | 4.26 | 4.22 |
| Nomura America Finance | 65539ABY5 | 06/30/15 | 06/30/22 | 105.000 | 0.000 | 3.5000 | | 0.107536 | 0.109418 | 0.111333 | 0.113281 | 0.115263 | 39.06 | 40.43 |
| Nomura America Finance | 65539ACG3 | 01/22/16 | 01/22/23 | 103.000 | 0.125 | 3.0300 | 29.59 | 0.087953 | 0.089232 | 0.090532 | 0.091851 | 0.093190 | 32.30 | 33.25 |
| Novellus Systems, Inc. | 670008AC5 | 05/10/11 | 05/15/41 | 100.000 | VARIABLES | 8.1005 | | 0.308575 | 0.318120 | 0.328051 | 0.338385 | 0.349137 | 113.70 | 120.93 |
| Novellus Systems, Inc. | 670008AD3 | 05/10/11 | 05/15/41 | 100.000 | VARIABLES | 8.1005 | | 0.308575 | 0.318120 | 0.328051 | 0.338385 | 0.349137 | 113.70 | 120.93 |
| Nuverra Environmental | 67091KAA2 | 04/15/16 | 04/15/21 | 36.385 | VARIABLES | N/A | 99.92 | 0.437983 | 0.491168 | 0.553418 | 0.626375 | 0.682880 | 176.02 | 222.20 |
| Orange County, CA | 68428LBZ6 | 01/17/97 | 09/01/17 | 20.762 | 0.000 | 7.7695 | 742.99 | 0.199981 | 0.207750 | | | | 49.39 | |
| Orange County, CA | 68428LCA0 | 01/17/97 | 09/01/18 | 19.198 | 0.000 | 7.7796 | 688.72 | 0.185508 | 0.192724 | 0.200220 | 0.208009 | | 69.85 | 49.45 |
| Orange County, CA | 68428LCB8 | 01/17/97 | 09/01/19 | 17.826 | 0.000 | 7.7696 | 637.93 | 0.171706 | 0.178376 | 0.185306 | 0.192504 | 0.199983 | 64.65 | 69.77 |
| Orange County, CA | 68428LCC6 | 01/17/97 | 09/01/20 | 16.480 | 0.000 | 7.7797 | 591.22 | 0.159248 | 0.165442 | 0.171878 | 0.178564 | 0.185509 | 59.96 | 64.72 |
| Orange County, CA | 68428LCD4 | 01/17/97 | 09/01/21 | 15.306 | 0.000 | 7.7695 | 547.73 | 0.147425 | 0.153152 | 0.159102 | 0.165282 | 0.171703 | 55.51 | 59.90 |
| Oregon Community College | 68583RAP7 | 04/23/03 | 06/30/17 | 44.239 | 0.000 | 5.8318 | 529.43 | 0.157403 | | | | | 28.18 | |
| Oregon Community College | 68583RAQ5 | 04/23/03 | 06/30/18 | 40.975 | 0.000 | 5.9616 | 506.06 | 0.151633 | 0.156153 | 0.160807 | | | 55.41 | 28.78 |
| Oregon Community College | 68583RAR3 | 04/23/03 | 06/30/19 | 37.976 | 0.000 | 6.0715 | 481.50 | 0.145228 | 0.149637 | 0.154180 | 0.158860 | 0.163683 | 53.08 | 56.36 |
| Oregon Community College | 68583RAS1 | 04/23/03 | 06/30/20 | 35.297 | 0.000 | 6.1515 | 456.09 | 0.138223 | 0.142475 | 0.146857 | 0.151374 | 0.156029 | 50.53 | 53.69 |
| Oregon Community College | 68583RAT9 | 04/23/03 | 06/30/21 | 32.815 | 0.000 | 6.2213 | 431.03 | 0.131174 | 0.135254 | 0.139462 | 0.143800 | 0.148273 | 47.97 | 51.00 |
| Oregon Community College | 68583RAU6 | 04/23/03 | 06/30/22 | 30.636 | 0.000 | 6.2613 | 406.18 | 0.123908 | 0.127787 | 0.131787 | 0.135913 | 0.140168 | 45.31 | 48.19 |
| Oregon Community College | 68583RAV4 | 04/23/03 | 06/30/23 | 28.748 | 0.000 | 6.2713 | 382.04 | 0.116611 | 0.120268 | 0.124039 | 0.127928 | 0.131940 | 42.65 | 45.36 |
| Oregon School Boards | 686053AQ2 | 10/31/02 | 06/30/17 | 43.110 | 0.000 | 5.8194 | 540.78 | 0.157078 | | | | | 28.12 | |
| Oregon School Boards | 686053AR0 | 10/31/02 | 06/30/18 | 40.030 | 0.000 | 5.9295 | 515.93 | 0.150886 | 0.155359 | 0.159965 | | | 55.13 | 28.63 |
| Oregon School Boards | 686053AS8 | 10/31/02 | 06/30/19 | 37.212 | 0.000 | 6.0195 | 490.23 | 0.144166 | 0.148505 | 0.152975 | 0.157579 | 0.162322 | 52.69 | 55.91 |
| Oregon School Boards | 686053AT6 | 10/31/02 | 06/30/20 | 34.591 | 0.000 | 6.0995 | 464.57 | 0.137298 | 0.141485 | 0.145800 | 0.150247 | 0.154829 | 50.19 | 53.30 |
| Oregon School Boards | 686053CG2 | 04/21/03 | 06/30/17 | 44.239 | 0.000 | 5.8294 | 529.45 | 0.157342 | | | | | 28.16 | |
| Oregon School Boards | 686053CH0 | 04/21/03 | 06/30/18 | 40.975 | 0.000 | 5.9594 | 506.08 | 0.151581 | 0.156098 | 0.160749 | | | 55.39 | 28.77 |
| Oregon School Boards | 686053CJ6 | 04/21/03 | 06/30/19 | 37.976 | 0.000 | 6.0693 | 481.54 | 0.145185 | 0.149591 | 0.154130 | 0.158808 | 0.163627 | 53.07 | 56.34 |
| Oregon School Boards | 686053CK3 | 04/21/03 | 06/30/20 | 35.297 | 0.000 | 6.1494 | 456.14 | 0.138187 | 0.142436 | 0.146816 | 0.151330 | 0.155983 | 50.52 | 53.68 |
| Oregon School Boards | 686053CL1 | 04/21/03 | 06/30/21 | 32.815 | 0.000 | 6.2194 | 431.09 | 0.131144 | 0.135222 | 0.139427 | 0.143763 | 0.148234 | 47.95 | 50.98 |
| Oregon School Boards | 686053CM9 | 04/21/03 | 06/30/22 | 30.636 | 0.000 | 6.2595 | 406.25 | 0.123883 | 0.127760 | 0.131759 | 0.135883 | 0.140135 | 45.30 | 48.18 |
| Oregon School Boards | 686053CN7 | 04/21/03 | 06/30/23 | 28.748 | 0.000 | 6.2695 | 382.11 | 0.116592 | 0.120246 | 0.124016 | 0.127904 | 0.131913 | 42.64 | 45.35 |
| Paterson, City of | 7031302C7 | 04/11/03 | 04/01/17 | 44.317 | 0.000 | 5.9099 | 542.48 | 0.159452 | | | | | 14.35 | |
| Paterson, NJ | 7031303Z5 | 03/30/12 | 03/15/18 | 98.496 | 3.625 | 3.9104 | 11.71 | 0.007480 | 0.007627 | 0.007776 | | | 2.75 | 0.58 |
| Peoria CNTYS SD #327, IL | 712746DT0 | 05/05/15 | 12/01/17 | 101.129 | VARIABLES | 1.5404 | | 0.042983 | 0.042886 | | | | 14.17 | |
| Peoria CNTYS SD #327, IL | 712746DU7 | 05/05/15 | 12/01/18 | 100.343 | VARIABLES | 1.8911 | | 0.052641 | 0.052614 | 0.052586 | 0.052558 | | 18.94 | 17.35 |
| Peoria CNTYS SD #322, IL | 712762CN1 | 05/14/15 | 12/01/19 | 100.000 | VARIABLES | 1.9926 | | 0.055363 | 0.055361 | 0.055359 | 0.055357 | 0.055355 | 19.93 | 19.93 |
| Peoria CNTYS SD #322, IL | 712762CP6 | 05/14/15 | 12/01/20 | 100.000 | VARIABLES | 2.2423 | | 0.062303 | 0.062301 | 0.062299 | 0.062297 | 0.062294 | 22.43 | 22.43 |
| PEORIA CNTY ILL CMNTY HI | 713142DH7 | 08/09/17 | 12/01/18 | 103.417 | 4.400 | 1.7218 | | 0.049463 | 0.049728 | 0.050156 | | | 7.03 | 16.49 |
| Peoria County SD #325, I | 713165FG8 | 09/04/13 | 12/01/17 | 110.617 | VARIABLES | 2.5859 | | 0.073708 | 0.072775 | | | | 24.16 | |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 | |
| Peoria County, SD #325, | 713165FH6 | 09/04/13 | 12/01/18 | 111.133 | VARIES | 2.9368 | | 0.085217 | 0.084327 | 0.083423 | 0.082507 | | | 30.46 | 27.36 |
| Peoria County, SD #325, | 713165FJ2 | 09/04/13 | 12/01/19 | 110.068 | VARIES | 3.4365 | | 0.100354 | 0.099572 | 0.098777 | 0.097969 | 0.097146 | | 35.94 | 35.37 |
| Peoria County SD #325, I | 713165FK9 | 09/04/13 | 12/01/20 | 108.812 | VARIES | 3.8365 | | 0.112105 | 0.111458 | 0.110799 | 0.110127 | 0.109442 | | 40.20 | 39.73 |
| Peoria County SD #325, I | 713165FL7 | 09/04/13 | 12/01/21 | 107.288 | VARIES | 4.1865 | | 0.121819 | 0.121316 | 0.120803 | 0.120279 | 0.119744 | | 43.73 | 43.36 |
| Peoria County, IL | 713168AY8 | 10/05/11 | 12/01/17 | 106.762 | VARIES | 4.2348 | | 0.119075 | 0.118361 | | | | | 39.17 | |
| Peoria County, IL | 713168AZ5 | 10/05/11 | 12/01/18 | 106.114 | VARIES | 4.4856 | | 0.126993 | 0.126414 | 0.125823 | 0.125219 | | | 45.58 | 41.41 |
| Peoria County, IL | 713168BA9 | 10/05/11 | 12/01/19 | 106.753 | VARIES | 4.7356 | | 0.135237 | 0.134657 | 0.134064 | 0.133456 | 0.132834 | | 48.55 | 48.12 |
| Peoria County, IL | 713168BB7 | 10/05/11 | 12/01/20 | 105.512 | VARIES | 4.9860 | | 0.142295 | 0.141860 | 0.141415 | 0.140959 | 0.140491 | | 51.12 | 50.80 |
| Philadelphia Authority | 71781LAP4 | 02/03/99 | 04/15/24 | 19.046 | 0.000 | 6.6895 | 428.64 | 0.113440 | 0.117234 | 0.121155 | 0.125208 | 0.129396 | | 42.11 | 44.97 |
| Philadelphia Authority | 71781LAV1 | 02/03/99 | 04/15/17 | 30.618 | 0.000 | 6.6094 | 675.34 | 0.177720 | | | | | | 18.48 | |
| Philadelphia Authority | 71781LAW9 | 02/03/99 | 04/15/18 | 28.637 | 0.000 | 6.6194 | 633.24 | 0.166760 | 0.172279 | 0.177981 | | | | 61.88 | 18.51 |
| Philadelphia Authority | 71781LAX7 | 02/03/99 | 04/15/19 | 26.727 | 0.000 | 6.6393 | 593.98 | 0.156642 | 0.161842 | 0.167214 | 0.172765 | 0.178501 | | 58.13 | 62.05 |
| Philadelphia Authority | 71781LAY5 | 02/03/99 | 04/15/20 | 24.985 | 0.000 | 6.6495 | 556.69 | 0.146912 | 0.151796 | 0.156843 | 0.162057 | 0.167445 | | 54.52 | 58.21 |
| Philadelphia Authority | 71781LAZ2 | 02/03/99 | 04/15/21 | 23.403 | 0.000 | 6.6495 | 521.44 | 0.137609 | 0.142184 | 0.146911 | 0.151796 | 0.156843 | | 51.07 | 54.52 |
| Philadelphia Authority | 71781LBA6 | 02/03/99 | 04/15/22 | 21.872 | 0.000 | 6.6595 | 488.55 | 0.129021 | 0.133317 | 0.137756 | 0.142343 | 0.147082 | | 47.88 | 51.13 |
| Philadelphia Authority | 71781LBB4 | 02/03/99 | 04/15/23 | 20.437 | 0.000 | 6.6695 | 457.65 | 0.120945 | 0.124978 | 0.129146 | 0.133453 | 0.137903 | | 44.89 | 47.93 |
| Philadelphia Authority | 71781LBC2 | 02/03/99 | 04/15/25 | 17.878 | 0.000 | 6.6796 | 401.36 | 0.106145 | 0.109690 | 0.113353 | 0.117139 | 0.121051 | | 39.40 | 42.07 |
| Philadelphia Authority | 71781LBD0 | 02/03/99 | 04/15/26 | 16.697 | 0.000 | 6.6896 | 375.79 | 0.099452 | 0.102779 | 0.106216 | 0.109769 | 0.113441 | | 36.92 | 39.43 |
| Piatt and Champaign Coun | 719457BT9 | 02/25/16 | 12/01/17 | 101.730 | 2.750 | 1.7515 | 15.11 | 0.049134 | 0.048895 | | | | | 16.17 | |
| Piatt and Champaign Coun | 719457BU6 | 02/25/16 | 12/01/18 | 102.007 | 2.750 | 2.0009 | 17.32 | 0.056392 | 0.056192 | 0.055990 | 0.055785 | | | 20.25 | 18.44 |
| Piatt and Champaign Coun | 719457BV4 | 02/25/16 | 12/01/19 | 102.692 | 3.000 | 2.2507 | 19.62 | 0.063871 | 0.063652 | 0.063431 | 0.063207 | 0.062980 | | 22.94 | 22.78 |
| Piatt and Champaign Coun | 719457BW2 | 02/25/16 | 12/01/20 | 102.231 | 3.000 | 2.5007 | 21.71 | 0.070776 | 0.070618 | 0.070460 | 0.070299 | 0.070136 | | 25.44 | 25.33 |
| Piatt and Champaign Coun | 719457BX0 | 02/25/16 | 12/01/21 | 102.646 | 3.250 | 2.7507 | 23.98 | 0.078180 | 0.078013 | 0.077845 | 0.077674 | 0.077500 | | 28.10 | 27.98 |
| Pike & Calhoun CNTYS, IL | 721068BF0 | 08/08/13 | 12/01/23 | 111.543 | VARIES | 4.3459 | | 0.126973 | 0.126280 | 0.125572 | 0.124849 | 0.124111 | | 45.54 | 45.03 |
| Pike & Calhoun CNTYS, IL | 721068BG8 | 08/08/13 | 12/01/24 | 110.329 | VARIES | 4.5669 | | 0.130461 | 0.129820 | 0.129164 | 0.128495 | 0.127810 | | 46.81 | 46.34 |
| Pike & Calhoun CNTYS, IL | 721068BH6 | 08/08/13 | 12/01/25 | 109.132 | VARIES | 4.7572 | | 0.133883 | 0.133297 | 0.132698 | 0.132086 | 0.131460 | | 48.06 | 47.62 |
| Pike & Calhoun CNTYS, IL | 721068BJ2 | 08/08/13 | 12/01/26 | 108.343 | VARIES | 4.8857 | | 0.136131 | 0.135585 | 0.135026 | 0.134454 | 0.133868 | | 48.88 | 48.47 |
| Pike & Calhoun CNTYS, IL | 721068BK9 | 08/08/13 | 12/01/27 | 106.399 | VARIES | 5.1092 | | 0.141646 | 0.141204 | 0.140752 | 0.140290 | 0.139815 | | 50.89 | 50.56 |
| Pike & Calhoun CNTYS, IL | 721068BL7 | 08/08/13 | 12/01/28 | 106.016 | VARIES | 5.1714 | | 0.142728 | 0.142309 | 0.141879 | 0.141440 | 0.140989 | | 51.28 | 50.97 |
| Pike & Calhoun CNTYS, IL | 721068BM5 | 08/08/13 | 12/01/29 | 104.498 | VARIES | 5.3285 | | 0.147002 | 0.146676 | 0.146341 | 0.145998 | 0.145646 | | 52.84 | 52.60 |
| Playboy Enterprises, Inc | 728117AA0 | 03/15/05 | 03/15/25 | 100.000 | VARIES | 7.7501 | | 0.395615 | 0.407255 | 0.419332 | 0.431859 | 0.444854 | | 147.03 | 155.92 |
| Playboy Enterprises, Inc | 728117AB8 | 03/15/05 | 03/15/25 | 100.000 | VARIES | 7.7501 | | 0.395615 | 0.407255 | 0.419332 | 0.431859 | 0.444854 | | 147.03 | 155.92 |
| Presidio Independent | 741020EB3 | 05/14/98 | 02/15/17 | 26.541 | 0.000 | 7.1992 | 726.10 | 0.193030 | | | | | | 8.49 | |
| Presidio Independent | 741020EC1 | 05/14/98 | 02/15/18 | 24.728 | 0.000 | 7.1994 | 676.52 | 0.179852 | 0.186327 | 0.193034 | | | | 67.70 | 8.49 |
| Presidio Independent | 741020ED9 | 05/14/98 | 02/15/19 | 22.810 | 0.000 | 7.2493 | 631.74 | 0.168531 | 0.174640 | 0.180970 | 0.187529 | 0.194327 | | 63.46 | 68.15 |
| Presidio Independent | 741020EE7 | 05/14/98 | 02/15/20 | 21.242 | 0.000 | 7.2494 | 588.32 | 0.156948 | 0.162637 | 0.168532 | 0.174640 | 0.180971 | | 59.10 | 63.46 |
| Presidio Independent | 741020EF4 | 05/14/98 | 02/15/21 | 19.782 | 0.000 | 7.2494 | 547.88 | 0.146160 | 0.151458 | 0.156948 | 0.162636 | 0.168531 | | 55.04 | 59.10 |
| Presidio Independent | 741020EG2 | 05/14/98 | 02/15/22 | 18.422 | 0.000 | 7.2494 | 510.22 | 0.136114 | 0.141048 | 0.146161 | 0.151459 | 0.156949 | | 51.26 | 55.04 |
| Pride International | 741932AE7 | 01/16/01 | 01/16/21 | 60.841 | 0.000 | 2.5000 | 296.06 | 0.062099 | 0.062876 | 0.063661 | 0.064457 | 0.065263 | | 22.75 | 23.33 |
| Quicksilver Resources In | 74837RAA2 | 11/01/04 | 11/01/24 | 98.500 | VARIES | 6.7503 | | 0.343279 | 0.352725 | 0.362476 | 0.372543 | 0.382934 | | 126.43 | 133.53 |
| Quicksilver Resources In | 74837RAB0 | 11/01/04 | 11/01/24 | 98.500 | VARIES | 6.7503 | | 0.343279 | 0.352725 | 0.362476 | 0.372543 | 0.382934 | | 126.43 | 133.53 |
| Randolph & Perry CNTYS | 752368AX8 | 05/16/13 | 12/01/17 | 106.596 | VARIES | 2.2345 | | 0.062994 | 0.062534 | | | | | 20.71 | |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Randolph & Perry CNTYS | 752368AY6 | 05/16/13 | 12/01/18 | 106.586 | VARIABLES | 2.4855 | | 0.070735 | 0.070319 | 0.069899 | 0.069473 | | 25.36 | 22.99 |
| Randolph & Perry CNTYS | 752368AZ3 | 05/16/13 | 12/01/19 | 107.293 | VARIABLES | 2.7850 | | 0.080049 | 0.079616 | 0.079178 | 0.078733 | 0.078282 | 28.71 | 28.40 |
| Randolph & Perry CNTYS | 752368BA7 | 05/16/13 | 12/01/20 | 107.856 | VARIABLES | 3.0845 | | 0.089412 | 0.088970 | 0.088521 | 0.088066 | 0.087603 | 32.08 | 31.76 |
| Randolph & Perry CNTYS | 752368BB5 | 05/16/13 | 12/01/21 | 108.667 | VARIABLES | 3.3340 | | 0.097547 | 0.097089 | 0.096624 | 0.096151 | 0.095670 | 35.01 | 34.67 |
| Randolph & Perry CNTYS | 752368BC3 | 05/16/13 | 12/01/22 | 107.818 | VARIABLES | 3.5344 | | 0.103262 | 0.102878 | 0.102487 | 0.102089 | 0.101685 | 37.08 | 36.80 |
| Randolph County, IL | 752535DK7 | 01/30/13 | 12/01/17 | 89.744 | 0.000 | 2.2498 | 82.27 | 0.061112 | 0.061799 | | | | 20.29 | |
| Randolph County, IL | 752535DL5 | 01/30/13 | 12/01/18 | 85.511 | 0.000 | 2.6997 | 94.80 | 0.071076 | 0.072036 | 0.073008 | 0.073994 | | 25.82 | 24.27 |
| Randolph County, IL | 752535DM3 | 01/30/13 | 12/01/19 | 81.034 | 0.000 | 3.0997 | 103.87 | 0.078514 | 0.079730 | 0.080966 | 0.082221 | 0.083495 | 28.56 | 29.45 |
| Randolph County, IL | 752535DN1 | 01/30/13 | 12/01/20 | 76.487 | 0.000 | 3.4497 | 109.77 | 0.083572 | 0.085014 | 0.086480 | 0.087972 | 0.089489 | 30.43 | 31.49 |
| Randolph County, IL | 752535DP6 | 01/30/13 | 12/01/21 | 72.328 | 0.000 | 3.6997 | 111.81 | 0.085558 | 0.087140 | 0.088752 | 0.090394 | 0.092066 | 31.18 | 32.35 |
| Randolph County, IL | 752535DQ4 | 01/30/13 | 12/01/22 | 68.391 | 0.000 | 3.8997 | 111.83 | 0.085919 | 0.087595 | 0.089302 | 0.091044 | 0.092819 | 31.33 | 32.57 |
| Readers Digest Assn, Inc | 755267AJ0 | 02/11/10 | 02/15/17 | 97.340 | VARIABLES | 10.0375 | 25.97 | 0.014217 | | | | | 0.63 | |
| Regal Beloit Corporation | 758750AA1 | 04/05/04 | 03/15/24 | 100.000 | VARIABLES | 8.7500 | | 0.551309 | 0.571431 | 0.592404 | 0.614267 | 0.637056 | 206.45 | 221.93 |
| Regal Beloit Corporation | 758750AB9 | 04/05/04 | 03/15/24 | 100.000 | VARIABLES | 8.7500 | | 0.551309 | 0.571431 | 0.592404 | 0.614267 | 0.637056 | 206.45 | 221.93 |
| Reliant Energy, Inc. | 75952J207 | 09/21/99 | 09/15/29 | 100.000 | 2.000 | 9.8184 | | 1.161654 | 1.215955 | 1.272921 | 1.332683 | 1.395380 | 439.76 | 481.99 |
| City of Reno, NV | 759830AQ5 | 09/22/16 | 06/01/20 | 99.117 | 2.000 | 2.2506 | 0.64 | 0.006436 | 0.006508 | 0.006581 | 0.006655 | 0.006730 | 2.33 | 2.39 |
| City of Reno, NV | 759830AR3 | 09/22/16 | 06/01/21 | 98.102 | 2.000 | 2.4304 | 1.06 | 0.010725 | 0.010855 | 0.010987 | 0.011121 | 0.011256 | 3.89 | 3.99 |
| City of Reno, NV | 759830AS1 | 09/22/16 | 06/01/22 | 98.689 | 2.500 | 2.7504 | 0.59 | 0.005985 | 0.006067 | 0.006151 | 0.006235 | 0.006321 | 2.17 | 2.23 |
| City of Reno, NV | 759830AT9 | 09/22/16 | 06/01/25 | 97.746 | 3.000 | 3.3004 | 0.62 | 0.006317 | 0.006422 | 0.006528 | 0.006635 | 0.006745 | 2.30 | 2.38 |
| Rock Island Counties, IL | 772283CZ8 | 10/02/15 | 12/01/17 | 104.132 | VARIABLES | 1.5411 | | 0.043158 | 0.042516 | | | | 14.30 | |
| Rock Island Counties, IL | 772283DA2 | 10/02/15 | 12/01/18 | 105.489 | VARIABLES | 1.9915 | | 0.056642 | 0.055859 | 0.055686 | 0.054899 | | 20.50 | 18.46 |
| Royal Bank of Canada | 78008HUA6 | 01/28/10 | 01/28/20 | 100.000 | VARIABLES | 4.5517 | | 0.134305 | 0.133255 | 0.132182 | 0.131084 | 0.129961 | 47.84 | 47.05 |
| Royal Bank of Canada | 78008HWF3 | 02/16/10 | 02/16/17 | 100.000 | VARIABLES | 3.8708 | | 0.108254 | | | | | 4.87 | |
| Royal Bank of Canada | 78008KN33 | 03/31/11 | 03/31/21 | 100.000 | VARIABLES | 4.1703 | | 0.116589 | 0.116513 | 0.116435 | 0.116355 | 0.116274 | 41.94 | 41.89 |
| Royal Bank of Canada | 78008KYV9 | 01/27/11 | 01/27/31 | 100.000 | VARIABLES | 4.9792 | | 0.133583 | 0.133697 | 0.133813 | 0.133931 | 0.134053 | 48.15 | 48.23 |
| Royal Bank of Canada | 78008SJK3 | 11/05/12 | 11/04/19 | 100.000 | 0.000 | 0.6002 | | 0.017078 | 0.017129 | 0.017180 | 0.017232 | 0.017284 | 6.16 | 6.20 |
| Royal Bank of Canada | 78008SMC7 | 11/05/12 | 11/04/19 | 100.000 | 0.000 | 0.6002 | | 0.017078 | 0.017129 | 0.017180 | 0.017232 | 0.017284 | 6.16 | 6.20 |
| Royal Bank of Canada | 78008SVM5 | 02/04/13 | 02/04/20 | 100.000 | 0.000 | 2.2565 | | 0.067802 | 0.068567 | 0.069340 | 0.070122 | 0.070914 | 24.77 | 25.33 |
| Royal Bank of Canada | 78008TLZ5 | 08/18/11 | 08/18/31 | 100.000 | VARIABLES | 4.0300 | | 0.108140 | 0.108234 | 0.108329 | 0.108426 | 0.108526 | 38.97 | 39.04 |
| Royal Bank of Canada | 78008TR89 | 02/17/12 | 02/17/33 | 100.000 | 3.570 | 3.5700 | | 0.099167 | 0.099167 | 0.099167 | 0.099167 | 0.099167 | 35.70 | 35.70 |
| ABN AMRO BANK N.V. | 78009KAB8 | 01/13/05 | 01/13/20 | 100.000 | VARIABLES | 4.7502 | 562.40 | 0.133263 | 0.133119 | 0.132966 | 0.132789 | 0.132587 | 47.90 | 47.77 |
| Royal Bank of Scotland | 78009KLF7 | 08/11/10 | 08/11/20 | 100.000 | VARIABLES | 4.9855 | | 0.142193 | 0.141929 | 0.141659 | 0.141382 | 0.141098 | 51.07 | 50.87 |
| Royal Bank of Scotland | 78009KMB5 | 08/19/10 | 08/19/17 | 100.000 | VARIABLES | 2.6316 | | 0.021421 | 0.021702 | | | | 4.93 | |
| Royal Bank of Scotland | 78009KME9 | 09/16/10 | 09/16/20 | 100.000 | VARIABLES | 3.6714 | | 0.021577 | 0.021973 | 0.022376 | 0.022787 | 0.023205 | 7.92 | 8.22 |
| Royal Bank of Scotland | 78009KMF6 | 09/20/10 | 09/20/17 | 100.000 | VARIABLES | 2.5212 | | 0.019810 | 0.020059 | | | | 5.18 | |
| Royal Bank of Scotland | 78009KMG4 | 09/30/10 | 09/28/18 | 100.000 | VARIABLES | 2.6928 | | 0.018045 | 0.018188 | 0.018534 | 0.018681 | | 6.66 | 5.03 |
| Royal Bank of Scotland | 78009KNB4 | 10/27/10 | 10/27/17 | 100.000 | VARIABLES | 2.4219 | | 0.023968 | 0.024258 | | | | 7.15 | |
| Royal Bank of Scotland | 78009KNQ1 | 11/16/10 | 11/16/30 | 100.000 | VARIABLES | 5.5209 | | 0.147595 | 0.147734 | 0.147877 | 0.148024 | 0.148175 | 53.17 | 53.28 |
| Royal Bank of Scotland | 78009KNR9 | 11/16/10 | 11/16/20 | 100.000 | VARIABLES | 4.5134 | | 0.129752 | 0.129546 | 0.129335 | 0.129120 | 0.128899 | 46.65 | 46.50 |
| Royal Bank of Scotland | 78009KPH9 | 12/13/10 | 12/13/28 | 100.000 | VARIABLES | 5.3208 | | 0.138492 | 0.138774 | 0.139064 | 0.139361 | 0.139666 | 49.92 | 50.13 |
| Royal Bank of Scotland | 78009KPR7 | 12/30/10 | 12/30/30 | 100.000 | VARIABLES | 5.7104 | | 0.151556 | 0.151725 | 0.151898 | 0.152076 | 0.152259 | 54.59 | 54.72 |
| Royal Bank of Scotland | 78009KQW5 | 02/25/11 | 02/25/31 | 100.000 | VARIABLES | 5.4494 | | 0.142869 | 0.143065 | 0.143267 | 0.143474 | 0.143687 | 51.52 | 51.67 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Royal Bank of Scotland | 78009KRJ3 | 03/15/11 | 03/15/21 | 100.000 | VARIABLES | 5.5247 | | 0.153048 | 0.153090 | 0.153132 | 0.153175 | 0.153220 | 55.11 | 55.14 |
| Royal Bank of Scotland | 78009KRY0 | 03/31/11 | 03/31/18 | 100.000 | VARIABLES | 4.3799 | | 0.121455 | 0.121524 | 0.121594 | | | 43.75 | 10.82 |
| Royal Bank of Scotland | 78009PAM3 | 05/25/11 | 05/25/21 | 100.000 | VARIABLES | 4.4729 | | 0.125755 | 0.125705 | 0.125579 | 0.125451 | 0.125319 | 45.26 | 45.18 |
| Royal Bank of Scotland | 78009PAP6 | 06/14/11 | 06/14/21 | 100.000 | VARIABLES | 2.5505 | | 0.014883 | 0.015072 | 0.015265 | 0.015459 | 0.015656 | 5.40 | 5.54 |
| Royal Bank of Scotland | 78009PBD2 | 07/21/11 | 07/21/21 | 100.000 | VARIABLES | 2.8322 | | 0.020084 | 0.020368 | 0.020657 | 0.020949 | 0.021246 | 7.37 | 7.58 |
| Royal Bank of Scotland | 78009PBG5 | 08/31/11 | 02/28/17 | 100.000 | 0.000 | 4.0028 | | 0.134807 | | | | | 7.82 | |
| Royal Bank of Scotland | 78009PBK6 | 08/26/11 | 08/26/31 | 100.000 | VARIABLES | 4.7435 | | 0.120098 | 0.121534 | 0.123004 | 0.124509 | 0.126049 | 43.86 | 44.93 |
| Royal Bank of Scotland | 78009PBR1 | 09/30/11 | 03/30/17 | 100.000 | 0.000 | 3.8462 | | 0.129256 | | | | | 11.50 | |
| Royal Bank of Scotland | 78009PCD1 | 12/06/11 | 06/07/17 | 100.000 | 0.000 | 5.2976 | | 0.191153 | | | | | 29.82 | |
| Royal Bank of Scotland | 78009PCG4 | 12/30/11 | 07/03/17 | 100.000 | 0.000 | 5.2551 | | 0.184434 | 0.189281 | | | | 34.44 | |
| Royal Bank of Canada | 78009Q489 | 09/26/13 | 09/26/22 | 100.000 | 0.000 | 3.5770 | | 0.110512 | 0.112489 | 0.114501 | 0.116549 | 0.118633 | 40.52 | 41.98 |
| Royal Bank of Canada | 78010UDH7 | 12/30/13 | 12/30/20 | 100.000 | VARIABLES | 1.1631 | | 0.007059 | 0.007100 | 0.007141 | 0.007183 | 0.007225 | 2.55 | 2.58 |
| Royal Bank of Canada | 78010UDK0 | 01/30/14 | 01/30/19 | 100.000 | VARIABLES | 0.9099 | | 0.007465 | 0.007499 | 0.007534 | 0.007568 | 0.007602 | 2.70 | 2.73 |
| Royal Bank of Canada | 78010UDR5 | 01/30/14 | 01/30/19 | 100.000 | 2.250 | 2.2500 | | 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 | VARIABLES | 4.0700 | | 0.098947 | 0.097597 | 0.099488 | 0.098140 | 0.100052 | 35.93 | 36.13 |
| Royal Bank of Canada | 78010UVV6 | 05/30/14 | 11/30/17 | 100.000 | VARIABLES | 0.5884 | | 0.007060 | 0.007042 | | | | 2.35 | |
| Royal Bank of Canada | 78010UVX2 | 06/30/14 | 06/30/29 | 100.000 | VARIABLES | 3.5597 | | 0.095740 | 0.095840 | 0.095943 | 0.096047 | 0.096154 | 34.48 | 34.56 |
| Royal Bank of Canada | 78010UWN3 | 09/29/14 | 09/29/34 | 100.000 | VARIABLES | 3.6300 | | 0.095575 | 0.095679 | 0.095786 | 0.095895 | 0.096005 | 34.45 | 34.52 |
| Royal Bank of Canada | 78010UWR4 | 11/28/14 | 11/28/34 | 100.000 | VARIABLES | 3.3500 | | 0.087957 | 0.088061 | 0.088167 | 0.088275 | 0.088384 | 31.69 | 31.77 |
| Royal Bank of Canada | 78010UWU7 | 12/23/14 | 12/23/24 | 100.000 | VARIABLES | 2.8500 | | 0.078341 | 0.078387 | 0.078434 | 0.078482 | 0.078530 | 28.21 | 28.25 |
| Royal Bank of Canada | 78012KDH7 | 06/29/15 | 06/29/35 | 100.000 | VARIABLES | 3.4100 | | 0.088810 | 0.086773 | 0.086934 | 0.087099 | 0.087266 | 31.60 | 31.33 |
| SG Structured Prods, Inc | 78423A2D3 | 07/29/11 | 07/29/31 | 100.000 | VARIABLES | 3.8136 | | 0.078473 | 0.077994 | 0.077505 | 0.077008 | 0.076500 | 28.02 | 27.66 |
| SG Structured Prods, Inc | 78423A2E1 | 07/29/11 | 07/29/31 | 100.000 | VARIABLES | 3.8227 | | 0.081030 | 0.080427 | 0.079812 | 0.079106 | 0.078386 | 28.88 | 28.39 |
| SG Structured Prods, Inc | 78423A2P6 | 07/29/11 | 07/29/31 | 100.000 | VARIABLES | 3.8133 | | 0.080632 | 0.079948 | 0.079251 | 0.078540 | 0.077817 | 28.69 | 28.18 |
| SG Structured Prods, Inc | 78423A3B6 | 08/31/11 | 08/29/31 | 100.000 | VARIABLES | 3.8090 | | 0.079883 | 0.079647 | 0.078528 | 0.078259 | 0.077121 | 28.94 | 28.44 |
| SG Structured Prods, Inc | 78423AC42 | 12/31/10 | 12/31/30 | 100.000 | VARIABLES | 4.1616 | | 0.094907 | 0.093617 | 0.092300 | 0.090956 | 0.089584 | 33.93 | 32.98 |
| SG Structured Prods, Inc | 78423AD90 | 01/31/11 | 01/31/31 | 100.000 | VARIABLES | 4.1899 | | 0.091907 | 0.091020 | 0.090114 | 0.089190 | 0.088246 | 32.66 | 31.99 |
| SG Structured Prods, Inc | 78423AE99 | 02/25/11 | 02/25/26 | 100.000 | VARIABLES | 4.0468 | | 0.095047 | 0.095092 | 0.095137 | 0.095184 | 0.095679 | 34.24 | 34.33 |
| SG Structured Prods, Inc | 78423AF80 | 02/28/11 | 02/28/31 | 100.000 | VARIABLES | 4.1578 | | 0.094477 | 0.092167 | 0.092895 | 0.090577 | 0.091160 | 33.86 | 33.27 |
| SG Structured Prods, Inc | 78423AG63 | 03/18/11 | 03/18/21 | 100.000 | VARIABLES | 4.1694 | | 0.115438 | 0.115565 | 0.115665 | 0.115766 | 0.115824 | 41.60 | 41.67 |
| SG Structured Prods, Inc | 78423AJ45 | 03/31/11 | 03/31/26 | 100.000 | VARIABLES | 3.9820 | | 0.091288 | 0.091257 | 0.091687 | 0.092126 | 0.092573 | 32.89 | 33.17 |
| SG Structured Prods, Inc | 78423AL75 | 03/31/11 | 03/31/31 | 100.000 | VARIABLES | 4.2878 | | 0.098688 | 0.098159 | 0.097618 | 0.097065 | 0.096447 | 35.34 | 34.94 |
| SG Structured Prods, Inc | 78423AP48 | 04/29/11 | 04/29/31 | 100.000 | VARIABLES | 4.1591 | | 0.094292 | 0.093755 | 0.093208 | 0.092649 | 0.091905 | 33.78 | 33.37 |
| SG Structured Prods, Inc | 78423AR20 | 04/29/11 | 04/30/26 | 100.000 | VARIABLES | 4.1342 | | 0.099233 | 0.099301 | 0.099371 | 0.099443 | 0.099923 | 35.74 | 35.82 |
| SG Structured Prods, Inc | 78423AT93 | 05/31/11 | 05/30/31 | 100.000 | VARIABLES | 4.0970 | | 0.093790 | 0.091706 | 0.092651 | 0.090563 | 0.091321 | 33.81 | 33.39 |
| SG Structured Prods, Inc | 78423AU26 | 05/31/11 | 05/30/23 | 100.000 | VARIABLES | 4.1100 | | 0.110991 | 0.109300 | 0.111234 | 0.109544 | 0.111526 | 40.21 | 40.30 |
| SG Structured Prods, Inc | 78423AU75 | 05/31/11 | 05/30/31 | 100.000 | VARIABLES | 4.0953 | | 0.089741 | 0.087788 | 0.088736 | 0.086781 | 0.087696 | 32.36 | 32.00 |
| SG Structured Prods, Inc | 78423AU83 | 05/31/11 | 05/29/26 | 100.000 | VARIABLES | 4.1202 | | 0.098141 | 0.096718 | 0.098504 | 0.097082 | 0.098882 | 35.57 | 35.70 |
| SG Structured Prods, Inc | 78423AV90 | 06/17/11 | 06/16/17 | 100.000 | 0.000 | 2.1965 | | 0.068799 | | | | | 11.35 | |
| SG Structured Prods, Inc | 78423AW65 | 06/30/11 | 06/30/31 | 100.000 | VARIABLES | 4.0040 | | 0.086055 | 0.085483 | 0.084900 | 0.084305 | 0.083642 | 30.88 | 30.46 |
| SG Structured Prods, Inc | 78423AW73 | 06/30/11 | 06/30/31 | 100.000 | VARIABLES | 4.0073 | | 0.088479 | 0.086406 | 0.087184 | 0.085107 | 0.085658 | 31.91 | 31.44 |
| SG Structured Prods, Inc | 78423AW81 | 06/30/11 | 06/30/23 | 100.000 | VARIABLES | 3.9769 | | 0.109526 | 0.109716 | 0.109909 | 0.110106 | 0.110216 | 39.46 | 39.60 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| SG Structured Prods, Inc | 78423AW99 | 06/30/11 | 06/30/26 | 100.000 | VARIABLES | 3.9854 | | 0.095520 | 0.093730 | 0.095041 | 0.093250 | 0.095191 | 34.53 | 34.36 |
| SG Structured Products, | 78423AYJ5 | 08/31/10 | 08/29/25 | 100.000 | VARIABLES | 3.6972 | | 0.076303 | 0.074393 | 0.075354 | 0.077169 | 0.078166 | 27.38 | 28.19 |
| SG Structured Prods, Inc | 78423EBE3 | 06/29/12 | 06/30/32 | 100.000 | VARIABLES | 2.6184 | | 0.062098 | 0.061608 | 0.061598 | 0.061587 | 0.061577 | 22.27 | 22.17 |
| SG Structured Prods, Inc | 78423EBR4 | 07/31/12 | 07/30/32 | 100.000 | VARIABLES | 2.2858 | | 0.053482 | 0.054041 | 0.052833 | 0.053740 | 0.052894 | 19.52 | 19.46 |
| SG Structured Prods, Inc | 78423ECC6 | 07/31/12 | 07/30/32 | 100.000 | VARIABLES | 4.6280 | | 0.118567 | 0.118734 | 0.118904 | 0.119079 | 0.119257 | 42.77 | 42.89 |
| SG Structured Prods, Inc | 78423ECE2 | 08/31/12 | 08/31/32 | 100.000 | VARIABLES | 2.2189 | | 0.051975 | 0.050941 | 0.051594 | 0.050828 | 0.051748 | 18.73 | 18.71 |
| SG Structured Prods, Inc | 78423ECF9 | 08/31/12 | 08/31/27 | 100.000 | VARIABLES | 2.2060 | | 0.055563 | 0.054545 | 0.055334 | 0.054317 | 0.055100 | 20.07 | 19.98 |
| SG Structured Prods, Inc | 78423ECS1 | 08/31/12 | 08/31/32 | 100.000 | VARIABLES | 4.5638 | | 0.116974 | 0.115205 | 0.117259 | 0.115492 | 0.117557 | 42.41 | 42.51 |
| SG Structured Prods, Inc | 78423EDB7 | 09/28/12 | 09/30/32 | 100.000 | VARIABLES | 4.0173 | | 0.104190 | 0.104326 | 0.104465 | 0.104606 | 0.104750 | 37.56 | 37.66 |
| SG Structured Prods, Inc | 78423EDJ0 | 09/28/12 | 09/30/32 | 100.000 | VARIABLES | 2.1721 | | 0.050800 | 0.050671 | 0.050540 | 0.050710 | 0.050883 | 18.24 | 18.26 |
| SG Structured Prods, Inc | 78423EDN1 | 10/31/12 | 10/29/27 | 100.000 | VARIABLES | 2.3465 | | 0.057980 | 0.057961 | 0.057941 | 0.058202 | 0.058467 | 20.87 | 20.94 |
| SG Structured Prods, Inc | 78423EDQ4 | 10/31/12 | 10/29/32 | 100.000 | VARIABLES | 3.5854 | | 0.093071 | 0.092999 | 0.092926 | 0.093092 | 0.093261 | 33.48 | 33.50 |
| SG Structured Prods, Inc | 78423EEA8 | 12/31/12 | 12/31/32 | 100.000 | VARIABLES | 2.3864 | | 0.057690 | 0.057376 | 0.057058 | 0.057008 | 0.056957 | 20.71 | 20.53 |
| SG Structured Prods, Inc | 78423EEJ9 | 10/31/12 | 10/29/32 | 100.000 | VARIABLES | 2.3463 | | 0.057676 | 0.057581 | 0.057486 | 0.057659 | 0.057835 | 20.73 | 20.75 |
| SG Structured Prods, Inc | 78423EES9 | 11/30/12 | 11/30/32 | 100.000 | VARIABLES | 2.3877 | | 0.058771 | 0.058632 | 0.058492 | 0.058547 | 0.058603 | 21.12 | 21.07 |
| SG Structured Prods, Inc | 78423EJF2 | 11/27/13 | 11/27/23 | 100.000 | VARIABLES | 3.9019 | | 0.101401 | 0.101290 | 0.101177 | 0.101663 | 0.102159 | 36.48 | 36.54 |
| SG Structured Prods, Inc | 78423EJG0 | 12/18/13 | 12/18/23 | 100.000 | VARIABLES | 3.8787 | | 0.101087 | 0.101042 | 0.100996 | 0.101487 | 0.101989 | 36.38 | 36.46 |
| SM Energy Company | 78454LAM2 | 08/09/16 | 07/01/21 | 86.000 | 1.500 | 4.7379 | 10.16 | 0.072852 | 0.074578 | 0.076345 | 0.078153 | | 26.54 | 27.81 |
| SCH DIST Clair CNTY, IL | 788550JM4 | 06/15/11 | 01/01/18 | 102.758 | VARIABLES | 4.9870 | | 0.139213 | 0.138875 | | | | 50.06 | |
| St. Clair CNTY SD #187, | 788550JQ5 | 06/20/12 | 01/01/21 | 107.017 | 5.500 | 4.5004 | | 0.129539 | 0.129016 | 0.128481 | 0.127934 | | 46.54 | 46.15 |
| St. Clair County, IL | 788550JU6 | 06/25/15 | 01/01/21 | 79.080 | 0.000 | 4.3001 | 52.71 | 0.100198 | 0.100684 | 0.104553 | 0.105060 | | 36.66 | 38.26 |
| St. Clair County, IL | 788550JV4 | 06/25/15 | 01/01/22 | 74.588 | 0.000 | 4.5500 | 52.68 | 0.100371 | 0.100981 | 0.104990 | 0.105628 | | 36.75 | 38.44 |
| St. Clair County, IL | 788550JW2 | 06/25/15 | 01/01/23 | 70.267 | 0.000 | 4.7499 | 51.86 | 0.099004 | 0.099703 | 0.103763 | 0.104495 | | 36.27 | 38.01 |
| St. Clair County, IL | 788550JX0 | 06/25/15 | 01/01/24 | 65.665 | 0.000 | 5.0000 | 51.08 | 0.097753 | 0.098563 | 0.102701 | 0.103553 | | 35.83 | 37.64 |
| St. Clair County, IL | 788553GR0 | 04/13/17 | 12/01/22 | 99.225 | 2.850 | 3.0005 | | 0.003536 | 0.003550 | 0.003603 | 0.003657 | 0.003712 | 0.92 | 1.31 |
| St. Clair County, IL | 788553GS8 | 04/13/17 | 12/01/23 | 101.777 | 3.500 | 3.2006 | | 0.090485 | 0.090456 | 0.090348 | 0.090238 | 0.090126 | 23.34 | 32.50 |
| St. Clair County, IL | 788553GT6 | 04/13/17 | 12/01/26 | 102.645 | 4.000 | 3.6716 | | 0.104685 | 0.104654 | 0.104535 | 0.104415 | 0.104292 | 27.00 | 37.60 |
| St. Clair County, IL | 788553GU3 | 04/13/17 | 12/01/27 | 101.642 | 4.000 | 3.8108 | | 0.107592 | 0.107575 | 0.107507 | 0.107438 | 0.107368 | 27.75 | 38.69 |
| San Luis Obispo County | 798703AQ7 | 07/02/03 | 09/01/18 | 45.439 | 0.000 | 5.2696 | 462.64 | 0.131915 | 0.135390 | 0.138958 | 0.142619 | | 48.96 | 34.01 |
| San Luis Obispo County | 798703AR5 | 07/02/03 | 09/01/19 | 42.462 | 0.000 | 5.3696 | 443.68 | 0.127233 | 0.130649 | 0.134157 | 0.137758 | 0.141457 | 47.25 | 49.82 |
| San Luis Obispo County | 798703AS3 | 07/02/03 | 09/01/20 | 39.603 | 0.000 | 5.4696 | 424.52 | 0.122437 | 0.125785 | 0.129225 | 0.132759 | 0.136390 | 45.49 | 48.02 |
| San Luis Obispo County | 798703AT1 | 07/02/03 | 09/01/21 | 37.061 | 0.000 | 5.5396 | 404.37 | 0.117090 | 0.120333 | 0.123666 | 0.127092 | 0.130612 | 43.53 | 45.97 |
| San Luis Obispo County | 798703AU8 | 07/02/03 | 09/01/22 | 34.700 | 0.000 | 5.5996 | 384.35 | 0.111672 | 0.114799 | 0.118013 | 0.121317 | 0.124714 | 41.53 | 43.88 |
| San Luis Obispo County | 798703AV6 | 07/02/03 | 09/01/23 | 32.578 | 0.000 | 5.6397 | 364.48 | 0.106139 | 0.109132 | 0.112210 | 0.115374 | 0.118627 | 39.48 | 41.74 |
| San Luis Obispo County | 798703AW4 | 07/02/03 | 09/01/24 | 30.563 | 0.000 | 5.6797 | 345.34 | 0.100795 | 0.103658 | 0.106601 | 0.109629 | 0.112742 | 37.50 | 39.66 |
| San Luis Obispo County | 798703AX2 | 07/02/03 | 09/01/25 | 28.774 | 0.000 | 5.6997 | 326.74 | 0.095474 | 0.098195 | 0.100993 | 0.103871 | 0.106831 | 35.52 | 37.58 |
| San Luis Obispo County | 798703AY0 | 07/02/03 | 09/01/26 | 27.018 | 0.000 | 5.7298 | 309.08 | 0.090467 | 0.093059 | 0.095725 | 0.098467 | 0.101288 | 33.67 | 35.62 |
| San Luis Obispo County | 798703AZ7 | 07/02/03 | 09/01/27 | 25.534 | 0.000 | 5.7298 | 292.10 | 0.085498 | 0.087948 | 0.090467 | 0.093059 | 0.095725 | 31.82 | 33.67 |
| San Luis Obispo County | 798703BA1 | 07/02/03 | 09/01/28 | 24.132 | 0.000 | 5.7297 | 276.06 | 0.080802 | 0.083117 | 0.085498 | 0.087947 | 0.090467 | 30.07 | 31.82 |
| San Luis Obispo County | 798703BB9 | 07/02/03 | 09/01/29 | 22.806 | 0.000 | 5.7298 | 260.90 | 0.076364 | 0.078552 | 0.080802 | 0.083117 | 0.085498 | 28.42 | 30.07 |
| San Luis Obispo County | 798703BC7 | 07/02/03 | 09/01/30 | 21.553 | 0.000 | 5.7298 | 246.57 | 0.072170 | 0.074237 | 0.076364 | 0.078552 | 0.080803 | 26.86 | 28.42 |
| Santa Monica School, CA | 802498PT6 | 10/11/16 | 07/01/32 | 95.746 | 3.000 | 3.3503 | 0.46 | 0.005813 | 0.005911 | 0.006010 | 0.006110 | | 2.11 | 2.18 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| SEACOR HOLDINGS INC | 81170YAA7 | 11/13/13 | 11/15/28 | 100.000 | 3.000 | 8.2500 | 277.57 | 0.269277 | 0.276947 | 0.284933 | 0.293249 | 0.301908 | 99.04 | 104.85 |
| Seacor Holdings, Inc. | 81170YAB5 | 11/13/13 | 11/15/28 | 100.000 | VARIES | 8.2503 | | 0.269293 | 0.276964 | 0.284952 | 0.293269 | 0.301929 | 99.05 | 104.86 |
| Seacor Holdings, Inc. | 811904AL5 | 12/11/12 | 12/15/27 | 100.000 | VARIES | 7.1504 | | 0.240674 | 0.246796 | 0.253136 | 0.259704 | 0.266506 | 87.94 | 92.53 |
| Seacor Holdings, Inc. | 811904AM3 | 12/11/12 | 12/15/27 | 100.000 | VARIES | 7.1504 | | 0.240674 | 0.246796 | 0.253136 | 0.259704 | 0.266506 | 87.94 | 92.53 |
| Sears Holdings Corp. | 812350AF3 | 11/21/14 | 12/15/19 | 82.600 | 8.000 | 12.7676 | 59.64 | 0.091357 | 0.097189 | 0.103394 | 0.109994 | 0.117016 | 34.13 | 38.63 |
| Shelby Christian CNTYS, | 821510AX2 | 02/24/16 | 12/01/17 | 103.912 | 3.750 | 1.5019 | 13.24 | 0.042647 | 0.042185 | | | | 13.99 | |
| Shelby Christian CNTYS, | 821510AY0 | 02/24/16 | 12/01/18 | 105.242 | 3.750 | 1.8015 | 16.10 | 0.051948 | 0.051477 | 0.051003 | 0.050524 | | 18.59 | 16.74 |
| Shelby Christian CNTYS, | 821510AZ7 | 02/24/16 | 12/01/19 | 105.947 | 3.750 | 2.1010 | 18.92 | 0.061146 | 0.060694 | 0.060237 | 0.059775 | 0.059309 | 21.90 | 21.57 |
| Shelby Christian CNTYS, | 821510BA1 | 02/24/16 | 12/01/20 | 106.279 | 3.750 | 2.3508 | 21.25 | 0.068769 | 0.068353 | 0.067932 | 0.067506 | 0.067075 | 24.66 | 24.35 |
| Shelby Christian CNTYS, | 821510BB9 | 02/24/16 | 12/01/21 | 106.397 | 3.750 | 2.5508 | 23.09 | 0.074819 | 0.074445 | 0.074066 | 0.073682 | 0.073293 | 26.84 | 26.57 |
| SG Structured Prods, Inc | 83367TAN9 | 09/28/12 | 09/28/27 | 100.000 | VARIES | 4.2451 | | 0.107749 | 0.107230 | 0.106699 | 0.106756 | 0.106814 | 38.60 | 38.43 |
| SG Structured Prods, Inc | 83368W2F7 | 07/28/15 | 07/28/21 | 100.000 | 0.000 | 3.0305 | | 0.086751 | 0.088066 | 0.089400 | 0.090755 | 0.092130 | 31.87 | 32.85 |
| SG Structured Prods, Inc | 83368W2V2 | 08/31/15 | 09/03/30 | 100.000 | VARIES | 3.4214 | | 0.088679 | 0.088572 | 0.088464 | 0.088353 | 0.088241 | 31.88 | 31.80 |
| SG Structured Prods, Inc | 83368WB59 | 01/30/15 | 01/30/30 | 100.000 | VARIES | 2.8761 | | 0.079756 | 0.079801 | 0.079847 | 0.079893 | 0.080031 | 28.73 | 28.78 |
| SG Structured Prods, Inc | 83368WBD2 | 01/31/13 | 01/31/33 | 100.000 | VARIES | 3.8966 | | 0.101926 | 0.102530 | 0.103147 | 0.103775 | 0.104478 | 36.99 | 37.45 |
| SG Structured Prods, Inc | 83368WBG5 | 01/31/13 | 01/31/33 | 100.000 | VARIES | 3.8943 | | 0.098466 | 0.098156 | 0.097841 | 0.097520 | 0.097763 | 35.30 | 35.15 |
| SG Structured Prods, Inc | 83368WBT7 | 02/28/13 | 02/28/33 | 100.000 | VARIES | 3.4646 | | 0.085226 | 0.083700 | 0.085494 | 0.084508 | 0.086330 | 30.86 | 31.13 |
| SG Structured Prods, Inc | 83368WBX8 | 03/28/13 | 03/31/33 | 100.000 | VARIES | 2.9028 | | 0.072541 | 0.072664 | 0.072790 | 0.072918 | 0.073281 | 26.16 | 26.27 |
| SG Structured Prods, Inc | 83368WCB5 | 04/12/13 | 04/12/33 | 100.000 | VARIES | 3.9684 | | 0.099222 | 0.099351 | 0.099482 | 0.099615 | 0.100063 | 35.76 | 35.88 |
| SG Structured Prods, Inc | 83368WCG4 | 04/30/13 | 04/29/33 | 100.000 | VARIES | 3.9499 | | 0.099228 | 0.099476 | 0.099729 | 0.099986 | 0.100556 | 35.80 | 36.00 |
| SG Structured Prods, Inc | 83368WCQ2 | 04/30/13 | 05/01/23 | 100.000 | VARIES | 1.6708 | | 0.009914 | 0.009997 | 0.010081 | 0.010165 | 0.010250 | 3.59 | 3.65 |
| SG Structured Prods, Inc | 83368WCY5 | 05/03/13 | 05/03/23 | 100.000 | VARIES | 3.1496 | | 0.086773 | 0.086759 | 0.086780 | 0.086801 | 0.086857 | 31.24 | 31.25 |
| SG Structured Prods, Inc | 83368WDL2 | 06/28/13 | 06/28/33 | 100.000 | VARIES | 4.7629 | | 0.129985 | 0.131469 | 0.132987 | 0.134542 | 0.136262 | 47.07 | 48.17 |
| SG Structured Prods, Inc | 83368WDM0 | 06/28/13 | 06/28/33 | 100.000 | VARIES | 4.7593 | | 0.119666 | 0.120200 | 0.120748 | 0.121308 | 0.122162 | 43.18 | 43.57 |
| SG Structured Prods, Inc | 83368WDR9 | 07/31/13 | 07/31/33 | 100.000 | VARIES | 4.5906 | | 0.115535 | 0.115300 | 0.115060 | 0.115551 | 0.116053 | 41.48 | 41.66 |
| SG Structured Prods, Inc | 83368WDT5 | 07/31/13 | 07/31/33 | 100.000 | VARIES | 4.5832 | | 0.114622 | 0.115144 | 0.115678 | 0.116589 | 0.117520 | 41.52 | 42.09 |
| SG Structured Prods, Inc | 83368WDV0 | 07/31/13 | 07/31/33 | 100.000 | VARIES | 4.5941 | | 0.112617 | 0.111367 | 0.110088 | 0.110191 | 0.110296 | 39.94 | 39.68 |
| SG Structured Prods, Inc | 83368WDW8 | 08/30/13 | 08/31/33 | 100.000 | VARIES | 4.6389 | | 0.114310 | 0.112778 | 0.114993 | 0.113466 | 0.115708 | 41.53 | 41.78 |
| SG Structured Prods, Inc | 83368WDX6 | 08/30/13 | 08/31/33 | 100.000 | VARIES | 4.6414 | | 0.118039 | 0.116792 | 0.119433 | 0.118195 | 0.120893 | 43.03 | 43.54 |
| SG Structured Prods, Inc | 83368WDZ1 | 08/30/13 | 08/31/28 | 100.000 | VARIES | 4.5931 | | 0.118382 | 0.117381 | 0.120293 | 0.119304 | 0.122293 | 43.26 | 43.97 |
| SG Structured Prods, Inc | 83368WEL1 | 09/30/13 | 09/30/33 | 100.000 | VARIES | 4.5116 | | 0.114582 | 0.114564 | 0.114546 | 0.115214 | 0.115897 | 41.24 | 41.48 |
| SG Structured Prods, Inc | 83368WFA4 | 10/31/13 | 10/31/33 | 100.000 | VARIES | 4.2945 | | 0.107775 | 0.107260 | 0.106733 | 0.107043 | 0.107359 | 38.64 | 38.52 |
| SG Structured Prods, Inc | 83368WFL0 | 10/31/13 | 10/31/33 | 100.000 | VARIES | 4.2911 | | 0.109692 | 0.109809 | 0.109928 | 0.110559 | 0.111204 | 39.52 | 39.77 |
| SG Structured Prods, Inc | 83368WGF2 | 11/29/13 | 11/30/33 | 100.000 | VARIES | 4.4027 | | 0.112043 | 0.111828 | 0.111609 | 0.112075 | 0.112552 | 40.28 | 40.29 |
| SG Structured Prods, Inc | 83368WGM7 | 11/29/13 | 11/29/32 | 90.000 | VARIES | 4.3778 | | 0.096936 | 0.097102 | 0.097271 | 0.098229 | 0.099209 | 34.94 | 35.25 |
| SG Structured Prods, Inc | 83368WGR6 | 11/29/13 | 11/29/32 | 90.000 | VARIES | 4.3778 | | 0.096935 | 0.097100 | 0.097269 | 0.098228 | 0.099207 | 34.94 | 35.25 |
| SG Structured Prods, Inc | 83368WGL8 | 12/30/13 | 12/30/33 | 100.000 | VARIES | 4.4481 | | 0.113389 | 0.113894 | 0.114411 | 0.114938 | 0.115478 | 40.91 | 41.28 |
| SG Structured Prods, Inc | 83368WHA2 | 12/30/13 | 12/30/32 | 93.000 | VARIES | 4.4186 | | 0.104019 | 0.104451 | 0.104893 | 0.105937 | 0.107004 | 37.53 | 37.95 |
| SG Structured Prods, Inc | 83368WHD6 | 12/30/13 | 12/30/33 | 100.000 | VARIES | 4.4457 | | 0.110641 | 0.110731 | 0.110823 | 0.110916 | 0.111012 | 39.85 | 39.91 |
| SG Structured Prods, Inc | 83368WHS3 | 01/31/14 | 01/31/34 | 100.000 | VARIES | 4.0888 | | 0.103081 | 0.103383 | 0.103691 | 0.104005 | 0.104723 | 37.26 | 37.54 |
| SG Structured Prods, Inc | 83368WJB8 | 01/31/14 | 01/31/33 | 91.000 | VARIES | 4.0761 | | 0.093637 | 0.094218 | 0.094810 | 0.095414 | 0.096384 | 33.99 | 34.48 |
| SG Structured Prods, Inc | 83368WKA8 | 02/21/14 | 02/21/24 | 100.000 | 0.000 | 3.6893 | | 0.112287 | 0.114358 | 0.116468 | 0.118616 | 0.120804 | 41.34 | 42.88 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| SG Structured Prods, Inc | 83368WKB6 | 02/28/14 | 02/28/34 | 91.000 | VARIES | 4.0373 | | 0.092502 | 0.091667 | 0.093885 | 0.093055 | 0.095784 | 33.78 | 34.35 |
| SG Structured Prods, Inc | 83368WKC4 | 02/28/14 | 02/28/34 | 100.000 | VARIES | 4.0411 | | 0.103184 | 0.101828 | 0.103854 | 0.102500 | 0.104857 | 37.49 | 37.78 |
| SG Structured Prods, Inc | 83368WKZ3 | 03/31/14 | 03/31/34 | 100.000 | VARIES | 4.4731 | | 0.113299 | 0.112861 | 0.112413 | 0.111956 | 0.112227 | 40.63 | 40.37 |
| SG Structured Prods, Inc | 83368WL58 | 04/17/15 | 04/17/25 | 100.000 | VARIES | 2.7151 | | 0.075517 | 0.075523 | 0.075507 | 0.075490 | 0.075465 | 27.19 | 27.18 |
| SG Structured Prods, Inc | 83368WLG4 | 03/31/14 | 03/31/34 | 91.000 | VARIES | 4.4572 | | 0.096430 | 0.097159 | 0.097905 | 0.098667 | 0.099818 | 34.98 | 35.56 |
| SG Structured Prods, Inc | 83368WLH2 | 03/31/14 | 03/31/34 | 100.000 | VARIES | 4.4742 | | 0.111738 | 0.110859 | 0.109961 | 0.109043 | 0.108999 | 39.91 | 39.33 |
| SG Structured Prods, Inc | 83368WMM8 | 05/14/14 | 05/14/21 | 100.000 | VARIES | 2.9301 | | 0.081776 | 0.081774 | 0.081735 | 0.081695 | 0.081634 | 29.44 | 29.41 |
| SG Structured Prods, Inc | 83368WNR8 | 05/22/14 | 05/22/34 | 91.000 | VARIES | 3.6947 | | 0.084612 | 0.084888 | 0.085170 | 0.085456 | 0.085990 | 30.53 | 30.74 |
| SG Structured Prods, Inc | 83368WP21 | 05/20/15 | 05/21/35 | 100.000 | VARIES | 3.3762 | | 0.090229 | 0.089007 | 0.089207 | 0.089410 | 0.089617 | 32.22 | 32.17 |
| SG Structured Prods, Inc | 83368WPM7 | 06/26/14 | 06/26/34 | 100.000 | VARIES | 3.6333 | | 0.093051 | 0.093130 | 0.093210 | 0.093291 | 0.093702 | 33.51 | 33.57 |
| SG Structured Prods, Inc | 83368WRU7 | 08/29/14 | 08/29/34 | 100.000 | VARIES | 3.4030 | | 0.086681 | 0.087472 | 0.087313 | 0.088118 | 0.087966 | 31.86 | 32.10 |
| SG Structured Prods, Inc | 83368WSX0 | 08/29/14 | 08/29/34 | 100.000 | VARIES | 3.4025 | | 0.086512 | 0.087122 | 0.086782 | 0.087398 | 0.087061 | 31.72 | 31.82 |
| SG Structured Prods, Inc | 83368WTC5 | 09/30/14 | 09/30/29 | 100.000 | VARIES | 3.5292 | | 0.096747 | 0.096578 | 0.096407 | 0.096498 | 0.096590 | 34.77 | 34.74 |
| SG Structured Prods, Inc | 83368WTS0 | 09/30/14 | 09/30/24 | 100.000 | VARIES | 3.2998 | | 0.087301 | 0.087505 | 0.087712 | 0.087988 | 0.088268 | 31.50 | 31.68 |
| SG Structured Prods, Inc | 83368WU58 | 06/30/15 | 06/30/35 | 100.000 | VARIES | 3.7086 | | 0.095518 | 0.095071 | 0.094616 | 0.094153 | 0.094461 | 34.31 | 33.98 |
| SG Structured Prods, Inc | 83368WUJ8 | 09/30/14 | 09/30/34 | 100.000 | VARIES | 3.5842 | | 0.092998 | 0.092937 | 0.092874 | 0.093150 | 0.093430 | 33.46 | 33.53 |
| SG Structured Prods, Inc | 83368WUL3 | 09/30/14 | 09/30/34 | 100.000 | VARIES | 3.5616 | | 0.091442 | 0.091707 | 0.091976 | 0.092250 | 0.092530 | 33.02 | 33.21 |
| SG Structured Prods, Inc | 83368WVM0 | 10/31/14 | 10/31/34 | 100.000 | VARIES | 3.4502 | | 0.089372 | 0.089425 | 0.089480 | 0.089953 | 0.090435 | 32.19 | 32.36 |
| SG Structured Prods, Inc | 83368WXM6 | 11/26/14 | 11/26/34 | 100.000 | VARIES | 3.3123 | | 0.084883 | 0.085206 | 0.085535 | 0.085869 | 0.086209 | 30.64 | 30.88 |
| SG Structured Prods, Inc | 83368WXV8 | 11/14/14 | 11/16/21 | 100.000 | 0.000 | 2.6926 | | 0.078915 | 0.079978 | 0.081054 | 0.082146 | 0.083252 | 28.70 | 29.47 |
| SG Structured Prods, Inc | 83368WZJ3 | 12/31/14 | 12/31/34 | 100.000 | VARIES | 3.0162 | | 0.079708 | 0.080218 | 0.080736 | 0.081261 | 0.081794 | 28.79 | 29.16 |
| SG Structured Prods, Inc | 83368WZV6 | 12/16/14 | 11/16/21 | 101.640 | 0.000 | 2.4786 | | 0.073362 | 0.074271 | 0.075192 | 0.076124 | 0.077067 | 26.66 | 27.32 |
| SG Structured Prods, Inc | 83369ECH1 | 10/30/15 | 11/01/27 | 100.000 | VARIES | 3.1962 | | 0.087746 | 0.087217 | 0.086679 | 0.086557 | 0.086433 | 31.43 | 31.17 |
| SOCIETE GENERALE MEDIUM | 83369EE30 | 10/19/17 | 10/19/20 | 100.000 | VARIES | 1.9157 | | | | 0.053215 | 0.053724 | 0.054239 | 3.83 | 19.32 |
| SG Structured Prods, Inc | 83369EEM8 | 01/29/16 | 01/29/36 | 100.000 | VARIES | 3.1196 | 28.43 | 0.084433 | 0.082176 | 0.082036 | 0.081893 | 0.081747 | 29.63 | 29.46 |
| SG Structured Prods, Inc | 83369EGC8 | 02/26/16 | 02/26/21 | 100.000 | VARIES | 1.8853 | 2.53 | 0.008226 | 0.008113 | 0.007998 | 0.007882 | 0.007957 | 2.91 | 2.85 |
| SG Structured Prods, Inc | 83369EGU8 | 03/23/16 | 03/23/26 | 100.000 | VARIES | 1.6326 | 7.69 | 0.027357 | 0.026864 | 0.026367 | 0.025866 | 0.025360 | 9.66 | 9.30 |
| SG Structured Prods, Inc | 83369EKC3 | 06/24/16 | 06/26/23 | 100.000 | 0.000 | 1.8500 | 9.61 | 0.051870 | 0.052350 | 0.052834 | 0.053323 | 0.053816 | 18.76 | 19.11 |
| SG Structured Prods, Inc | 83369EUT5 | 03/31/17 | 03/31/37 | 100.000 | VARIES | 3.2302 | | | 0.089727 | 0.087587 | 0.085412 | 0.085843 | 24.12 | 30.98 |
| SOCIETE GENERALE MEDIUM | 83369EVS2 | 08/30/17 | 08/30/29 | 100.000 | VARIES | 2.7704 | | | | 0.076956 | 0.076508 | 0.076182 | 9.31 | 27.53 |
| Solectron Corporation | 834182AK3 | 05/08/00 | 05/08/20 | 57.912 | 0.000 | 2.7500 | 333.39 | 0.069424 | 0.070378 | 0.071346 | 0.072327 | 0.073322 | 25.27 | 25.97 |
| Sunsource, Inc. | 867948AA9 | 09/30/97 | 09/30/27 | 110.000 | 11.600 | 10.4990 | | 0.312299 | 0.311778 | 0.311230 | 0.310653 | 0.310045 | 112.24 | 111.83 |
| Time Warner Inc. | 887315AZ2 | 01/17/96 | 01/15/36 | 17.038 | VARIES | 8.8001 | | 0.233146 | 0.233260 | 0.233379 | 0.233503 | 0.233633 | 83.99 | 84.08 |
| Toll Brothers Finance | 88947EAL4 | 09/11/12 | 09/15/32* | 100.000 | VARIES | 5.9845 | | 0.206889 | 0.212664 | | | | 53.17* | |
| Toll Brothers Finance | 88947EAM2 | 09/11/12 | 09/15/32* | 100.000 | VARIES | 5.9845 | | 0.206889 | 0.212664 | | | | 53.17* | |
| Tornillo Indpt SCH DIST | 891084NY7 | 12/06/12 | 02/01/20 | 83.718 | 0.000 | 2.4998 | 89.09 | 0.063657 | 0.064453 | 0.065258 | 0.066074 | 0.066900 | 23.30 | 23.89 |
| Tornillo Indpt SCH DIST | 891084NZ4 | 12/06/12 | 02/01/21 | 80.360 | 0.000 | 2.6998 | 92.69 | 0.066469 | 0.067366 | 0.068275 | 0.069197 | 0.070131 | 24.36 | 25.02 |
| Toyota Motor Credit Corp | 89233PU79 | 03/28/08 | 03/28/38 | 24.099 | 0.000 | 4.8000 | 124.14 | 0.048088 | 0.049243 | 0.050424 | 0.051635 | 0.052874 | 17.74 | 18.60 |
| Transportadora Gas Norte | 893871AS2 | 08/22/12 | 08/22/19* | 25.000 | VARIES | N/A | | 0.621915 | 0.670984 | | | | 201.19* | |
| Transportadora Gas Norte | 893871AZ6 | 08/22/12 | 08/22/19* | 25.000 | VARIES | N/A | | 0.621915 | 0.670984 | | | | 201.19* | |
| Trenton, City of | 895130K35 | 03/13/03 | 04/01/22 | 31.423 | 0.000 | 6.1698 | 412.71 | 0.122694 | 0.126479 | 0.130381 | 0.134403 | 0.138550 | 45.54 | 48.40 |
| Trinity Industries, Inc. | 896522AF6 | 06/07/06 | 06/01/36 | 100.000 | VARIES | 8.5855 | | 0.423502 | 0.437061 | 0.451202 | 0.465950 | 0.479678 | 155.73 | 165.94 |

* Called in 2017; 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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| UBS AG | 90261JGR8 | 03/25/11 | 03/25/21 | 100.000 | VARIABLES | 4.6496 | | 0.132261 | 0.132153 | 0.131858 | 0.131555 | 0.131199 | 47.56 | 47.35 |
| UBS AG | 90261JHP1 | 09/21/11 | 09/21/21 | 100.000 | VARIABLES | 2.4224 | | 0.066273 | 0.066370 | 0.066467 | 0.066566 | 0.066665 | 23.90 | 23.97 |
| UBS AG | 90261JHQ9 | 09/23/11 | 09/23/19 | 100.000 | VARIABLES | 2.3048 | | 0.005051 | 0.005109 | 0.005168 | 0.005227 | 0.005288 | 1.84 | 1.88 |
| UBS AG | 90261JHS5 | 09/29/11 | 09/29/21 | 100.000 | VARIABLES | 2.5378 | | 0.010232 | 0.010362 | 0.010493 | 0.010626 | 0.010761 | 3.73 | 3.83 |
| UBS AG | 90261XDU3 | 07/20/07 | 07/20/27 | 100.000 | VARIABLES | 5.7801 | | 0.110283 | 0.109777 | 0.109256 | 0.108721 | 0.108169 | 39.45 | 39.06 |
| UBS AG | 90261XEU2 | 03/06/08 | 03/06/18 | 100.000 | VARIABLES | 4.6052 | | 0.124307 | 0.125270 | 0.126581 | | | 45.19 | 8.23 |
| Union CNTY SD #531, IL | 904842CV1 | 05/17/11 | 12/01/17 | 108.762 | VARIABLES | 4.1180 | | 0.116088 | 0.115247 | | | | 38.16 | |
| Union CNTY SD #531, IL | 904842CW9 | 05/17/11 | 12/01/18 | 107.234 | VARIABLES | 4.3708 | | 0.124008 | 0.123380 | 0.122737 | 0.122081 | | 44.49 | 40.39 |
| Hudson County, NJ | 905734MG1 | 02/07/07 | 11/01/17 | 55.340 | 0.000 | 5.5883 | 401.79 | 0.146905 | 0.151010 | | | | 44.81 | |
| Union CNTY NJ IMPT Auth | 906347UT4 | 11/25/15 | 12/01/47 | 18.159 | 0.000 | 5.4001 | 10.97 | 0.028755 | 0.029532 | 0.030329 | 0.031148 | 0.031989 | 10.54 | 11.12 |
| United Technologies Corp | 913017AR0 | 11/13/89 | 11/15/19 | 98.974 | 8.875 | 8.9742 | 7.80 | 0.002106 | 0.002164 | 0.002299 | 0.002363 | 0.002510 | 0.79 | 0.86 |
| Uruguay, Republic | 917288AX0 | 05/29/03 | 01/20/17 | 73.000 | 7.625 | 11.6166 | 268.01 | 0.104791 | | | | | 1.99 | |
| Uruguay, Republic | 917288BA9 | 05/29/03 | 01/15/33 | 61.000 | 3.875 | N/A | | 0.142576 | 0.143776 | 0.145052 | 0.146408 | 0.147848 | 51.95 | 52.93 |
| VeriSign, Inc. | 92343EAC6 | 08/20/07 | 08/15/37 | 100.000 | VARIABLES | 8.5009 | | 0.397516 | 0.409608 | 0.422213 | 0.435354 | 0.449053 | 148.64 | 158.01 |
| VeriSign, Inc. | 92343EAD4 | 08/20/07 | 08/15/37 | 100.000 | VARIABLES | 8.5009 | | 0.397516 | 0.409608 | 0.422213 | 0.435354 | 0.449053 | 148.64 | 158.01 |
| Veritas Capital Trust | 92343W300 | 12/22/97 | 01/01/28 | 100.000 | 10.000 | 10.0000 | | 0.277778 | 0.277778 | 0.277778 | 0.277778 | | 100.00 | 100.00 |
| Virginia Pub School Auth | 92817SPA0 | 11/13/09 | 09/15/26 | 90.643 | 6.050 | 7.0050 | 27.14 | 0.013325 | 0.013792 | 0.014275 | 0.014775 | 0.015292 | 4.98 | 5.34 |
| Wells Fargo & Company | 94986RA35 | 11/30/15 | 11/30/27 | 100.000 | VARIABLES | 2.3691 | | 0.010413 | 0.010062 | 0.009706 | 0.009347 | 0.008983 | 3.66 | 3.41 |
| Wells Fargo & Company | 94986RB59 | 12/24/15 | 12/24/25 | 100.000 | VARIABLES | 2.3798 | | 0.009420 | 0.008973 | 0.008522 | 0.008623 | 0.008726 | 3.30 | 3.09 |
| Wells Fargo & Company | 94986RB75 | 12/23/15 | 12/23/27 | 100.000 | VARIABLES | 2.4986 | | 0.010364 | 0.009996 | 0.009624 | 0.009247 | 0.008865 | 3.66 | 3.39 |
| Wells Fargo & Company | 94986RB91 | 12/23/15 | 12/23/30 | 100.000 | VARIABLES | 2.5508 | | 0.011469 | 0.010924 | 0.010373 | 0.009814 | 0.009249 | 4.02 | 3.62 |
| Wells Fargo & Co. | 94986RBH3 | 11/05/10 | 11/05/17 | 100.000 | VARIABLES | 2.5030 | | 0.070668 | 0.070101 | | | | 21.38 | |
| Wells Fargo & Co. | 94986RBQ3 | 12/07/10 | 06/07/17 | 100.000 | 0.000 | 2.4502 | | 0.078768 | | | | | 12.29 | |
| Wells Fargo & Company | 94986RBY6 | 01/05/11 | 01/06/17 | 100.000 | 0.000 | 2.6501 | | 0.085091 | | | | | 0.43 | |
| Wells Fargo & Co. | 94986RBZ3 | 01/05/11 | 07/07/17 | 100.000 | 0.000 | 2.7700 | | 0.089526 | 0.090766 | | | | 16.87 | |
| Wells Fargo & Company | 94986RCG4 | 02/07/11 | 02/07/17 | 100.000 | 1.250 | 2.5699 | | 0.076916 | | | | | 2.77 | |
| Wells Fargo & Company | 94986RCP4 | 02/07/11 | 02/07/18 | 100.000 | 1.500 | 2.9500 | | 0.088984 | 0.089682 | 0.090390 | | | 32.36 | 3.25 |
| Wells Fargo & Company | 94986RCW9 | 03/07/11 | 03/07/17 | 100.000 | 1.250 | 2.5500 | | 0.076234 | | | | | 5.03 | |
| Wells Fargo & Company | 94986RD40 | 01/26/16 | 01/26/26 | 100.000 | VARIABLES | 2.1764 | 3.56 | 0.010394 | 0.009967 | 0.009534 | 0.009097 | 0.009196 | 3.53 | 3.30 |
| Wells Fargo & Co. | 94986RDD0 | 03/31/11 | 03/31/21 | 100.000 | VARIABLES | 4.1709 | | 0.116571 | 0.116605 | 0.116587 | 0.116568 | 0.116499 | 41.97 | 41.96 |
| Wells Fargo & Co. | 94986RDL2 | 04/29/11 | 04/30/21 | 100.000 | VARIABLES | 4.3019 | | 0.120464 | 0.120469 | 0.120415 | 0.120360 | 0.120267 | 43.36 | 43.33 |
| Wells Fargo & Company | 94986RDU2 | 06/07/11 | 06/07/17 | 100.000 | 0.000 | 2.3100 | | 0.072805 | | | | | 11.36 | |
| Wells Fargo & Company | 94986RDV0 | 05/31/11 | 05/28/21 | 100.000 | VARIABLES | 4.1141 | | 0.116301 | 0.116244 | 0.116101 | 0.115955 | 0.115737 | 41.85 | 41.76 |
| Wells Fargo & Company | 94986RDX6 | 07/06/11 | 01/08/18 | 100.000 | 0.000 | 1.9900 | | 0.061039 | 0.061646 | 0.062260 | | | 22.29 | 0.44 |
| Wells Fargo & Company | 94986RE72 | 02/24/16 | 02/24/28 | 100.000 | VARIABLES | 1.9880 | 3.93 | 0.012601 | 0.012255 | 0.011905 | 0.011551 | 0.011194 | 4.39 | 4.13 |
| Wells Fargo & Company | 94986REQ0 | 08/05/11 | 02/07/18 | 100.000 | 0.000 | 2.4203 | | 0.075833 | 0.076751 | 0.077680 | | | 27.73 | 2.80 |
| Wells Fargo & Company | 94986RF71 | 02/29/16 | 03/01/23 | 100.000 | VARIABLES | 1.9956 | 3.00 | 0.009833 | 0.009597 | 0.009358 | 0.009117 | 0.009208 | 3.44 | 3.31 |
| Wells Fargo & Company | 94986RFA4 | 09/08/11 | 03/07/18 | 100.000 | 0.000 | 2.3000 | | 0.071624 | 0.072447 | 0.073281 | | | 26.12 | 4.84 |
| Wells Fargo & Company | 94986RFL0 | 10/05/11 | 10/05/18 | 100.000 | 0.000 | 2.4700 | | 0.077572 | 0.078530 | 0.079500 | 0.080481 | | 28.26 | 21.96 |
| Wells Fargo & Company | 94986RFS5 | 10/05/11 | 04/06/18 | 100.000 | 0.000 | 2.3000 | | 0.071634 | 0.072458 | 0.073291 | | | 26.08 | 6.96 |
| Wells Fargo & Company | 94986RFX4 | 11/08/11 | 05/07/18 | 100.000 | 0.000 | 2.3200 | | 0.072317 | 0.073156 | 0.074005 | | | 26.28 | 9.32 |
| Wells Fargo & Company | 94986RG21 | 03/23/16 | 03/23/26 | 100.000 | VARIABLES | 2.2005 | 3.30 | 0.011566 | 0.011085 | 0.010599 | 0.010108 | 0.010219 | 3.98 | 3.69 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-----------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Wells Fargo & Company | 94986RGE5 | 12/07/11 | 06/07/18 | 100.000 | 0.000 | 2.3300 | | 0.072669 | 0.073516 | 0.074372 | | | 26.35 | 11.60 |
| Wells Fargo & Company | 94986RGS4 | 01/04/12 | 07/06/18 | 100.000 | 0.000 | 2.3699 | | 0.073203 | 0.074071 | 0.074948 | 0.075836 | | 26.81 | 14.03 |
| Wells Fargo & Company | 94986RH53 | 03/16/16 | 03/16/22 | 100.000 | 0.000 | 2.2405 | 17.81 | 0.062933 | 0.063638 | 0.064351 | 0.065072 | 0.065801 | 22.93 | 23.45 |
| Wells Fargo & Company | 94986RHA2 | 02/07/12 | 08/07/18 | 100.000 | 0.000 | 2.0501 | | 0.062422 | 0.063062 | 0.063709 | 0.064362 | | 22.77 | 13.88 |
| Wells Fargo & Company | 94986RHB0 | 01/27/12 | 01/27/17 | 100.000 | VARIES | 1.6991 | | 0.015951 | | | | | 0.41 | |
| Wells Fargo & Company | 94986RHC8 | 01/27/12 | 01/28/19 | 100.000 | VARIES | 1.7472 | | 0.015641 | 0.015777 | 0.015915 | 0.016054 | 0.016195 | 5.70 | 5.80 |
| Wells Fargo & Company | 94986RHG9 | 03/07/12 | 09/10/18 | 100.000 | 0.000 | 1.9799 | | 0.060106 | 0.060701 | 0.061302 | 0.061909 | | 21.88 | 15.37 |
| Wells Fargo & Company | 94986RHH7 | 02/15/12 | 02/15/17 | 100.000 | VARIES | 1.4533 | | 0.010955 | | | | | 0.48 | |
| Wells Fargo & Company | 94986RHQ7 | 03/05/12 | 03/05/19 | 100.000 | VARIES | 1.4012 | | 0.010887 | 0.010785 | 0.011040 | 0.010936 | 0.011195 | 3.97 | 4.03 |
| Wells Fargo & Company | 94986RHR5 | 03/07/12 | 09/10/18 | 100.000 | 0.000 | 2.1000 | | 0.064094 | 0.064767 | 0.065447 | 0.066135 | | 23.35 | 16.42 |
| Wells Fargo & Company | 94986RHX2 | 04/04/12 | 10/05/18 | 100.000 | 0.000 | 1.9801 | | 0.060106 | 0.060701 | 0.061302 | 0.061909 | | 21.85 | 16.91 |
| Wells Fargo & Company | 94986RHZ7 | 03/21/12 | 03/21/19 | 100.000 | VARIES | 1.3790 | | 0.010869 | 0.010944 | 0.011020 | 0.011096 | 0.011172 | 3.94 | 4.00 |
| Wells Fargo & Company | 94986RJ28 | 03/29/16 | 03/29/21 | 100.000 | 0.125 | 2.5923 | 19.67 | 0.072897 | 0.073797 | 0.074708 | 0.075631 | 0.076567 | 26.57 | 27.23 |
| Wells Fargo & Company | 94986RJK8 | 04/24/12 | 04/24/19 | 100.000 | VARIES | 1.3828 | | 0.011186 | 0.011264 | 0.011342 | 0.011420 | 0.011499 | 4.05 | 4.11 |
| Wells Fargo & Company | 94986RJR3 | 06/07/12 | 12/07/18 | 100.000 | 0.000 | 1.9898 | | 0.060425 | 0.061026 | 0.061633 | 0.062246 | | 21.89 | 20.82 |
| Wells Fargo & Company | 94986RJW2 | 05/29/12 | 05/29/19 | 100.000 | 0.000 | 2.2700 | | 0.069796 | 0.070588 | 0.071389 | 0.072200 | 0.073019 | 25.32 | 25.90 |
| Wells Fargo & Company | 94986RK67 | 04/21/16 | 04/21/26 | 100.000 | VARIES | 2.1558 | 2.80 | 0.011017 | 0.010759 | 0.010499 | 0.010236 | 0.009970 | 3.88 | 3.70 |
| Wells Fargo & Company | 94986RKE0 | 07/05/12 | 07/08/19 | 100.000 | 0.000 | 1.8099 | | 0.054039 | 0.054528 | 0.055021 | 0.055519 | 0.056022 | 19.71 | 20.07 |
| Wells Fargo & Company | 94986RKN0 | 08/07/12 | 08/07/19 | 100.000 | 0.000 | 1.7000 | | 0.050529 | 0.050959 | 0.051392 | 0.051828 | 0.052269 | 18.39 | 18.71 |
| Wells Fargo & Company | 94986RKY6 | 08/17/12 | 08/19/19 | 100.000 | VARIES | 1.2320 | | 0.007903 | 0.007952 | 0.008001 | 0.008050 | 0.008099 | 2.87 | 2.90 |
| Wells Fargo & Company | 94986RLH2 | 09/21/12 | 09/23/19 | 100.000 | VARIES | 1.1737 | | 0.007904 | 0.007950 | 0.007997 | 0.008044 | 0.008091 | 2.86 | 2.90 |
| Wells Fargo & Company | 94986RLK5 | 10/03/12 | 10/07/19 | 100.000 | 0.000 | 1.5700 | | 0.046434 | 0.046798 | 0.047165 | 0.047536 | 0.047909 | 16.84 | 17.11 |
| Wells Fargo & Company | 94986RLM1 | 10/03/12 | 10/07/19 | 100.000 | 0.000 | 1.7300 | | 0.051495 | 0.051940 | 0.052389 | 0.052842 | 0.053300 | 18.69 | 19.02 |
| Wells Fargo & Company | 94986RLR0 | 10/03/12 | 10/03/22 | 100.000 | VARIES | 1.2945 | | 0.011194 | 0.011266 | 0.011339 | 0.011412 | 0.011486 | 4.06 | 4.11 |
| Wells Fargo & Company | 94986RLU3 | 11/07/12 | 11/07/19 | 100.000 | 0.000 | 1.7202 | | 0.051171 | 0.051611 | 0.052055 | 0.052502 | 0.052954 | 18.55 | 18.87 |
| Wells Fargo & Company | 94986RLV1 | 10/19/12 | 10/19/20 | 100.000 | VARIES | 1.1744 | | 0.009263 | 0.009317 | 0.009372 | 0.009427 | 0.009482 | 3.35 | 3.39 |
| Wells Fargo & Company | 94986RLY5 | 11/07/12 | 11/07/22 | 100.000 | VARIES | 1.1530 | | 0.008816 | 0.008867 | 0.008918 | 0.008969 | 0.009021 | 3.19 | 3.23 |
| Wells Fargo & Company | 94986RMD0 | 11/16/12 | 11/16/20 | 100.000 | VARIES | 1.0417 | | 0.007491 | 0.007531 | 0.007570 | 0.007609 | 0.007649 | 2.71 | 2.74 |
| Wells Fargo & Company | 94986RME8 | 12/07/12 | 12/06/19 | 100.000 | 0.000 | 1.3600 | | 0.039880 | 0.040151 | 0.040424 | 0.040699 | 0.040975 | 14.42 | 14.62 |
| Wells Fargo & Company | 94986RMF5 | 12/07/12 | 12/06/19 | 100.000 | 0.000 | 1.6200 | | 0.047999 | 0.048387 | 0.048779 | 0.049174 | 0.049573 | 17.37 | 17.65 |
| Wells Fargo & Company | 94986RMH1 | 01/03/13 | 01/08/20 | 100.000 | 0.000 | 1.0001 | | 0.028773 | 0.028917 | 0.029061 | 0.029206 | 0.029353 | 10.43 | 10.54 |
| Wells Fargo & Company | 94986RMJ7 | 01/03/13 | 01/08/20 | 100.000 | 0.000 | 1.6998 | | 0.050109 | 0.050535 | 0.050964 | 0.051397 | 0.051834 | 18.26 | 18.58 |
| Wells Fargo & Company | 94986RMK4 | 12/27/12 | 12/28/22 | 100.000 | VARIES | 1.2833 | | 0.010890 | 0.010959 | 0.011030 | 0.011101 | 0.011172 | 3.93 | 3.98 |
| Wells Fargo & Company | 94986RMT5 | 02/07/13 | 02/07/20 | 100.000 | 0.000 | 1.3701 | | 0.039923 | 0.040196 | 0.040471 | 0.040749 | 0.041028 | 14.50 | 14.70 |
| Wells Fargo & Company | 94986RMU2 | 02/07/13 | 02/07/20 | 100.000 | 0.000 | 1.6097 | | 0.047296 | 0.047676 | 0.048060 | 0.048447 | 0.048837 | 17.20 | 17.48 |
| Wells Fargo & Company | 94986RMV0 | 01/25/13 | 01/27/25 | 100.000 | VARIES | 1.1863 | | 0.009653 | 0.009711 | 0.009768 | 0.009826 | 0.009884 | 3.50 | 3.54 |
| Wells Fargo & Company | 94986RNF4 | 03/06/13 | 03/06/20 | 100.000 | 0.000 | 1.5600 | | 0.045754 | 0.046111 | 0.046471 | 0.046833 | 0.047199 | 16.62 | 16.88 |
| Wells Fargo & Company | 94986RNG2 | 03/06/13 | 03/06/20 | 100.000 | 0.000 | 1.3399 | | 0.039001 | 0.039262 | 0.039525 | 0.039790 | 0.040057 | 14.15 | 14.34 |
| Wells Fargo & Company | 94986RNJ6 | 02/22/13 | 02/22/21 | 100.000 | VARIES | 1.0349 | | 0.011565 | 0.011817 | 0.011685 | 0.011940 | 0.011806 | 4.28 | 4.33 |
| Wells Fargo & Company | 94986RNU1 | 04/03/13 | 04/07/20 | 100.000 | 0.000 | 1.4905 | | 0.043620 | 0.043945 | 0.044273 | 0.044603 | 0.044935 | 15.82 | 16.05 |
| Wells Fargo & Company | 94986RNV9 | 04/03/13 | 04/07/20 | 100.000 | 0.000 | 1.5698 | | 0.046068 | 0.046429 | 0.046794 | 0.047161 | 0.047531 | 16.71 | 16.97 |
| Wells Fargo & Company | 94986RNW7 | 03/06/13 | 03/06/23 | 100.000 | VARIES | 1.1812 | | 0.010243 | 0.010304 | 0.010364 | 0.010426 | 0.010487 | 3.71 | 3.76 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|-----------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Wells Fargo & Company | 94986RN5 | 03/27/13 | 03/27/25 | 100.000 | VARIABLE | 1.3587 | | 0.010499 | 0.010570 | 0.010642 | 0.010714 | 0.010787 | 3.81 | 3.86 |
| Wells Fargo & Company | 94986RPA3 | 03/20/13 | 03/20/20 | 100.000 | VARIABLE | 1.1707 | | 0.007669 | 0.007714 | 0.007759 | 0.007805 | 0.007850 | 2.78 | 2.81 |
| Wells Fargo & Company | 94986RPF2 | 05/08/13 | 05/07/20 | 100.000 | 0.000 | 1.5101 | | 0.044214 | 0.044548 | 0.044884 | 0.045223 | 0.045564 | 16.01 | 16.26 |
| Wells Fargo & Company | 94986RPG0 | 05/08/13 | 05/07/20 | 100.000 | 0.000 | 1.4899 | | 0.043591 | 0.043916 | 0.044243 | 0.044572 | 0.044904 | 15.79 | 16.02 |
| Wells Fargo & Company | 94986RPH8 | 04/24/13 | 04/24/23 | 100.000 | VARIABLE | 1.3234 | | 0.007568 | 0.007618 | 0.007669 | 0.007719 | 0.007770 | 2.74 | 2.78 |
| Wells Fargo & Company | 94986RPJ4 | 04/10/13 | 01/24/20 | 95.000 | 0.000 | 1.9490 | | 0.054819 | 0.055353 | 0.055893 | 0.056437 | 0.056987 | 20.00 | 20.39 |
| Wells Fargo & Company | 94986RPS4 | 06/07/13 | 06/05/20 | 100.000 | 0.000 | 1.8198 | | 0.053855 | 0.054345 | 0.054839 | 0.055338 | 0.055842 | 19.50 | 19.86 |
| Wells Fargo & Company | 94986RPT2 | 06/07/13 | 06/05/20 | 100.000 | 0.000 | 1.8598 | | 0.055114 | 0.055627 | 0.056144 | 0.056666 | 0.057193 | 19.96 | 20.33 |
| Wells Fargo & Company | 94986RQA2 | 07/02/13 | 07/08/20 | 100.000 | 0.000 | 2.4199 | | 0.072279 | 0.073153 | 0.074038 | 0.074934 | 0.075841 | 26.48 | 27.13 |
| Wells Fargo & Company | 94986RQB0 | 07/02/13 | 07/08/20 | 100.000 | 0.000 | 2.2502 | | 0.066872 | 0.067624 | 0.068385 | 0.069155 | 0.069933 | 24.47 | 25.02 |
| Wells Fargo & Company | 94986RQF1 | 06/12/13 | 06/05/20 | 100.000 | 0.000 | 2.3333 | | 0.070266 | 0.071086 | 0.071915 | 0.072754 | 0.073603 | 25.49 | 26.08 |
| Wells Fargo & Company | 94986RQH7 | 06/17/13 | 06/10/20 | 100.000 | 0.000 | 2.4817 | | 0.075114 | 0.076046 | 0.076990 | 0.077945 | 0.078912 | 27.25 | 27.93 |
| Wells Fargo & Company | 94986RQJ3 | 06/17/13 | 01/24/20 | 93.099 | 0.000 | 2.3705 | | 0.065954 | 0.066735 | 0.067526 | 0.068327 | 0.069137 | 24.13 | 24.71 |
| Wells Fargo & Company | 94986RQR5 | 08/08/13 | 08/07/20 | 100.000 | 0.000 | 2.4500 | | 0.073209 | 0.074106 | 0.075014 | 0.075933 | 0.076863 | 26.78 | 27.44 |
| Wells Fargo & Company | 94986RQS3 | 08/08/13 | 08/07/20 | 100.000 | 0.000 | 2.3798 | | 0.070964 | 0.071809 | 0.072663 | 0.073528 | 0.074403 | 25.94 | 26.56 |
| Wells Fargo & Company | 94986RQZ7 | 09/09/13 | 09/08/20 | 100.000 | 0.000 | 2.0800 | | 0.061475 | 0.062115 | 0.062761 | 0.063414 | 0.064073 | 22.39 | 22.86 |
| Wells Fargo & Company | 94986RRG8 | 10/03/13 | 10/07/19 | 100.000 | 0.000 | 1.9198 | | 0.056487 | 0.057029 | 0.057577 | 0.058129 | 0.058687 | 20.52 | 20.92 |
| Wells Fargo & Company | 94986RRH6 | 10/03/13 | 10/07/20 | 100.000 | 0.000 | 1.9199 | | 0.056488 | 0.057030 | 0.057577 | 0.058130 | 0.058688 | 20.52 | 20.92 |
| Wells Fargo & Company | 94986RRS2 | 11/07/13 | 05/07/20 | 100.000 | 0.000 | 1.7499 | | 0.051216 | 0.051664 | 0.052117 | 0.052573 | 0.053033 | 18.57 | 18.89 |
| Wells Fargo & Company | 94986RSM4 | 01/03/14 | 01/04/19 | 100.000 | 0.000 | 1.7402 | | 0.050481 | 0.050921 | 0.051364 | 0.051811 | 0.052261 | 18.41 | 18.73 |
| Wells Fargo & Company | 94986RTK7 | 03/13/14 | 03/13/19 | 110.000 | 0.125 | 2.1760 | | 0.069994 | 0.070717 | 0.071449 | 0.072189 | 0.072936 | 25.49 | 26.02 |
| Wells Fargo & Company | 94986RTM3 | 03/27/14 | 03/27/23 | 100.000 | 0.000 | 3.5789 | | 0.108632 | 0.110576 | 0.112555 | 0.114569 | 0.116619 | 39.83 | 41.26 |
| Wells Fargo & Company | 94986RUS8 | 08/25/14 | 08/25/21 | 100.000 | VARIABLE | 1.0019 | | 0.027473 | 0.027508 | 0.027543 | 0.027578 | 0.027614 | 9.91 | 9.93 |
| Wells Fargo & Company | 94986RUW9 | 09/23/14 | 09/23/24 | 100.000 | VARIABLE | 2.5651 | | 0.006587 | 0.006672 | 0.006757 | 0.006844 | 0.006932 | 2.40 | 2.47 |
| Wells Fargo & Company | 94986RVA6 | 09/30/14 | 09/30/24 | 100.000 | VARIABLE | 2.5155 | | 0.006616 | 0.006700 | 0.006784 | 0.006869 | 0.006956 | 2.41 | 2.47 |
| Wells Fargo & Company | 94986RVY4 | 02/23/15 | 02/21/20 | 110.000 | 0.125 | 2.3385 | | 0.073858 | 0.074681 | 0.075513 | 0.076356 | 0.077208 | 26.95 | 27.56 |
| Wells Fargo & Company | 94986RVZ1 | 02/27/15 | 02/27/25 | 100.000 | VARIABLE | 2.1821 | | 0.010537 | 0.010270 | 0.009999 | 0.009726 | 0.009832 | 3.68 | 3.53 |
| Wells Fargo & Company | 94986RWD9 | 04/06/15 | 04/06/22 | 100.000 | 0.000 | 2.0104 | | 0.057544 | 0.058123 | 0.058707 | 0.059297 | 0.059893 | 20.92 | 21.34 |
| Wells Fargo & Company | 94986RWJ6 | 03/31/15 | 03/31/25 | 100.000 | VARIABLE | 2.0659 | | 0.056691 | 0.056454 | 0.056215 | 0.055974 | 0.056068 | 20.32 | 20.18 |
| Wells Fargo & Company | 94986RWQ0 | 04/22/15 | 04/22/30 | 100.000 | VARIABLE | 2.2225 | | 0.060567 | 0.060168 | 0.059765 | 0.059358 | 0.058945 | 21.68 | 21.39 |
| Wells Fargo & Company | 94986RWU1 | 04/30/15 | 03/29/17 | 100.000 | VARIABLE | N/A | | 0.012987 | 0.012978 | | | | 1.14 | |
| Wells Fargo & Company | 94986RWZ0 | 05/21/15 | 05/21/27 | 100.000 | VARIABLE | 2.2895 | | 0.010707 | 0.010341 | 0.009971 | 0.009597 | 0.009707 | 3.76 | 3.51 |
| Wells Fargo & Company | 94986RX30 | 10/18/16 | 10/18/26 | 100.000 | VARIABLE | 2.2447 | 0.74 | 0.010098 | 0.009861 | 0.009622 | 0.009380 | 0.009135 | 3.56 | 3.38 |
| Wells Fargo & Company | 94986RXQ9 | 06/30/15 | 06/30/27 | 100.000 | VARIABLE | 2.5017 | | 0.010704 | 0.010447 | 0.010188 | 0.009925 | 0.009658 | 3.81 | 3.62 |
| Wells Fargo & Company | 94986RXR7 | 06/24/15 | 06/24/22 | 100.000 | 0.250 | 2.4237 | | 0.069547 | 0.070305 | 0.071073 | 0.071850 | 0.072637 | 25.18 | 25.74 |
| Wells Fargo & Company | 94986RXZ9 | 07/29/15 | 07/29/27 | 100.000 | VARIABLE | 2.4666 | | 0.009902 | 0.009555 | 0.009203 | 0.008848 | 0.008488 | 3.40 | 3.14 |
| Wells Fargo & Company | 94986RXP0 | 09/03/15 | 09/03/27 | 100.000 | VARIABLE | 2.4323 | | 0.009543 | 0.009213 | 0.008879 | 0.008541 | 0.008198 | 3.30 | 3.06 |
| Wells Fargo & Company | 94986RZ46 | 10/20/16 | 10/20/26 | 100.000 | VARIABLE | 2.2262 | 0.99 | 0.013895 | 0.013572 | 0.013245 | 0.012915 | 0.012580 | 4.90 | 4.66 |
| Wells Fargo & Company | 94986RZ79 | 11/04/16 | 11/06/23 | 100.000 | 0.250 | 2.8285 | 4.48 | 0.078580 | 0.079593 | 0.080620 | 0.081662 | 0.082719 | 28.58 | 29.33 |
| Wells Fargo & Company | 94986RZB0 | 10/05/15 | 10/05/27 | 100.000 | VARIABLE | 2.2452 | | 0.011444 | 0.011077 | 0.010705 | 0.010330 | 0.009951 | 3.99 | 3.72 |
| Wells Fargo & Company | 94986RZJ3 | 10/09/15 | 10/09/25 | 100.000 | VARIABLE | 2.2547 | | 0.010031 | 0.009778 | 0.009521 | 0.009262 | 0.009000 | 3.52 | 3.34 |
| Wells Fargo & Company | 94986RZL8 | 10/09/15 | 10/09/27 | 100.000 | VARIABLE | 2.3811 | | 0.013165 | 0.012718 | 0.012267 | 0.011810 | 0.011347 | 4.59 | 4.26 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|--------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| Wells Fargo & Company | 94986RZN4 | 10/26/15 | 10/26/27 | 100.000 | VARIABLES | 2.3226 | | 0.063809 | 0.063448 | 0.063084 | 0.062958 | 0.062831 | 22.86 | 22.67 |
| Wells Fargo & Company | 94986RZU8 | 11/13/15 | 11/13/30 | 100.000 | VARIABLES | 2.4455 | | 0.009981 | 0.009526 | 0.009064 | 0.008597 | 0.008125 | 3.47 | 3.13 |
| WELLS FARGO & CO | 95000E3U1 | 10/20/17 | 10/22/24 | 100.000 | 0.250 | 1.8358 | | | | 0.050994 | 0.051402 | 0.051810 | 3.62 | 18.49 |
| Wells Fargo & Company | 95000N2A6 | 02/23/17 | 02/23/22 | 100.000 | VARIABLES | 1.8572 | | | 0.008470 | 0.008169 | 0.007866 | 0.007939 | 2.57 | 2.86 |
| Wells Fargo & Company | 95000N2D0 | 02/24/17 | 02/24/27 | 100.000 | VARIABLES | 2.7668 | | | 0.076855 | 0.076765 | 0.076674 | 0.076582 | 23.58 | 27.60 |
| Wells Fargo & Company | 95000N2J7 | 05/19/17 | 05/19/27 | 100.000 | VARIABLES | 2.6993 | | | 0.014259 | 0.013812 | 0.013359 | 0.012900 | 3.15 | 4.85 |
| WELLS FARGO & CO | 95000N2K4 | 06/23/17 | 06/23/27 | 100.000 | VARIABLES | 2.5340 | | | 0.011499 | 0.010984 | 0.010463 | 0.009935 | 2.16 | 3.85 |
| WELLS FARGO & CO | 95000N2P3 | 07/25/17 | 07/25/29 | 100.000 | VARIABLES | 2.6059 | | | | 0.009246 | 0.008729 | 0.008206 | 1.44 | 3.07 |
| WELLS FARGO & CO | 95000N2T5 | 08/16/17 | 08/16/27 | 100.000 | VARIABLES | 2.5861 | | | | 0.010391 | 0.009918 | 0.009438 | 1.40 | 3.53 |
| WELLS FARGO & CO | 95000N2V0 | 08/31/17 | 08/31/29 | 100.000 | VARIABLES | 2.4309 | | | | 0.009746 | 0.009238 | 0.008713 | 1.18 | 3.29 |
| WELLS FARGO & CO | 95000N2Y4 | 09/15/17 | 09/15/27 | 100.000 | VARIABLES | 2.8997 | | | | 0.015995 | 0.015694 | 0.015388 | 1.70 | 5.64 |
| WELLS FARGO & CO | 95000N2Z1 | 09/20/17 | 09/20/27 | 100.000 | VARIABLES | 2.5328 | | | | 0.009521 | 0.008918 | 0.008306 | 0.96 | 3.20 |
| WELLS FARGO & CO | 95000N3B3 | 09/21/17 | 09/21/27 | 100.000 | VARIABLES | 2.5668 | | | | 0.009466 | 0.009037 | 0.008603 | 0.95 | 3.24 |
| WELLS FARGO & CO | 95000N3F4 | 10/25/17 | 10/25/27 | 100.000 | VARIABLES | 2.7552 | | | | 0.009145 | 0.008705 | 0.008259 | 0.60 | 3.15 |
| WELLS FARGO & CO | 95000N3G2 | 10/20/17 | 10/20/27 | 100.000 | VARIABLES | 2.7158 | | | | 0.009995 | 0.009520 | 0.009038 | 0.71 | 3.44 |
| White CNTYS SD #533, IL | 963806DJ0 | 08/04/10 | 12/01/17 | 108.163 | VARIABLES | 4.1817 | | 0.117643 | 0.116908 | | | | 38.69 | |
| White CNTYS SD #533, IL | 963806DK7 | 08/04/10 | 12/01/18 | 105.851 | VARIABLES | 4.6311 | | 0.130755 | 0.130245 | 0.129723 | 0.129189 | | 46.95 | 42.71 |
| White CNTYS SD #533, IL | 963806DL5 | 08/04/10 | 12/01/19 | 102.631 | VARIABLES | 4.8822 | | 0.136993 | 0.136778 | 0.136557 | 0.136330 | 0.136098 | 49.27 | 49.11 |
| WHITE GALLATIN ETC CNTYS | 963806ED2 | 08/03/17 | 12/01/23 | 103.545 | 3.875 | 3.2387 | | | 0.093153 | 0.094142 | 0.095666 | 0.092587 | 13.82 | 34.12 |
| WHITE GALLATIN ETC CNTYS | 963806EE0 | 08/03/17 | 12/01/24 | 103.054 | 3.875 | 3.3896 | | | 0.097030 | 0.098108 | 0.099771 | 0.096617 | 14.39 | 35.57 |
| WHITE GALLATIN ETC CNTYS | 963806EF7 | 08/03/17 | 12/01/25 | 104.477 | 4.250 | 3.5381 | | | 0.102682 | 0.103872 | 0.105710 | 0.102034 | 15.23 | 37.67 |
| WHITE GALLATIN ETC CNTYS | 963806EG5 | 08/03/17 | 12/01/26 | 103.497 | 4.250 | 3.6875 | | | 0.106012 | 0.107294 | 0.109272 | 0.105507 | 15.73 | 38.93 |
| Will CNTY SD #88, IL | 968794ED5 | 03/03/09 | 10/01/28 | 93.191 | 5.500 | 6.1006 | 18.24 | 0.008111 | 0.008358 | 0.008613 | 0.008876 | 0.009147 | 3.01 | 3.20 |
| Will County, IL School | 968852FH1 | 11/19/97 | 11/01/17 | 22.150 | 0.000 | 7.6998 | 717.63 | 0.198318 | 0.205953 | | | | 60.87 | |
| Will County, IL | 968852TN3 | 03/15/07 | 10/01/25 | 34.635 | 0.000 | 5.8000 | 260.07 | 0.096305 | 0.099098 | 0.101971 | 0.104929 | 0.107971 | 35.68 | 37.78 |
| Will County, IL | 968852TP8 | 03/15/07 | 10/01/26 | 32.402 | 0.000 | 5.8498 | 246.01 | 0.091292 | 0.093962 | 0.096710 | 0.099539 | 0.102450 | 33.83 | 35.84 |
| Will County SD#122, IL | 968852WL3 | 04/02/09 | 10/01/23 | 92.349 | 5.250 | 6.0501 | | 0.023209 | 0.023935 | 0.024683 | 0.025455 | 0.026251 | 8.62 | 9.17 |
| Will County SD #122, IL | 968852WM1 | 04/02/09 | 10/01/28 | 24.364 | 0.000 | 7.3751 | 183.43 | 0.085907 | 0.089074 | 0.092359 | 0.095765 | 0.099296 | 32.08 | 34.49 |
| Will CNTY SD #365, IL | 969078QM9 | 03/17/09 | 11/01/27 | 23.731 | 0.000 | 7.8744 | 195.90 | 0.093530 | 0.097213 | 0.101040 | 0.105018 | 0.109153 | 34.78 | 37.58 |
| Will CNTY SD #365, IL | 969078QN7 | 03/17/09 | 11/01/28 | 21.864 | 0.000 | 7.8993 | 181.24 | 0.086603 | 0.090024 | 0.093579 | 0.097275 | 0.101117 | 32.21 | 34.81 |
| Williamson Jackson , IL | 970013EH7 | 11/20/14 | 12/01/17 | 101.326 | VARIABLES | 1.5475 | | 0.043179 | 0.043083 | | | | 14.23 | |
| Williamson Jackson , IL | 970013EJ3 | 11/20/14 | 12/01/18 | 103.853 | VARIABLES | 1.9961 | | 0.056533 | 0.056265 | 0.055995 | 0.055722 | | 20.29 | 18.43 |
| Williamson Jackson , IL | 970013EK0 | 11/20/14 | 12/01/19 | 103.306 | VARIABLES | 2.2964 | | 0.065082 | 0.064873 | 0.064661 | 0.064447 | 0.064230 | 23.38 | 23.23 |
| Williamson Jackson , IL | 970013EL8 | 11/20/14 | 12/01/20 | 102.500 | VARIABLES | 2.5464 | | 0.071947 | 0.071802 | 0.071655 | 0.071506 | 0.071356 | 25.87 | 25.76 |
| Williamson Jackson , IL | 970013EM6 | 11/20/14 | 12/01/21 | 101.267 | VARIABLES | 2.7966 | | 0.078417 | 0.078348 | 0.078278 | 0.078207 | 0.078136 | 28.21 | 28.16 |
| Williamson Jackson , IL | 970013EN4 | 11/20/14 | 12/01/22 | 100.000 | VARIABLES | 2.9965 | | 0.083253 | 0.083252 | 0.083251 | 0.083249 | 0.083248 | 29.97 | 29.97 |
| Woodford CNTYS SD #21, I | 979293BF3 | 06/06/13 | 12/01/17 | 106.065 | VARIABLES | 1.6914 | | 0.047637 | 0.047312 | | | | 15.66 | |
| Woodford CNTYS SD #21, I | 979293BG1 | 06/06/13 | 12/01/18 | 105.731 | VARIABLES | 1.9916 | | 0.056519 | 0.056224 | 0.055926 | 0.055626 | | 20.28 | 18.40 |
| Woodford CNTY SD #60, IL | 979319BC3 | 07/02/10 | 12/01/17 | 104.694 | VARIABLES | 4.4776 | | 0.125308 | 0.124848 | | | | 41.27 | |
| York County, PA | 986812MC6 | 12/28/95 | 02/01/17 | 22.586 | 0.000 | 7.1796 | 768.36 | 0.192522 | | | | | 5.78 | |
| York County, PA | 986812MD4 | 12/28/95 | 02/01/18 | 20.780 | 0.000 | 7.2396 | 718.13 | 0.180753 | 0.187295 | 0.194075 | | | 68.25 | 5.82 |
| York County, PA | 986812ME2 | 12/28/95 | 02/01/19 | 19.353 | 0.000 | 7.2397 | 668.84 | 0.168347 | 0.174441 | 0.180755 | 0.187298 | 0.194078 | 63.56 | 68.25 |

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 1/1/17 | Daily OID Per \$1,000 of Maturity Value for Each Accrual Period | | | | | OID per \$1,000 of Maturity Value for Calendar Year | |
|--------------------------|-----------|------------|---------------|--|----------------------------|---------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
| | | | | | | | | 2017 1st Period | 2017 2nd Period | 2017 3rd 2018 1st | 2018 2nd Period | 2018 3rd Period | 2017 | 2018 |
| York County, PA | 986812MF9 | 12/28/95 | 02/01/20 | 18.025 | 0.000 | 7.2396 | 622.92 | 0.156788 | 0.162463 | 0.168344 | 0.174438 | 0.180752 | 59.20 | 63.56 |
| York County, PA | 986812MG7 | 12/28/95 | 02/01/21 | 16.787 | 0.000 | 7.2398 | 580.16 | 0.146027 | 0.151313 | 0.156791 | 0.162466 | 0.168347 | 55.14 | 59.20 |
| York County, PA | 986812MH5 | 12/28/95 | 02/01/22 | 15.635 | 0.000 | 7.2397 | 540.33 | 0.136002 | 0.140925 | 0.146026 | 0.151312 | 0.156789 | 51.35 | 55.14 |
| York County, PA | 986812MJ1 | 12/28/95 | 02/01/23 | 14.561 | 0.000 | 7.2398 | 503.24 | 0.126667 | 0.131252 | 0.136004 | 0.140927 | 0.146028 | 47.83 | 51.35 |
| York County, PA | 986812MK8 | 12/28/95 | 02/01/24 | 13.562 | 0.000 | 7.2397 | 468.69 | 0.117970 | 0.122241 | 0.126666 | 0.131251 | 0.136002 | 44.54 | 47.83 |
| York County, PA | 986812QD0 | 12/28/95 | 02/01/20 | 18.025 | 0.000 | 7.2396 | 622.92 | 0.156788 | 0.162463 | 0.168344 | 0.174438 | 0.180752 | 59.20 | 63.56 |
| York County, PA | 986812RC1 | 12/28/95 | 02/01/20 | 18.025 | 0.000 | 7.2396 | 622.92 | 0.156788 | 0.162463 | 0.168344 | 0.174438 | 0.180752 | 59.20 | 63.56 |
| Zions Bancorporation | 989701BB2 | 03/27/12 | 03/27/17 | 94.250 | 4.500 | 5.8427 | 54.38 | 0.036240 | | | | | 3.12 | |
| QBE Funding Trust | G7303WAA9 | 04/15/02 | 04/15/22 | 59.358 | 0.000 | 2.6250 | 277.60 | 0.063173 | 0.064002 | 0.064842 | 0.065693 | 0.066556 | 23.02 | 23.63 |
| Bumble Bee Holdco S.C.A. | L13008AA2 | 03/10/11 | 03/15/18* | 98.138 | 9.625 | 10.0007 | | 0.276376 | 0.276827 | | | | 69.73* | |
| BANCO DE GALICIA Y BUENO | POR66CAA6 | 07/19/16 | 07/19/26 | 100.000 | VARIABLES | 8.7499 | | 0.243053 | 0.243660 | 0.244295 | 0.244956 | 0.245647 | 87.81 | 88.28 |
| TRANSPORTADORA DE GAS DE | P93081AL4 | 08/22/12 | 08/22/19* | 100.000 | VARIABLES | N/A | | 0.621915 | 0.670984 | | | | 200.56* | |
| Bank of America Corp. | U0662KBL4 | 03/18/02 | 01/04/17 | 38.300 | 0.000 | 6.5925 | 616.47 | 0.177281 | | | | | 0.53 | |
| Caesars Entertainment | U1229TAB2 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| Caesars Entertainment | U1229TAC0 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| Caesars Entertainment | U1229TAD8 | 02/15/13 | 02/15/20 | 97.500 | 9.000 | 9.4970 | 11.85 | 0.009978 | 0.010452 | 0.010948 | 0.011468 | 0.012013 | 3.81 | 4.18 |
| Cheriere Energy, Inc. | U16344AB6 | 11/28/14 | 05/28/21 | 100.000 | 0.000 | 4.8750 | | 0.149110 | 0.152745 | 0.156468 | 0.160282 | 0.164189 | 54.58 | 57.27 |
| CHESAPEAKE ENERGY CORP | U16450AT2 | 12/31/15 | 12/15/22 | 48.000 | 8.000 | 23.5451 | 35.91 | 0.112288 | 0.124805 | 0.140246 | 0.155880 | 0.175165 | 43.75 | 54.64 |
| Kansas City Southern | U24468AB3 | 12/09/15 | 05/15/43 | 90.810 | 4.300 | 4.9136 | 1.75 | 0.004709 | 0.004824 | 0.004943 | 0.005064 | 0.005189 | 1.73 | 1.81 |
| Kansas City Southern | U24468AE7 | 12/09/15 | 05/15/20 | 97.300 | 2.350 | 3.0050 | 6.15 | 0.016391 | 0.016637 | 0.016887 | 0.017141 | 0.017398 | 5.97 | 6.15 |
| Kansas City Southern | U24468AF4 | 12/09/15 | 05/15/23 | 95.360 | 3.000 | 3.7202 | 5.88 | 0.015743 | 0.016036 | 0.016335 | 0.016638 | 0.016948 | 5.75 | 5.96 |
| Eclipse Resources Corp. | U2779QAA2 | 07/06/15 | 07/15/23 | 97.903 | 8.875 | 9.2509 | 2.83 | 0.005545 | 0.005801 | 0.006069 | 0.006350 | 0.006644 | 2.13 | 2.33 |
| Goodrich Petroleum Corp. | U38254AD7 | 10/12/16 | 08/30/19 | 74.590 | 0.000 | 24.6243 | 40.43 | 0.499111 | 0.554575 | 0.612700 | 0.699542 | 0.772861 | 206.53 | 259.53 |
| Hovnanian Enterprises | U48654AM6 | 11/01/11 | 11/01/21 | 53.000 | 5.000 | 13.8062 | 166.88 | 0.125483 | 0.134145 | 0.143405 | 0.153305 | 0.163887 | 47.81 | 54.64 |
| Hovnanian Enterprises | U48654AN4 | 11/01/11 | 11/01/21 | 42.000 | 2.000 | 12.1926 | | 0.212224 | 0.221775 | 0.231908 | 0.242659 | 0.254065 | 79.30 | 86.75 |
| Liberty Media Corp. | U52892AD5 | 01/11/01 | 01/15/31** | 100.000 | 3.500 | N/A | | 0.800393 | 0.833794 | 0.868781 | 0.905430 | 0.943820 | 305.51** | 331.81 |

* Called in 2017; reportable OID is computed to call date.

** These calculations may be revised.

SECTION I-C Inflation Indexed Debt Instruments

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Inflation-Adj Principal on Issue Date | Stated Interest Rate | Total OID to 1/1/17 | 2017 1st Period | 2017 2nd Period | 2017 3rd Period | Calendar Year 2017 |
|----------------|-----------|------------|---------------|---|----------------------------|------------------------|--------------------|--------------------|--------------------|-----------------------|
| U.S. Treasury | 912810FD5 | 04/15/98 | 04/15/28 | 100.000 | 3.625% | 494.56 | 0.087212 | 0.064918 | 0.122564 | 30.51 |
| U.S. Treasury | 912810FH6 | 04/15/99 | 04/15/29 | 100.000 | 3.875% | 470.43 | 0.085769 | 0.063880 | 0.120513 | 30.01 |
| U.S. Treasury | 912810FQ6 | 10/15/01 | 04/15/32 | 100.000 | 3.375% | 361.85 | 0.079423 | 0.059180 | 0.111667 | 27.80 |
| U.S. Treasury | 912810FR4 | 07/15/04 | 01/15/25 | 100.000 | 2.375% | 282.40 | -0.064286 | 0.089669 | 0.063824 | 26.18 |
| U.S. Treasury | 912810FS2 | 01/15/06 | 01/15/26 | 100.000 | 2.000% | 217.91 | -0.061429 | 0.085193 | 0.060588 | 24.86 |
| U.S. Treasury | 912810PS1 | 01/15/07 | 01/15/27 | 100.000 | 2.375% | 198.66 | -0.060000 | 0.083812 | 0.059647 | 24.47 |
| U.S. Treasury | 912828GD6 | 01/15/07 | 01/15/17 | 100.000 | 2.375% | 198.66 | -0.060000 | | | -0.84 |
| U.S. Treasury | 912828GX2 | 07/15/07 | 07/15/17 | 100.000 | 2.625% | 166.32 | -0.058571 | 0.081547 | | 13.94 |
| U.S. Treasury | 912828JE1 | 07/15/08 | 07/15/18 | 100.000 | 0.375% | 120.98 | -0.056429 | 0.078398 | 0.055765 | 22.88 |
| U.S. Treasury | 912828HN3 | 01/15/08 | 01/15/18 | 100.000 | 1.625% | 153.85 | -0.057857 | 0.080663 | 0.057412 | 23.55 |
| U.S. Treasury | 912810PV4 | 01/15/08 | 01/15/28 | 100.000 | 1.750% | 153.85 | -0.057857 | 0.080663 | 0.057412 | 23.55 |
| U.S. Treasury | 912810PZ5 | 01/15/09 | 01/15/29 | 100.000 | 2.500% | 125.89 | -0.056429 | 0.078729 | 0.056000 | 22.98 |
| U.S. Treasury | 912828JX9 | 01/15/09 | 01/15/19 | 100.000 | 2.125% | 125.89 | -0.056429 | 0.078729 | 0.056000 | 22.98 |
| U.S. Treasury | 912828LA6 | 07/15/09 | 07/15/19 | 100.000 | 1.875% | 132.12 | -0.057143 | 0.079171 | 0.056353 | 23.11 |
| U.S. Treasury | 912828MF4 | 01/15/10 | 01/15/20 | 100.000 | 1.375% | 117.84 | -0.056429 | 0.078177 | 0.055647 | 22.82 |
| U.S. Treasury | 912810QF8 | 02/15/10 | 02/15/40 | 100.000 | 2.125% | 118.39 | -0.034667 | 0.087956 | 0.060935 | 22.83 |
| U.S. Treasury | 912828NM8 | 07/15/10 | 07/15/20 | 100.000 | 1.250% | 108.41 | -0.055714 | 0.077514 | 0.055176 | 22.63 |
| U.S. Treasury | 912828PP9 | 01/15/11 | 01/15/21 | 100.000 | 1.125% | 105.04 | -0.055714 | 0.077293 | 0.055000 | 22.56 |
| U.S. Treasury | 912810QP6 | 02/15/11 | 02/15/41 | 100.000 | 2.125% | 103.83 | -0.034222 | 0.086796 | 0.060144 | 22.53 |
| U.S. Treasury | 912828QV5 | 07/15/11 | 07/15/21 | 100.000 | 0.625% | 72.52 | -0.053571 | 0.074972 | 0.053353 | 21.89 |
| U.S. Treasury | 912828SA9 | 01/15/12 | 01/15/22 | 100.000 | 0.125% | 68.01 | -0.053571 | 0.074696 | 0.053118 | 21.80 |
| U.S. Treasury | 912810QV3 | 02/15/12 | 02/15/42 | 100.000 | 0.750% | 69.78 | -0.033111 | 0.084144 | 0.058273 | 21.84 |
| U.S. Treasury | 912828SQ4 | 04/15/12 | 04/15/17 | 100.000 | 0.125% | 64.27 | 0.062115 | | | 6.46 |
| U.S. Treasury | 912828TE0 | 07/15/12 | 07/15/22 | 100.000 | 0.125% | 51.16 | -0.052857 | 0.073536 | 0.052294 | 21.46 |
| U.S. Treasury | 912828UH1 | 01/15/13 | 01/15/23 | 100.000 | 0.125% | 47.26 | -0.052857 | 0.073260 | 0.052118 | 21.38 |
| U.S. Treasury | 912810RA8 | 02/15/13 | 02/15/43 | 100.000 | 0.625% | 51.40 | -0.032444 | 0.082652 | 0.057266 | 21.46 |
| U.S. Treasury | 912828UX6 | 04/15/13 | 04/15/18 | 100.000 | 0.125% | 45.72 | 0.060962 | 0.045410 | 0.085769 | 21.34 |
| U.S. Treasury | 912828VM9 | 07/15/13 | 07/15/23 | 100.000 | 0.375% | 38.72 | -0.052143 | 0.072597 | 0.051706 | 21.20 |
| U.S. Treasury | 912828B25 | 01/15/14 | 01/15/24 | 100.000 | 0.625% | 36.00 | -0.052143 | 0.072486 | 0.051529 | 21.15 |
| U.S. Treasury | 912810RF7 | 02/15/14 | 02/15/44 | 100.000 | 1.375% | 37.21 | -0.032000 | 0.081547 | 0.056475 | 21.17 |
| U.S. Treasury | 912828C99 | 04/15/14 | 04/15/19 | 100.000 | 0.125% | 31.63 | 0.060192 | 0.044809 | 0.084615 | 21.06 |
| U.S. Treasury | 912828WU0 | 07/15/14 | 07/15/24 | 100.000 | 0.125% | 18.04 | -0.051429 | 0.071160 | 0.050647 | 20.78 |
| U.S. Treasury | 912828H45 | 01/15/15 | 01/15/25 | 100.000 | 0.250% | 20.58 | -0.051429 | 0.071381 | 0.050765 | 20.83 |
| U.S. Treasury | 912810RL4 | 02/15/15 | 02/15/45 | 100.000 | 0.750% | 26.53 | -0.031778 | 0.080718 | 0.055899 | 20.95 |
| U.S. Treasury | 912828K33 | 04/15/15 | 04/15/20 | 100.000 | 0.125% | 32.24 | 0.060192 | 0.044863 | 0.084615 | 21.07 |
| U.S. Treasury | 912828XL9 | 07/15/15 | 07/15/25 | 100.000 | 0.375% | 19.34 | -0.051429 | 0.071271 | 0.050706 | 20.80 |
| U.S. Treasury | 912828N71 | 01/15/16 | 01/15/26 | 100.000 | 0.625% | 17.33 | -0.050714 | 0.071105 | 0.050588 | 20.76 |
| U.S. Treasury | 912810RR1 | 02/15/16 | 02/15/46 | 100.000 | 1.000% | 20.19 | -0.031556 | 0.080221 | 0.055540 | 20.82 |
| U.S. Treasury | 912828Q60 | 04/15/16 | 04/15/21 | 100.000 | 0.125% | 19.92 | 0.059519 | 0.044317 | 0.083590 | 20.82 |
| U.S. Treasury | 912828S50 | 07/15/16 | 07/15/26 | 100.000 | 0.125% | 8.46 | -0.050714 | 0.070497 | 0.050176 | 20.58 |
| U.S. Treasury | 912828V49 | 01/15/17 | 01/15/27 | 100.000 | 0.375% | | | 0.070000 | 0.049765 | 21.13 |
| U.S. Treasury | 912810RW0 | 02/15/17 | 02/15/47 | 100.000 | 0.875% | | | 0.078729 | 0.054532 | 21.83 |
| U.S. Treasury | 912828X39 | 04/15/17 | 04/15/22 | 100.000 | 0.125% | | | 0.043169 | 0.081538 | 14.26 |
| U.S. Treasury | 912828L3 | 07/15/17 | 07/15/27 | 100.000 | 0.375% | | | | 0.049176 | 8.36 |

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 2017).

| Strips Maturing | | | OID | Strips Maturing | | | OID |
|--------------------|----------|--|------------|--------------------|----------|--|------------|
| From | Through | | per \$1000 | From | Through | | per \$1000 |
| ----- | ----- | | ----- | ----- | ----- | | ----- |
| 01/01/17 | 03/31/17 | | 1.26 | 07/01/27 | 09/30/27 | | 19.42 |
| 04/01/17 | 06/30/17 | | 3.09 | 10/01/27 | 12/31/27 | | 19.35 |
| 07/01/17 | 09/30/17 | | 5.51 | 01/01/28 | 03/31/28 | | 19.29 |
| 10/01/17 | 12/31/17 | | 8.55 | 04/01/28 | 06/30/28 | | 19.29 |
| 01/01/18 | 03/31/18 | | 9.52 | 07/01/28 | 09/30/28 | | 19.23 |
| 04/01/18 | 06/30/18 | | 10.28 | 10/01/28 | 12/31/28 | | 19.16 |
| 07/01/18 | 09/30/18 | | 11.13 | 01/01/29 | 03/31/29 | | 19.09 |
| 10/01/18 | 12/31/18 | | 11.78 | 04/01/29 | 06/30/29 | | 19.02 |
| 01/01/19 | 03/31/19 | | 12.41 | 07/01/29 | 09/30/29 | | 18.95 |
| 04/01/19 | 06/30/19 | | 13.04 | 10/01/29 | 12/31/29 | | 18.82 |
| 07/01/19 | 09/30/19 | | 13.66 | 01/01/30 | 03/31/30 | | 18.75 |
| 10/01/19 | 12/31/19 | | 14.18 | 04/01/30 | 06/30/30 | | 18.68 |
| 01/01/20 | 03/31/20 | | 14.68 | 07/01/30 | 09/30/30 | | 18.61 |
| 04/01/20 | 06/30/20 | | 15.18 | 10/01/30 | 12/31/30 | | 18.54 |
| 07/01/20 | 09/30/20 | | 15.76 | 01/01/31 | 03/31/31 | | 18.41 |
| 10/01/20 | 12/31/20 | | 16.15 | 04/01/31 | 06/30/31 | | 18.34 |
| 01/01/21 | 03/31/21 | | 16.61 | 07/01/31 | 09/30/31 | | 18.27 |
| 04/01/21 | 06/30/21 | | 17.07 | 10/01/31 | 12/31/31 | | 18.19 |
| 07/01/21 | 09/30/21 | | 17.43 | 01/01/32 | 03/31/32 | | 18.12 |
| 10/01/21 | 12/31/21 | | 17.78 | 04/01/32 | 06/30/32 | | 17.99 |
| 01/01/22 | 03/31/22 | | 18.12 | 07/01/32 | 09/30/32 | | 17.91 |
| 04/01/22 | 06/30/22 | | 18.45 | 10/01/32 | 12/31/32 | | 17.84 |
| 07/01/22 | 09/30/22 | | 18.77 | 01/01/33 | 03/31/33 | | 17.71 |
| 10/01/22 | 12/31/22 | | 19.00 | 04/01/33 | 06/30/33 | | 17.64 |
| 01/01/23 | 03/31/23 | | 19.22 | 07/01/33 | 09/30/33 | | 17.56 |
| 04/01/23 | 06/30/23 | | 19.36 | 10/01/33 | 12/31/33 | | 17.48 |
| 07/01/23 | 09/30/23 | | 19.48 | 01/01/34 | 03/31/34 | | 17.36 |
| 10/01/23 | 12/31/23 | | 19.61 | 04/01/34 | 06/30/34 | | 17.28 |
| 01/01/24 | 03/31/24 | | 19.64 | 07/01/34 | 09/30/34 | | 17.20 |
| 04/01/24 | 06/30/24 | | 19.68 | 10/01/34 | 12/31/34 | | 17.12 |
| 07/01/24 | 09/30/24 | | 19.71 | 01/01/35 | 03/31/35 | | 16.99 |
| 10/01/24 | 12/31/24 | | 19.74 | 04/01/35 | 06/30/35 | | 16.91 |
| 01/01/25 | 03/31/25 | | 19.77 | 07/01/35 | 09/30/35 | | 16.83 |
| 04/01/25 | 06/30/25 | | 19.79 | 10/01/35 | 12/31/35 | | 16.75 |
| 07/01/25 | 09/30/25 | | 19.74 | 01/01/36 | 03/31/36 | | 16.63 |
| 10/01/25 | 12/31/25 | | 19.76 | 04/01/36 | 06/30/36 | | 16.54 |
| 01/01/26 | 03/31/26 | | 19.70 | 07/01/36 | 09/30/36 | | 16.46 |
| 04/01/26 | 06/30/26 | | 19.72 | 10/01/36 | 12/31/36 | | 16.37 |
| 07/01/26 | 09/30/26 | | 19.66 | 01/01/37 | 03/31/37 | | 16.29 |
| 10/01/26 | 12/31/26 | | 19.60 | 04/01/37 | 06/30/37 | | 16.17 |
| 01/01/27 | 03/31/27 | | 19.54 | 07/01/37 | 09/30/37 | | 16.09 |
| 04/01/27 | 06/30/27 | | 19.48 | 10/01/37 | 12/31/37 | | 16.00 |

(continued)

| Strips | | | Strips | | |
|----------|----------|-------------------|----------|----------|-------------------|
| Maturing | | OID per \$1000 | Maturing | | OID per \$1000 |
| From | Through | | From | Through | |
| 01/01/38 | 03/31/38 | 15.91 | 01/01/48 | 03/31/48 | 11.96 |
| 04/01/38 | 06/30/38 | 15.82 | 04/01/48 | 06/30/48 | 11.87 |
| 07/01/38 | 09/30/38 | 15.76 | 07/01/48 | 09/30/48 | 11.77 |
| 10/01/38 | 12/31/38 | 15.67 | 10/01/48 | 12/31/48 | 11.68 |
| 01/01/39 | 03/31/39 | 15.58 | 01/01/49 | 03/31/49 | 11.59 |
| 04/01/39 | 06/30/39 | 15.49 | 04/01/49 | 06/30/49 | 11.49 |
| 07/01/39 | 09/30/39 | 15.40 | 07/01/49 | 09/30/49 | 11.40 |
| 10/01/39 | 12/31/39 | 15.33 | 10/01/49 | 12/31/49 | 11.31 |
| 01/01/40 | 03/31/40 | 15.23 | 01/01/50 | 03/31/50 | 11.22 |
| 04/01/40 | 06/30/40 | 15.14 | 04/01/50 | 06/30/50 | 11.13 |
| 07/01/40 | 09/30/40 | 15.04 | 07/01/50 | 09/30/50 | 11.05 |
| 10/01/40 | 12/31/40 | 14.94 | 10/01/50 | 12/31/50 | 10.96 |
| 01/01/41 | 03/31/41 | 14.85 | 01/01/51 | 03/31/51 | 10.87 |
| 04/01/41 | 06/30/41 | 14.75 | 04/01/51 | 06/30/51 | 10.79 |
| 07/01/41 | 09/30/41 | 14.65 | 07/01/51 | 09/30/51 | 10.70 |
| 10/01/41 | 12/31/41 | 14.55 | 10/01/51 | 12/31/51 | 10.62 |
| 01/01/42 | 03/31/42 | 14.45 | 01/01/52 | 03/31/52 | 10.53 |
| 04/01/42 | 06/30/42 | 14.34 | 04/01/52 | 06/30/52 | 10.45 |
| 07/01/42 | 09/30/42 | 14.24 | 07/01/52 | 09/30/52 | 10.37 |
| 10/01/42 | 12/31/42 | 14.14 | 10/01/52 | 12/31/52 | 10.28 |
| 01/01/43 | 03/31/43 | 14.02 | 01/01/53 | 03/31/53 | 10.20 |
| 04/01/43 | 06/30/43 | 13.92 | 04/01/53 | 06/30/53 | 10.12 |
| 07/01/43 | 09/30/43 | 13.81 | 07/01/53 | 09/30/53 | 10.04 |
| 10/01/43 | 12/31/43 | 13.70 | 10/01/53 | 12/31/53 | 9.96 |
| 01/01/44 | 03/31/44 | 13.60 | 01/01/54 | 03/31/54 | 9.89 |
| 04/01/44 | 06/30/44 | 13.49 | 04/01/54 | 06/30/54 | 9.81 |
| 07/01/44 | 09/30/44 | 13.38 | 07/01/54 | 09/30/54 | 9.73 |
| 10/01/44 | 12/31/44 | 13.28 | 10/01/54 | 12/31/54 | 9.66 |
| 01/01/45 | 03/31/45 | 13.18 | 01/01/55 | 03/31/55 | 9.58 |
| 04/01/45 | 06/30/45 | 13.07 | 04/01/55 | 06/30/55 | 9.50 |
| 07/01/45 | 09/30/45 | 12.97 | 07/01/55 | 09/30/55 | 9.43 |
| 10/01/45 | 12/31/45 | 12.86 | 10/01/55 | 12/31/55 | 9.36 |
| 01/01/46 | 03/31/46 | 12.76 | 01/01/56 | 03/31/56 | 9.28 |
| 04/01/46 | 06/30/46 | 12.65 | 04/01/56 | 06/30/56 | 9.21 |
| 07/01/46 | 09/30/46 | 12.55 | 07/01/56 | 09/30/56 | 9.14 |
| 10/01/46 | 12/31/46 | 12.45 | 10/01/56 | 12/31/56 | 9.07 |
| 01/01/47 | 03/31/47 | 12.35 | 01/01/57 | 03/31/57 | 9.00 |
| 04/01/47 | 06/30/47 | 12.25 | 04/01/57 | 06/30/57 | 8.93 |
| 07/01/47 | 09/30/47 | 12.16 | 07/01/57 | 09/30/57 | 8.86 |
| 10/01/47 | 12/31/47 | 12.06 | 10/01/57 | 12/31/57 | 8.79 |

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 2017, 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 2017 - December 2018

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 912796HV4 | 01/05/17 | 01/07/16 | 99.323 | 6.77 |
| 912796KC2 | 01/12/17 | 07/14/16 | 99.803 | 1.97 |
| 912796KD0 | 01/19/17 | 07/21/16 | 99.783 | 2.17 |
| 912796KE8 | 01/26/17 | 07/28/16 | 99.785 | 2.15 |
| 912796JA8 | 02/02/17 | 02/04/16 | 99.464 | 5.36 |
| 912796KG3 | 02/09/17 | 08/11/16 | 99.778 | 2.22 |
| 912796KH1 | 02/16/17 | 08/18/16 | 99.775 | 2.25 |
| 912796KJ7 | 02/23/17 | 08/25/16 | 99.773 | 2.28 |
| 912796JE0 | 03/02/17 | 03/03/16 | 99.333 | 6.67 |
| 912796KM0 | 03/09/17 | 09/08/16 | 99.762 | 2.38 |
| 912796QG7 | 03/15/17 | 02/09/17 | 99.950 | 0.50 |
| 912796KN8 | 03/16/17 | 09/15/16 | 99.727 | 2.73 |
| 912796KP3 | 03/23/17 | 09/22/16 | 99.747 | 2.53 |
| 912796JJ9 | 03/30/17 | 03/31/16 | 99.333 | 6.67 |
| 912796KQ1 | 04/06/17 | 10/06/16 | 99.752 | 2.48 |
| 912796KS7 | 04/13/17 | 10/13/16 | 99.750 | 2.50 |
| 912796KT5 | 04/20/17 | 10/20/16 | 99.762 | 2.38 |
| 912796JP5 | 04/27/17 | 04/28/16 | 99.388 | 6.12 |
| 912796KU2 | 05/04/17 | 11/03/16 | 99.747 | 2.53 |
| 912796KY4 | 05/11/17 | 11/10/16 | 99.730 | 2.70 |
| 912796KZ1 | 05/18/17 | 11/17/16 | 99.684 | 3.16 |
| 912796JT7 | 05/25/17 | 05/26/16 | 99.307 | 6.93 |
| 912796LA5 | 06/01/17 | 12/01/16 | 99.692 | 3.08 |
| 912796LD9 | 06/08/17 | 12/08/16 | 99.689 | 3.11 |
| 912796LE7 | 06/15/17 | 12/15/16 | 99.674 | 3.26 |
| 912796JX8 | 06/22/17 | 06/23/16 | 99.434 | 5.66 |
| 912796LF4 | 06/29/17 | 12/29/16 | 99.666 | 3.34 |
| 912796LG2 | 07/06/17 | 01/05/17 | 99.682 | 3.19 |
| 912796LK3 | 07/13/17 | 01/12/17 | 99.702 | 2.98 |
| 912796KB4 | 07/20/17 | 07/21/16 | 99.444 | 5.56 |
| 912796LL1 | 07/27/17 | 01/26/17 | 99.697 | 3.03 |
| 912796LM9 | 08/03/17 | 02/02/17 | 99.684 | 3.16 |
| 912796LP2 | 08/10/17 | 02/09/17 | 99.687 | 3.13 |
| 912796RE1 | 08/15/17 | 08/01/17 | 99.961 | 0.39 |
| 912796KF5 | 08/17/17 | 08/18/16 | 99.424 | 5.76 |
| 912796LQ0 | 08/24/17 | 02/23/17 | 99.661 | 3.39 |
| 912796LR8 | 08/31/17 | 03/02/17 | 99.661 | 3.39 |
| 912796LT4 | 09/07/17 | 03/09/17 | 99.578 | 4.22 |
| 912796KL2 | 09/14/17 | 09/15/16 | 99.363 | 6.37 |
| 912796RL5 | 09/15/17 | 09/07/17 | 99.978 | 0.22 |
| 912796LU1 | 09/21/17 | 03/23/17 | 99.550 | 4.50 |
| 912796LV9 | 09/28/17 | 03/30/17 | 99.542 | 4.58 |
| 912796LW7 | 10/05/17 | 04/06/17 | 99.540 | 4.60 |
| 912796KR9 | 10/12/17 | 10/13/16 | 99.312 | 6.88 |
| 912796LY3 | 10/19/17 | 04/20/17 | 99.522 | 4.78 |
| 912796LZ0 | 10/26/17 | 04/27/17 | 99.517 | 4.83 |
| 912796MA4 | 11/02/17 | 05/04/17 | 99.507 | 4.93 |

Section III-A (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 912796KX6 | 11/09/17 | 11/10/16 | 99.297 | 7.03 |
| 912796MC0 | 11/16/17 | 05/18/17 | 99.484 | 5.16 |
| 912796MD8 | 11/24/17 | 05/25/17 | 99.466 | 5.34 |
| 912796ME6 | 11/30/17 | 06/01/17 | 99.464 | 5.36 |
| 912796LB3 | 12/07/17 | 12/08/16 | 99.161 | 8.39 |
| 912796RX9 | 12/08/17 | 11/01/17 | 99.894 | 1.06 |
| 912796MG1 | 12/14/17 | 06/15/17 | 99.444 | 5.56 |
| 912796MH9 | 12/21/17 | 06/22/17 | 99.434 | 5.66 |
| 912796MJ5 | 12/28/17 | 06/29/17 | 99.439 | 5.61 |

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 912796RK7 | 01/02/18 | 09/01/17 | 99.638 | 3.62 |
| 912796LC1 | 01/04/18 | 01/05/17 | 99.120 | 8.80 |
| 912796ML0 | 01/11/18 | 07/13/17 | 99.431 | 5.69 |
| 912796NN5 | 01/18/18 | 07/20/17 | 99.441 | 5.59 |
| 912796NP0 | 01/25/18 | 07/27/17 | 99.429 | 5.71 |
| 912796LJ6 | 02/01/18 | 02/02/17 | 99.181 | 8.19 |
| 912796NR6 | 02/08/18 | 08/10/17 | 99.424 | 5.76 |
| 912796NS4 | 02/15/18 | 08/17/17 | 99.436 | 5.64 |
| 912796NT2 | 02/22/18 | 08/24/17 | 99.436 | 5.64 |
| 912796LN7 | 03/01/18 | 03/02/17 | 99.141 | 8.59 |
| 912796NU9 | 03/08/18 | 09/07/17 | 99.436 | 5.64 |
| 912796NW5 | 03/15/18 | 09/14/17 | 99.424 | 5.76 |
| 912796NX3 | 03/22/18 | 09/21/17 | 99.403 | 5.97 |
| 912796LS6 | 03/29/18 | 03/30/17 | 98.964 | 10.36 |
| 912796NY1 | 04/05/18 | 10/05/17 | 99.398 | 6.02 |
| 912796PA1 | 04/12/18 | 10/12/17 | 99.383 | 6.17 |
| 912796PB9 | 04/19/18 | 10/19/17 | 99.373 | 6.27 |
| 912796LX5 | 04/26/18 | 04/27/17 | 98.928 | 10.72 |
| 912796PC7 | 05/03/18 | 11/02/17 | 99.363 | 6.37 |
| 912796PF0 | 05/10/18 | 11/09/17 | 99.343 | 6.57 |
| 912796PG8 | 05/17/18 | 11/16/17 | 99.312 | 6.88 |
| 912796MB2 | 05/24/18 | 05/25/17 | 98.842 | 11.58 |
| 912796PH6 | 05/31/18 | 11/30/17 | 99.275 | 7.25 |

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2017

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313385AC0 | 01/03/17 | 02/05/16 | 99.676 | 3.24 |
| 313385AD8 | 01/04/17 | 01/07/16 | 99.244 | 7.56 |
| 313385AE6 | 01/05/17 | 01/12/16 | 99.302 | 6.98 |
| 313385AF3 | 01/06/17 | 01/14/16 | 99.254 | 7.46 |
| 313385AJ5 | 01/09/17 | 01/19/16 | 99.303 | 6.97 |
| 313385AK2 | 01/10/17 | 03/14/16 | 99.472 | 5.28 |
| 313385AL0 | 01/11/17 | 03/31/16 | 99.611 | 3.89 |
| 313385AM8 | 01/12/17 | 06/17/16 | 99.730 | 2.70 |
| 313385AN6 | 01/13/17 | 01/19/16 | 99.290 | 7.10 |
| 313385AS5 | 01/17/17 | 03/30/16 | 99.593 | 4.07 |
| 313385AT3 | 01/18/17 | 07/20/16 | 99.765 | 2.35 |
| 313385AU0 | 01/19/17 | 04/22/16 | 99.592 | 4.08 |
| 313385AV8 | 01/20/17 | 02/29/16 | 99.484 | 5.16 |
| 313385AY2 | 01/23/17 | 01/29/16 | 99.400 | 6.00 |
| 313385AZ9 | 01/24/17 | 04/29/16 | 99.633 | 3.68 |
| 313385BA3 | 01/25/17 | 01/25/16 | 99.339 | 6.61 |
| 313385BB1 | 01/26/17 | 01/27/16 | 99.366 | 6.34 |
| 313385BC9 | 01/27/17 | 01/28/16 | 99.366 | 6.34 |
| 313385BF2 | 01/30/17 | 02/23/16 | 99.454 | 5.46 |
| 313385BG0 | 01/31/17 | 03/22/16 | 99.466 | 5.34 |
| 313385BH8 | 02/01/17 | 02/02/16 | 99.371 | 6.29 |
| 313385BJ4 | 02/02/17 | 02/04/16 | 99.373 | 6.27 |
| 313385BK1 | 02/03/17 | 02/03/16 | 99.370 | 6.30 |
| 313385BN5 | 02/06/17 | 02/12/16 | 99.430 | 5.70 |
| 313385BP0 | 02/07/17 | 04/22/16 | 99.604 | 3.96 |
| 313385BQ8 | 02/08/17 | 02/10/16 | 99.403 | 5.97 |
| 313385BR6 | 02/09/17 | 02/10/16 | 99.402 | 5.98 |
| 313385BS4 | 02/10/17 | 02/10/16 | 99.390 | 6.10 |
| 313385BV7 | 02/13/17 | 05/04/16 | 99.612 | 3.88 |
| 313385BW5 | 02/14/17 | 09/19/16 | 99.827 | 1.73 |
| 313385BX3 | 02/15/17 | 02/17/16 | 99.414 | 5.86 |
| 313385BY1 | 02/16/17 | 02/19/16 | 99.415 | 5.85 |
| 313385BZ8 | 02/17/17 | 02/17/16 | 99.410 | 5.90 |
| 313385CD6 | 02/21/17 | 02/25/16 | 99.407 | 5.93 |
| 313385CE4 | 02/22/17 | 02/24/16 | 99.403 | 5.97 |
| 313385CF1 | 02/23/17 | 02/23/16 | 99.410 | 5.90 |
| 313385CG9 | 02/24/17 | 02/26/16 | 99.403 | 5.97 |
| 313385CK0 | 02/27/17 | 02/29/16 | 99.403 | 5.97 |
| 313385CL8 | 02/28/17 | 02/29/16 | 99.544 | 4.56 |
| 313385CM6 | 03/01/17 | 03/01/16 | 99.375 | 6.25 |
| 313385CN4 | 03/02/17 | 06/08/16 | 99.600 | 4.00 |
| 313385CP9 | 03/03/17 | 04/13/16 | 99.532 | 4.68 |

Section III-B (Continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313385CS3 | 03/06/17 | 05/05/16 | 99.500 | 5.00 |
| 313385CT1 | 03/07/17 | 03/07/16 | 99.321 | 6.79 |
| 313385CU8 | 03/08/17 | 03/18/16 | 99.310 | 6.90 |
| 313385CV6 | 03/09/17 | 03/14/16 | 99.260 | 7.40 |
| 313385CW4 | 03/10/17 | 03/11/16 | 99.292 | 7.08 |
| 313385CZ7 | 03/13/17 | 04/13/16 | 99.490 | 5.10 |
| 313385DA1 | 03/14/17 | 03/14/16 | 99.250 | 7.50 |
| 313385DB9 | 03/15/17 | 03/15/16 | 99.250 | 7.50 |
| 313385DC7 | 03/16/17 | 09/19/16 | 99.754 | 2.46 |
| 313385DD5 | 03/17/17 | 08/26/16 | 99.752 | 2.48 |
| 313385DG8 | 03/20/17 | 08/26/16 | 99.748 | 2.52 |
| 313385DH6 | 03/21/17 | 03/21/16 | 99.300 | 7.00 |
| 313385DJ2 | 03/22/17 | 03/28/16 | 99.302 | 6.98 |
| 313385DK9 | 03/23/17 | 06/24/16 | 99.600 | 4.00 |
| 313385DL7 | 03/24/17 | 04/01/16 | 99.336 | 6.64 |
| 313385DP8 | 03/27/17 | 04/18/16 | 99.476 | 5.24 |
| 313385DQ6 | 03/28/17 | 12/12/16 | 99.841 | 1.59 |
| 313385DR4 | 03/29/17 | 04/29/16 | 99.434 | 5.66 |
| 313385DS2 | 03/30/17 | 03/30/16 | 99.311 | 6.89 |
| 313385DT0 | 03/31/17 | 03/31/16 | 99.411 | 5.89 |
| 313385DW3 | 04/03/17 | 04/04/16 | 99.368 | 6.32 |
| 313385DX1 | 04/04/17 | 04/05/16 | 99.353 | 6.47 |
| 313385DY9 | 04/05/17 | 10/05/16 | 99.748 | 2.52 |
| 313385DZ6 | 04/06/17 | 04/11/16 | 99.370 | 6.30 |
| 313385EA0 | 04/07/17 | 04/08/16 | 99.373 | 6.27 |
| 313385ED4 | 04/10/17 | 04/12/16 | 99.445 | 5.55 |
| 313385EE2 | 04/11/17 | 04/14/16 | 99.377 | 6.23 |
| 313385EF9 | 04/12/17 | 10/12/16 | 99.747 | 2.53 |
| 313385EG7 | 04/13/17 | 04/15/16 | 99.375 | 6.25 |
| 313385EL6 | 04/17/17 | 04/19/16 | 99.395 | 6.05 |
| 313385EM4 | 04/18/17 | 05/25/16 | 99.349 | 6.51 |
| 313385EN2 | 04/19/17 | 06/13/16 | 99.535 | 4.65 |
| 313385EP7 | 04/20/17 | 04/21/16 | 99.393 | 6.07 |
| 313385EQ5 | 04/21/17 | 04/22/16 | 99.373 | 6.27 |
| 313385ET9 | 04/24/17 | 04/25/16 | 99.373 | 6.27 |
| 313385EU6 | 04/25/17 | 04/27/16 | 99.355 | 6.45 |
| 313385EV4 | 04/26/17 | 05/02/16 | 99.377 | 6.23 |
| 313385EW2 | 04/27/17 | 05/03/16 | 99.367 | 6.33 |
| 313385EX0 | 04/28/17 | 04/29/16 | 99.383 | 6.17 |
| 313385FA9 | 05/01/17 | 05/02/16 | 99.363 | 6.37 |
| 313385FB7 | 05/02/17 | 05/03/16 | 99.358 | 6.42 |
| 313385FC5 | 05/03/17 | 05/03/16 | 99.356 | 6.44 |
| 313385FD3 | 05/04/17 | 07/11/16 | 99.579 | 4.21 |
| 313385FE1 | 05/05/17 | 05/05/16 | 99.392 | 6.08 |
| 313385FH4 | 05/08/17 | 05/11/16 | 99.387 | 6.13 |
| 313385FJ0 | 05/09/17 | 08/12/16 | 99.610 | 3.90 |
| 313385FK7 | 05/10/17 | 05/11/16 | 99.393 | 6.07 |

Section III-B (Continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313385FL5 | 05/11/17 | 05/13/16 | 99.395 | 6.05 |
| 313385FM3 | 05/12/17 | 07/13/16 | 99.537 | 4.63 |
| 313385FQ4 | 05/15/17 | 05/19/16 | 99.358 | 6.42 |
| 313385FR2 | 05/16/17 | 05/18/16 | 99.355 | 6.45 |
| 313385FS0 | 05/17/17 | 05/18/16 | 99.353 | 6.47 |
| 313385FT8 | 05/18/17 | 05/19/16 | 99.353 | 6.47 |
| 313385FU5 | 05/19/17 | 05/24/16 | 99.360 | 6.40 |
| 313385FX9 | 05/22/17 | 05/25/16 | 99.356 | 6.44 |
| 313385FY7 | 05/23/17 | 05/24/16 | 99.353 | 6.47 |
| 313385FZ4 | 05/24/17 | 05/31/16 | 99.364 | 6.36 |
| 313385GA8 | 05/25/17 | 05/25/16 | 99.260 | 7.40 |
| 313385GB6 | 05/26/17 | 05/31/16 | 99.360 | 6.40 |
| 313385GF7 | 05/30/17 | 06/01/16 | 99.264 | 7.36 |
| 313385GG5 | 05/31/17 | 06/01/16 | 99.262 | 7.38 |
| 313385GH3 | 06/01/17 | 06/01/16 | 99.250 | 7.50 |
| 313385GJ9 | 06/02/17 | 06/08/16 | 99.342 | 6.58 |
| 313385GM2 | 06/05/17 | 09/06/16 | 99.600 | 4.00 |
| 313385GN0 | 06/06/17 | 06/08/16 | 99.335 | 6.65 |
| 313385GP5 | 06/07/17 | 06/08/16 | 99.323 | 6.77 |
| 313385GQ3 | 06/08/17 | 06/21/16 | 99.384 | 6.16 |
| 313385GR1 | 06/09/17 | 06/10/16 | 99.323 | 6.77 |
| 313385GU4 | 06/12/17 | 06/22/16 | 99.379 | 6.21 |
| 313385GV2 | 06/13/17 | 12/07/16 | 99.687 | 3.13 |
| 313385GW0 | 06/14/17 | 08/31/16 | 99.570 | 4.30 |
| 313385GX8 | 06/15/17 | 06/21/16 | 99.372 | 6.28 |
| 313385GY6 | 06/16/17 | 06/27/16 | 99.440 | 5.60 |
| 313385HB5 | 06/19/17 | 07/22/16 | 99.447 | 5.53 |
| 313385HC3 | 06/20/17 | 12/02/16 | 99.653 | 3.47 |
| 313385HD1 | 06/21/17 | 11/23/16 | 99.633 | 3.67 |
| 313385HE9 | 06/22/17 | 08/26/16 | 99.542 | 4.58 |
| 313385HF6 | 06/23/17 | 06/28/16 | 99.448 | 5.52 |
| 313385HJ8 | 06/26/17 | 06/28/16 | 99.445 | 5.55 |
| 313385HK5 | 06/27/17 | 06/28/16 | 99.434 | 5.66 |
| 313385HL3 | 06/28/17 | 06/28/16 | 99.412 | 5.88 |
| 313385HM1 | 06/29/17 | 06/29/16 | 99.442 | 5.58 |
| 313385HN9 | 06/30/17 | 06/30/16 | 99.442 | 5.58 |
| 313385HR0 | 07/03/17 | 07/13/16 | 99.408 | 5.92 |
| 313385HT6 | 07/05/17 | 12/19/16 | 99.659 | 3.41 |
| 313385HU3 | 07/06/17 | 07/08/16 | 99.435 | 5.65 |
| 313385HV1 | 07/07/17 | 07/13/16 | 99.402 | 5.98 |
| 313385HY5 | 07/10/17 | 07/13/16 | 99.397 | 6.03 |
| 313385HZ2 | 07/11/17 | 01/06/17 | 99.695 | 3.05 |
| 313385JA5 | 07/12/17 | 07/12/16 | 99.392 | 6.08 |
| 313385JB3 | 07/13/17 | 07/13/16 | 99.392 | 6.08 |
| 313385JC1 | 07/14/17 | 08/31/16 | 99.525 | 4.75 |
| 313385JF4 | 07/17/17 | 07/21/16 | 99.361 | 6.39 |
| 313385JG2 | 07/18/17 | 07/21/16 | 99.356 | 6.44 |

Section III-B (Continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313385JH0 | 07/19/17 | 07/22/16 | 99.356 | 6.44 |
| 313385JJ6 | 07/20/17 | 07/21/16 | 99.363 | 6.37 |
| 313385JK3 | 07/21/17 | 12/15/16 | 99.612 | 3.88 |
| 313385JN7 | 07/24/17 | 07/28/16 | 99.368 | 6.32 |
| 313385JP2 | 07/25/17 | 07/27/16 | 99.365 | 6.35 |
| 313385JQ0 | 07/26/17 | 08/01/16 | 99.392 | 6.08 |
| 313385JR8 | 07/27/17 | 08/04/16 | 99.395 | 6.05 |
| 313385JS6 | 07/28/17 | 11/17/16 | 99.529 | 4.71 |
| 313385JV9 | 07/31/17 | 12/08/16 | 99.602 | 3.98 |
| 313385JW7 | 08/01/17 | 08/09/16 | 99.355 | 6.45 |
| 313385JX5 | 08/02/17 | 08/03/16 | 99.373 | 6.27 |
| 313385JY3 | 08/03/17 | 08/03/16 | 99.361 | 6.39 |
| 313385JZ0 | 08/04/17 | 12/13/16 | 99.587 | 4.13 |
| 313385KC9 | 08/07/17 | 01/27/17 | 99.669 | 3.31 |
| 313385KD7 | 08/08/17 | 08/09/16 | 99.343 | 6.57 |
| 313385KE5 | 08/09/17 | 02/03/17 | 99.678 | 3.22 |
| 313385KF2 | 08/10/17 | 08/10/16 | 99.341 | 6.59 |
| 313385KG0 | 08/11/17 | 08/11/16 | 99.341 | 6.59 |
| 313385KK1 | 08/14/17 | 11/17/16 | 99.483 | 5.18 |
| 313385KL9 | 08/15/17 | 08/18/16 | 99.477 | 5.23 |
| 313385KM7 | 08/16/17 | 08/29/16 | 99.335 | 6.65 |
| 313385KN5 | 08/17/17 | 08/19/16 | 99.335 | 6.65 |
| 313385KP0 | 08/18/17 | 08/29/16 | 99.331 | 6.69 |
| 313385KS4 | 08/21/17 | 11/22/16 | 99.547 | 4.53 |
| 313385KT2 | 08/22/17 | 08/23/16 | 99.464 | 5.36 |
| 313385KU9 | 08/23/17 | 08/23/16 | 99.356 | 6.44 |
| 313385KV7 | 08/24/17 | 08/30/16 | 99.322 | 6.78 |
| 313385KW5 | 08/25/17 | 12/13/16 | 99.550 | 4.50 |
| 313385KZ8 | 08/28/17 | 01/30/17 | 99.627 | 3.73 |
| 313385LA2 | 08/29/17 | 11/30/16 | 99.501 | 4.99 |
| 313385LB0 | 08/30/17 | 08/31/16 | 99.323 | 6.77 |
| 313385LC8 | 08/31/17 | 11/29/16 | 99.519 | 4.81 |
| 313385LD6 | 09/01/17 | 09/02/16 | 99.393 | 6.07 |
| 313385LH7 | 09/05/17 | 09/12/16 | 99.314 | 6.86 |
| 313385LJ3 | 09/06/17 | 03/08/17 | 99.550 | 4.50 |
| 313385LK0 | 09/07/17 | 02/17/17 | 99.641 | 3.59 |
| 313385LL8 | 09/08/17 | 09/15/16 | 99.324 | 6.76 |
| 313385LP9 | 09/11/17 | 09/22/16 | 99.312 | 6.88 |
| 313385LQ7 | 09/12/17 | 03/09/17 | 99.574 | 4.26 |
| 313385LR5 | 09/13/17 | 09/15/16 | 99.314 | 6.86 |
| 313385LS3 | 09/14/17 | 09/15/16 | 99.312 | 6.88 |
| 313385LT1 | 09/15/17 | 09/19/16 | 99.308 | 6.92 |
| 313385LW4 | 09/18/17 | 09/19/16 | 99.312 | 6.88 |
| 313385LX2 | 09/19/17 | 12/06/16 | 99.442 | 5.58 |
| 313385LY0 | 09/20/17 | 12/29/16 | 99.382 | 6.18 |
| 313385LZ7 | 09/21/17 | 09/30/16 | 99.357 | 6.43 |
| 313385MA1 | 09/22/17 | 09/28/16 | 99.332 | 6.68 |

Section III-B (Continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313385MD5 | 09/25/17 | 12/14/16 | 99.422 | 5.78 |
| 313385ME3 | 09/26/17 | 03/23/17 | 99.540 | 4.60 |
| 313385MF0 | 09/27/17 | 11/30/16 | 99.440 | 5.60 |
| 313385MG8 | 09/28/17 | 09/28/16 | 99.341 | 6.59 |
| 313385MH6 | 09/29/17 | 12/22/16 | 99.422 | 5.78 |
| 313385ML7 | 10/02/17 | 10/05/16 | 99.296 | 7.04 |
| 313385MM5 | 10/03/17 | 01/11/17 | 99.499 | 5.01 |
| 313385MN3 | 10/04/17 | 03/09/17 | 99.524 | 4.76 |
| 313385MP8 | 10/05/17 | 12/30/16 | 99.450 | 5.50 |
| 313385MQ6 | 10/06/17 | 10/11/16 | 99.303 | 6.97 |
| 313385MU7 | 10/10/17 | 10/11/16 | 99.262 | 7.38 |
| 313385MV5 | 10/11/17 | 10/11/16 | 99.260 | 7.40 |
| 313385MW3 | 10/12/17 | 05/10/17 | 99.582 | 4.18 |
| 313385MX1 | 10/13/17 | 12/28/16 | 99.310 | 6.90 |
| 313385NA0 | 10/16/17 | 11/04/16 | 99.346 | 6.54 |
| 313385NB8 | 10/17/17 | 05/17/17 | 99.592 | 4.08 |
| 313385NC6 | 10/18/17 | 12/30/16 | 99.424 | 5.76 |
| 313385ND4 | 10/19/17 | 05/17/17 | 99.587 | 4.13 |
| 313385NE2 | 10/20/17 | 02/03/17 | 99.540 | 4.60 |
| 313385NH5 | 10/23/17 | 03/31/17 | 99.479 | 5.21 |
| 313385NJ1 | 10/24/17 | 04/27/17 | 99.540 | 4.60 |
| 313385NK8 | 10/25/17 | 10/28/16 | 99.316 | 6.84 |
| 313385NL6 | 10/26/17 | 01/30/17 | 99.477 | 5.23 |
| 313385NM4 | 10/27/17 | 04/28/17 | 99.508 | 4.92 |
| 313385NQ5 | 10/30/17 | 11/15/16 | 99.283 | 7.17 |
| 313385NR3 | 10/31/17 | 12/29/16 | 99.397 | 6.04 |
| 313385NS1 | 11/01/17 | 11/03/16 | 99.294 | 7.06 |
| 313385NT9 | 11/02/17 | 11/03/16 | 99.312 | 6.88 |
| 313385NU6 | 11/03/17 | 11/04/16 | 99.292 | 7.08 |
| 313385NX0 | 11/06/17 | 02/09/17 | 99.475 | 5.25 |
| 313385NY8 | 11/07/17 | 11/30/16 | 99.335 | 6.65 |
| 313385NZ5 | 11/08/17 | 11/08/16 | 99.280 | 7.20 |
| 313385PA8 | 11/09/17 | 11/09/16 | 99.280 | 7.20 |
| 313385PB6 | 11/10/17 | 11/16/16 | 99.292 | 7.08 |
| 313385PE0 | 11/13/17 | 11/16/16 | 99.196 | 8.04 |
| 313385PF7 | 11/14/17 | 11/14/16 | 99.189 | 8.11 |
| 313385PG5 | 11/15/17 | 11/16/16 | 99.191 | 8.09 |
| 313385PH3 | 11/16/17 | 04/17/17 | 99.426 | 5.74 |
| 313385PJ9 | 11/17/17 | 12/22/16 | 99.166 | 8.34 |
| 313385PM2 | 11/20/17 | 02/23/17 | 99.415 | 5.85 |
| 313385PN0 | 11/21/17 | 11/25/16 | 99.178 | 8.22 |
| 313385PP5 | 11/22/17 | 11/22/16 | 99.179 | 8.21 |
| 313385PR1 | 11/24/17 | 02/28/17 | 99.410 | 5.90 |
| 313385PU4 | 11/27/17 | 11/29/16 | 99.163 | 8.37 |
| 313385PV2 | 11/28/17 | 11/29/16 | 99.160 | 8.40 |
| 313385PW0 | 11/29/17 | 05/02/17 | 99.461 | 5.39 |
| 313385PX8 | 11/30/17 | 12/09/16 | 99.288 | 7.12 |

Section III-B (Continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313385PY6 | 12/01/17 | 12/02/16 | 99.151 | 8.49 |
| 313385QB5 | 12/04/17 | 04/04/17 | 99.322 | 6.78 |
| 313385QC3 | 12/05/17 | 03/15/17 | 99.242 | 7.58 |
| 313385QD1 | 12/06/17 | 12/08/16 | 99.143 | 8.57 |
| 313385QE9 | 12/07/17 | 12/07/16 | 99.145 | 8.55 |
| 313385QF6 | 12/08/17 | 02/21/17 | 99.388 | 6.12 |
| 313385QJ8 | 12/11/17 | 12/12/16 | 99.272 | 7.28 |
| 313385QK5 | 12/12/17 | 12/12/16 | 99.098 | 9.02 |
| 313385QL3 | 12/13/17 | 12/13/16 | 99.148 | 8.52 |
| 313385QM1 | 12/14/17 | 12/14/16 | 99.057 | 9.43 |
| 313385QN9 | 12/15/17 | 05/12/17 | 99.367 | 6.33 |
| 313385QR0 | 12/18/17 | 12/19/16 | 99.060 | 9.40 |
| 313385QS8 | 12/19/17 | 12/20/16 | 99.039 | 9.61 |
| 313385QT6 | 12/20/17 | 12/20/16 | 99.038 | 9.62 |
| 313385QU3 | 12/21/17 | 12/22/16 | 99.070 | 9.30 |
| 313385QV1 | 12/22/17 | 03/27/17 | 99.381 | 6.19 |
| 313385QZ2 | 12/26/17 | 06/14/17 | 99.383 | 6.17 |
| 313385RA6 | 12/27/17 | 12/28/16 | 99.039 | 9.61 |
| 313385RB4 | 12/28/17 | 12/30/16 | 99.042 | 9.58 |
| 313385RC2 | 12/29/17 | 12/30/16 | 99.039 | 9.61 |

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2017

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313589AC7 | 01/03/17 | 01/15/16 | 99.361 | 6.39 |
| 313589AD5 | 01/04/17 | 07/15/16 | 99.805 | 1.95 |
| 313589AE3 | 01/05/17 | 01/15/16 | 99.407 | 5.93 |
| 313589AF0 | 01/06/17 | 04/06/16 | 99.664 | 3.36 |
| 313589AJ2 | 01/09/17 | 03/15/16 | 99.542 | 4.58 |
| 313589AK9 | 01/10/17 | 01/09/17 | 99.999 | 0.01 |
| 313589AL7 | 01/11/17 | 02/02/16 | 99.455 | 5.45 |
| 313589AM5 | 01/12/17 | 02/02/16 | 99.454 | 5.46 |
| 313589AN3 | 01/13/17 | 03/17/16 | 99.606 | 3.94 |
| 313589AS2 | 01/17/17 | 02/03/16 | 99.438 | 5.62 |
| 313589AT0 | 01/18/17 | 08/01/16 | 99.811 | 1.89 |
| 313589AU7 | 01/19/17 | 01/29/16 | 99.466 | 5.34 |
| 313589AV5 | 01/20/17 | 02/02/16 | 99.431 | 5.69 |
| 313589AY9 | 01/23/17 | 05/03/16 | 99.683 | 3.17 |
| 313589AZ6 | 01/24/17 | 01/23/17 | 99.999 | 0.01 |
| 313589BA0 | 01/25/17 | 05/09/16 | 99.696 | 3.05 |
| 313589BB8 | 01/26/17 | 01/25/17 | 99.999 | 0.01 |
| 313589BC6 | 01/27/17 | 02/03/16 | 99.422 | 5.78 |
| 313589BF9 | 01/30/17 | 01/27/17 | 99.996 | 0.04 |
| 313589BG7 | 01/31/17 | 02/24/16 | 99.525 | 4.75 |
| 313589BH5 | 02/01/17 | 02/25/16 | 99.516 | 4.84 |
| 313589BJ1 | 02/02/17 | 08/29/16 | 99.810 | 1.90 |
| 313589BK8 | 02/03/17 | 02/11/16 | 99.463 | 5.37 |
| 313589BN2 | 02/06/17 | 08/01/16 | 99.780 | 2.21 |
| 313589BP7 | 02/07/17 | 08/10/16 | 99.799 | 2.01 |
| 313589BQ5 | 02/08/17 | 07/26/16 | 99.759 | 2.41 |
| 313589BR3 | 02/09/17 | 06/16/16 | 99.709 | 2.91 |
| 313589BS1 | 02/10/17 | 02/17/16 | 99.471 | 5.29 |
| 313589BV4 | 02/13/17 | 02/10/17 | 99.996 | 0.04 |
| 313589BW2 | 02/14/17 | 05/06/16 | 99.645 | 3.55 |
| 313589BX0 | 02/15/17 | 04/27/16 | 99.608 | 3.92 |
| 313589BY8 | 02/16/17 | 05/20/16 | 99.584 | 4.16 |
| 313589BZ5 | 02/17/17 | 08/25/16 | 99.800 | 2.00 |
| 313589CD3 | 02/21/17 | 06/29/16 | 99.733 | 2.67 |
| 313589CE1 | 02/22/17 | 08/04/16 | 99.773 | 2.27 |
| 313589CF8 | 02/23/17 | 08/04/16 | 99.772 | 2.28 |
| 313589CG6 | 02/24/17 | 04/27/16 | 99.596 | 4.04 |
| 313589CK7 | 02/27/17 | 05/13/16 | 99.638 | 3.62 |
| 313589CL5 | 02/28/17 | 05/13/16 | 99.636 | 3.64 |
| 313589CM3 | 03/01/17 | 03/18/16 | 99.478 | 5.22 |
| 313589CN1 | 03/02/17 | 08/02/16 | 99.741 | 2.59 |
| 313589CP6 | 03/03/17 | 05/09/16 | 99.603 | 3.97 |
| 313589CS0 | 03/06/17 | 06/01/16 | 99.552 | 4.48 |

Section III-C (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313589CT8 | 03/07/17 | 05/19/16 | 99.530 | 4.70 |
| 313589CU5 | 03/08/17 | 05/19/16 | 99.528 | 4.72 |
| 313589CV3 | 03/09/17 | 05/19/16 | 99.526 | 4.74 |
| 313589CW1 | 03/10/17 | 09/12/16 | 99.786 | 2.14 |
| 313589CZ4 | 03/13/17 | 06/15/16 | 99.624 | 3.76 |
| 313589DA8 | 03/14/17 | 09/30/16 | 99.817 | 1.83 |
| 313589DB6 | 03/15/17 | 05/31/16 | 99.536 | 4.64 |
| 313589DC4 | 03/16/17 | 05/24/16 | 99.515 | 4.85 |
| 313589DD2 | 03/17/17 | 05/19/16 | 99.513 | 4.87 |
| 313589DG5 | 03/20/17 | 05/24/16 | 99.500 | 5.00 |
| 313589DH3 | 03/21/17 | 05/17/16 | 99.572 | 4.28 |
| 313589DJ9 | 03/22/17 | 05/19/16 | 99.497 | 5.03 |
| 313589DK6 | 03/23/17 | 07/08/16 | 99.692 | 3.08 |
| 313589DL4 | 03/24/17 | 05/23/16 | 99.492 | 5.08 |
| 313589DP5 | 03/27/17 | 09/08/16 | 99.756 | 2.44 |
| 313589DQ3 | 03/28/17 | 09/19/16 | 99.752 | 2.48 |
| 313589DR1 | 03/29/17 | 05/19/16 | 99.485 | 5.15 |
| 313589DS9 | 03/30/17 | 05/12/16 | 99.571 | 4.29 |
| 313589DT7 | 03/31/17 | 04/07/16 | 99.463 | 5.37 |
| 313589DW0 | 04/03/17 | 04/12/16 | 99.456 | 5.44 |
| 313589DX8 | 04/04/17 | 04/22/16 | 99.484 | 5.16 |
| 313589DY6 | 04/05/17 | 05/27/16 | 99.461 | 5.39 |
| 313589DZ3 | 04/06/17 | 05/11/16 | 99.523 | 4.77 |
| 313589EA7 | 04/07/17 | 04/28/16 | 99.484 | 5.16 |
| 313589ED1 | 04/10/17 | 05/04/16 | 99.507 | 4.93 |
| 313589EE9 | 04/11/17 | 09/09/16 | 99.733 | 2.67 |
| 313589EF6 | 04/12/17 | 05/19/16 | 99.490 | 5.10 |
| 313589EG4 | 04/13/17 | 02/01/17 | 99.903 | 0.97 |
| 313589EH2 | 04/14/17 | 05/12/16 | 99.532 | 4.68 |
| 313589EL3 | 04/17/17 | 08/26/16 | 99.717 | 2.83 |
| 313589EM1 | 04/18/17 | 12/19/16 | 99.830 | 1.70 |
| 313589EN9 | 04/19/17 | 10/19/16 | 99.762 | 2.38 |
| 313589EP4 | 04/20/17 | 12/13/16 | 99.822 | 1.78 |
| 313589EQ2 | 04/21/17 | 04/28/16 | 99.463 | 5.37 |
| 313589ET6 | 04/24/17 | 09/20/16 | 99.706 | 2.94 |
| 313589EU3 | 04/25/17 | 02/09/17 | 99.898 | 1.02 |
| 313589EV1 | 04/26/17 | 06/10/16 | 99.511 | 4.89 |
| 313589EW9 | 04/27/17 | 12/28/16 | 99.827 | 1.73 |
| 313589EX7 | 04/28/17 | 05/05/16 | 99.473 | 5.27 |
| 313589FA6 | 05/01/17 | 05/17/16 | 99.467 | 5.33 |
| 313589FB4 | 05/02/17 | 06/09/16 | 99.464 | 5.36 |
| 313589FC2 | 05/03/17 | 06/10/16 | 99.464 | 5.36 |
| 313589FD0 | 05/04/17 | 08/19/16 | 99.681 | 3.19 |
| 313589FE8 | 05/05/17 | 05/18/16 | 99.433 | 5.67 |
| 313589FH1 | 05/08/17 | 08/01/16 | 99.627 | 3.73 |
| 313589FJ7 | 05/09/17 | 11/04/16 | 99.752 | 2.48 |
| 313589FK4 | 05/10/17 | 05/17/16 | 99.453 | 5.47 |
| 313589FL2 | 05/11/17 | 01/20/17 | 99.843 | 1.57 |

Section III-C (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313589FM0 | 05/12/17 | 05/25/16 | 99.340 | 6.60 |
| 313589FQ1 | 05/15/17 | 05/23/16 | 99.355 | 6.45 |
| 313589FR9 | 05/16/17 | 09/19/16 | 99.661 | 3.39 |
| 313589FS7 | 05/17/17 | 05/24/16 | 99.334 | 6.66 |
| 313589FT5 | 05/18/17 | 05/23/16 | 99.350 | 6.50 |
| 313589FU2 | 05/19/17 | 05/25/16 | 99.327 | 6.73 |
| 313589FX6 | 05/22/17 | 06/29/16 | 99.591 | 4.09 |
| 313589FY4 | 05/23/17 | 02/01/17 | 99.843 | 1.57 |
| 313589FZ1 | 05/24/17 | 11/21/16 | 99.719 | 2.81 |
| 313589GA5 | 05/25/17 | 06/02/16 | 99.326 | 6.74 |
| 313589GB3 | 05/26/17 | 06/02/16 | 99.324 | 6.76 |
| 313589GF4 | 05/30/17 | 01/12/17 | 99.797 | 2.03 |
| 313589GG2 | 05/31/17 | 06/08/16 | 99.385 | 6.15 |
| 313589GH0 | 06/01/17 | 06/09/16 | 99.375 | 6.25 |
| 313589GJ6 | 06/02/17 | 06/10/16 | 99.375 | 6.25 |
| 313589GM9 | 06/05/17 | 06/10/16 | 99.370 | 6.30 |
| 313589GN7 | 06/06/17 | 06/29/16 | 99.563 | 4.37 |
| 313589GP2 | 06/07/17 | 06/15/16 | 99.375 | 6.25 |
| 313589GQ0 | 06/08/17 | 01/27/17 | 99.813 | 1.87 |
| 313589GR8 | 06/09/17 | 06/16/16 | 99.403 | 5.97 |
| 313589GU1 | 06/12/17 | 02/06/17 | 99.818 | 1.82 |
| 313589GV9 | 06/13/17 | 02/17/17 | 99.832 | 1.68 |
| 313589GW7 | 06/14/17 | 06/29/16 | 99.553 | 4.47 |
| 313589GX5 | 06/15/17 | 06/20/16 | 99.420 | 5.80 |
| 313589GY3 | 06/16/17 | 06/28/16 | 99.529 | 4.71 |
| 313589HB2 | 06/19/17 | 12/30/16 | 99.739 | 2.61 |
| 313589HC0 | 06/20/17 | 04/07/17 | 99.846 | 1.54 |
| 313589HD8 | 06/21/17 | 03/22/17 | 99.808 | 1.92 |
| 313589HE6 | 06/22/17 | 07/08/16 | 99.515 | 4.85 |
| 313589HF3 | 06/23/17 | 06/30/16 | 99.533 | 4.67 |
| 313589HJ5 | 06/26/17 | 01/31/17 | 99.781 | 2.19 |
| 313589HK2 | 06/27/17 | 06/26/17 | 99.997 | 0.03 |
| 313589HL0 | 06/28/17 | 07/18/16 | 99.483 | 5.17 |
| 313589HM8 | 06/29/17 | 01/31/17 | 99.777 | 2.24 |
| 313589HN6 | 06/30/17 | 07/08/16 | 99.504 | 4.96 |
| 313589HR7 | 07/03/17 | 07/14/16 | 99.459 | 5.41 |
| 313589HT3 | 07/05/17 | 08/01/16 | 99.484 | 5.16 |
| 313589HU0 | 07/06/17 | 07/13/16 | 99.453 | 5.47 |
| 313589HV8 | 07/07/17 | 07/13/16 | 99.452 | 5.48 |
| 313589HY2 | 07/10/17 | 07/15/16 | 99.450 | 5.50 |
| 313589HZ9 | 07/11/17 | 07/19/16 | 99.425 | 5.75 |
| 313589JA2 | 07/12/17 | 07/18/16 | 99.432 | 5.68 |
| 313589JB0 | 07/13/17 | 07/18/16 | 99.430 | 5.70 |
| 313589JC8 | 07/14/17 | 07/20/16 | 99.422 | 5.78 |
| 313589JF1 | 07/17/17 | 07/26/16 | 99.417 | 5.83 |
| 313589JG9 | 07/18/17 | 03/27/17 | 99.758 | 2.42 |
| 313589JH7 | 07/19/17 | 07/29/16 | 99.448 | 5.52 |
| 313589JJ3 | 07/20/17 | 07/19/17 | 99.997 | 0.03 |

Section III-C (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313589JK0 | 07/21/17 | 05/12/17 | 99.846 | 1.54 |
| 313589JN4 | 07/24/17 | 03/28/17 | 99.744 | 2.56 |
| 313589JP9 | 07/25/17 | 04/07/17 | 99.764 | 2.36 |
| 313589JQ7 | 07/26/17 | 08/02/16 | 99.453 | 5.47 |
| 313589JR5 | 07/27/17 | 08/01/16 | 99.440 | 5.60 |
| 313589JS3 | 07/28/17 | 09/01/16 | 99.496 | 5.04 |
| 313589JV6 | 07/31/17 | 08/15/16 | 99.446 | 5.54 |
| 313589JW4 | 08/01/17 | 08/17/16 | 99.447 | 5.53 |
| 313589JX2 | 08/02/17 | 09/06/16 | 99.487 | 5.13 |
| 313589JY0 | 08/03/17 | 11/01/16 | 99.568 | 4.32 |
| 313589JZ7 | 08/04/17 | 03/30/17 | 99.725 | 2.75 |
| 313589KC6 | 08/07/17 | 08/15/16 | 99.435 | 5.65 |
| 313589KD4 | 08/08/17 | 05/26/17 | 99.823 | 1.77 |
| 313589KE2 | 08/09/17 | 04/07/17 | 99.728 | 2.72 |
| 313589KF9 | 08/10/17 | 04/20/17 | 99.751 | 2.49 |
| 313589KG7 | 08/11/17 | 08/18/16 | 99.433 | 5.67 |
| 313589KK8 | 08/14/17 | 04/12/17 | 99.718 | 2.82 |
| 313589KL6 | 08/15/17 | 05/01/17 | 99.762 | 2.39 |
| 313589KM4 | 08/16/17 | 04/11/17 | 99.714 | 2.86 |
| 313589KN2 | 08/17/17 | 11/01/16 | 99.526 | 4.74 |
| 313589KP7 | 08/18/17 | 09/23/16 | 99.488 | 5.12 |
| 313589KS1 | 08/21/17 | 06/05/17 | 99.799 | 2.01 |
| 313589KT9 | 08/22/17 | 04/17/17 | 99.707 | 2.93 |
| 313589KU6 | 08/23/17 | 10/31/16 | 99.515 | 4.85 |
| 313589KV4 | 08/24/17 | 08/23/17 | 99.997 | 0.03 |
| 313589KW2 | 08/25/17 | 08/30/16 | 99.410 | 5.90 |
| 313589KZ5 | 08/28/17 | 04/26/17 | 99.718 | 2.82 |
| 313589LA9 | 08/29/17 | 10/17/16 | 99.465 | 5.35 |
| 313589LB7 | 08/30/17 | 10/31/16 | 99.495 | 5.05 |
| 313589LC5 | 08/31/17 | 09/12/16 | 99.451 | 5.49 |
| 313589LD3 | 09/01/17 | 09/19/16 | 99.431 | 5.69 |
| 313589LH4 | 09/05/17 | 09/15/16 | 99.408 | 5.92 |
| 313589LJ0 | 09/06/17 | 05/03/17 | 99.699 | 3.01 |
| 313589LK7 | 09/07/17 | 05/04/17 | 99.696 | 3.05 |
| 313589LL5 | 09/08/17 | 05/11/17 | 99.700 | 3.00 |
| 313589LP6 | 09/11/17 | 09/20/16 | 99.387 | 6.13 |
| 313589LQ4 | 09/12/17 | 10/24/16 | 99.444 | 5.56 |
| 313589LR2 | 09/13/17 | 10/12/16 | 99.393 | 6.07 |
| 313589LS0 | 09/14/17 | 09/19/16 | 99.380 | 6.20 |
| 313589LT8 | 09/15/17 | 10/12/16 | 99.390 | 6.10 |
| 313589LW1 | 09/18/17 | 10/12/16 | 99.384 | 6.16 |
| 313589LX9 | 09/19/17 | 07/05/17 | 99.789 | 2.11 |
| 313589LY7 | 09/20/17 | 11/02/16 | 99.445 | 5.55 |
| 313589LZ4 | 09/21/17 | 09/20/17 | 99.997 | 0.03 |
| 313589MA8 | 09/22/17 | 11/01/16 | 99.440 | 5.60 |
| 313589MD2 | 09/25/17 | 07/12/17 | 99.796 | 2.04 |
| 313589ME0 | 09/26/17 | 10/20/16 | 99.413 | 5.87 |
| 313589MF7 | 09/27/17 | 05/30/17 | 99.697 | 3.03 |

Section III-C (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313589MG5 | 09/28/17 | 07/17/17 | 99.803 | 1.97 |
| 313589MH3 | 09/29/17 | 06/02/17 | 99.693 | 3.07 |
| 313589ML4 | 10/02/17 | 10/12/16 | 99.325 | 6.75 |
| 313589MM2 | 10/03/17 | 07/21/17 | 99.788 | 2.12 |
| 313589MN0 | 10/04/17 | 10/31/16 | 99.399 | 6.01 |
| 313589MP5 | 10/05/17 | 06/16/17 | 99.689 | 3.11 |
| 313589MQ3 | 10/06/17 | 10/17/16 | 99.341 | 6.59 |
| 313589MU4 | 10/10/17 | 11/08/16 | 99.403 | 5.97 |
| 313589MV2 | 10/11/17 | 06/13/17 | 99.667 | 3.33 |
| 313589MW0 | 10/12/17 | 10/19/16 | 99.344 | 6.56 |
| 313589MX8 | 10/13/17 | 10/20/16 | 99.344 | 6.56 |
| 313589NA7 | 10/16/17 | 10/24/16 | 99.336 | 6.64 |
| 313589NB5 | 10/17/17 | 10/16/17 | 99.997 | 0.03 |
| 313589NC3 | 10/18/17 | 06/19/17 | 99.654 | 3.46 |
| 313589ND1 | 10/19/17 | 10/24/16 | 99.330 | 6.70 |
| 313589NE9 | 10/20/17 | 10/27/16 | 99.334 | 6.66 |
| 313589NH2 | 10/23/17 | 06/27/17 | 99.669 | 3.31 |
| 313589NJ8 | 10/24/17 | 06/28/17 | 99.666 | 3.34 |
| 313589NK5 | 10/25/17 | 11/01/16 | 99.334 | 6.66 |
| 313589NL3 | 10/26/17 | 06/26/17 | 99.658 | 3.42 |
| 313589NM1 | 10/27/17 | 06/26/17 | 99.655 | 3.45 |
| 313589NQ2 | 10/30/17 | 07/05/17 | 99.656 | 3.44 |
| 313589NR0 | 10/31/17 | 07/06/17 | 99.656 | 3.44 |
| 313589NS8 | 11/01/17 | 05/01/17 | 99.368 | 6.32 |
| 313589NT6 | 11/02/17 | 09/29/17 | 99.910 | 0.90 |
| 313589NU3 | 11/03/17 | 07/17/17 | 99.685 | 3.15 |
| 313589NX7 | 11/06/17 | 07/17/17 | 99.673 | 3.27 |
| 313589NY5 | 11/07/17 | 09/25/17 | 99.883 | 1.17 |
| 313589NZ2 | 11/08/17 | 07/19/17 | 99.680 | 3.20 |
| 313589PA5 | 11/09/17 | 07/18/17 | 99.674 | 3.26 |
| 313589PB3 | 11/10/17 | 07/18/17 | 99.671 | 3.29 |
| 313589PE7 | 11/13/17 | 07/26/17 | 99.679 | 3.21 |
| 313589PF4 | 11/14/17 | 11/13/17 | 99.997 | 0.03 |
| 313589PG2 | 11/15/17 | 05/15/17 | 99.365 | 6.35 |
| 313589PH0 | 11/16/17 | 09/08/17 | 99.812 | 1.88 |
| 313589PJ6 | 11/17/17 | 08/28/17 | 99.785 | 2.15 |
| 313589PM9 | 11/20/17 | 07/31/17 | 99.676 | 3.24 |
| 313589PN7 | 11/21/17 | 07/31/17 | 99.674 | 3.26 |
| 313589PP2 | 11/22/17 | 07/31/17 | 99.671 | 3.29 |
| 313589PR8 | 11/24/17 | 08/02/17 | 99.687 | 3.14 |
| 313589PU1 | 11/27/17 | 09/11/17 | 99.786 | 2.14 |
| 313589PV9 | 11/28/17 | 08/08/17 | 99.695 | 3.05 |
| 313589PW7 | 11/29/17 | 08/16/17 | 99.708 | 2.92 |
| 313589PX5 | 11/30/17 | 08/17/17 | 99.711 | 2.89 |
| 313589PY3 | 12/01/17 | 12/29/16 | 99.260 | 7.40 |
| 313589QB2 | 12/04/17 | 08/15/17 | 99.692 | 3.08 |
| 313589QC0 | 12/05/17 | 10/03/17 | 99.825 | 1.75 |

Section III-C (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313589QD8 | 12/06/17 | 09/06/17 | 99.744 | 2.56 |
| 313589QE6 | 12/07/17 | 12/06/17 | 99.997 | 0.03 |
| 313589QF3 | 12/08/17 | 09/25/17 | 99.797 | 2.04 |
| 313589QJ5 | 12/11/17 | 08/29/17 | 99.720 | 2.80 |
| 313589QK2 | 12/12/17 | 08/23/17 | 99.695 | 3.05 |
| 313589QL0 | 12/13/17 | 08/23/17 | 99.692 | 3.08 |
| 313589QM8 | 12/14/17 | 10/05/17 | 99.806 | 1.94 |
| 313589QN6 | 12/15/17 | 10/03/17 | 99.797 | 2.03 |
| 313589QR7 | 12/18/17 | 10/02/17 | 99.784 | 2.16 |
| 313589QS5 | 12/19/17 | 10/10/17 | 99.806 | 1.94 |
| 313589QT3 | 12/20/17 | 08/29/17 | 99.692 | 3.08 |
| 313589QU0 | 12/21/17 | 10/16/17 | 99.815 | 1.85 |
| 313589QV8 | 12/22/17 | 11/01/17 | 99.857 | 1.43 |
| 313589QZ9 | 12/26/17 | 09/05/17 | 99.689 | 3.11 |
| 313589RA3 | 12/27/17 | 06/28/17 | 99.439 | 5.61 |
| 313589RB1 | 12/28/17 | 10/19/17 | 99.800 | 2.00 |
| 313589RC9 | 12/29/17 | 09/14/17 | 99.700 | 3.00 |

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2017

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313313AC2 | 01/03/17 | 06/01/16 | 99.622 | 3.78 |
| 313313AD0 | 01/04/17 | 04/18/16 | 99.594 | 4.06 |
| 313313AE8 | 01/05/17 | 05/09/16 | 99.639 | 3.62 |
| 313313AF5 | 01/06/17 | 04/25/16 | 99.602 | 3.98 |
| 313313AJ7 | 01/09/17 | 05/26/16 | 99.588 | 4.12 |
| 313313AK4 | 01/10/17 | 07/19/16 | 99.772 | 2.29 |
| 313313AL2 | 01/11/17 | 07/19/16 | 99.770 | 2.30 |
| 313313AM0 | 01/12/17 | 04/20/16 | 99.585 | 4.15 |
| 313313AN8 | 01/13/17 | 01/14/16 | 99.229 | 7.71 |
| 313313AS7 | 01/17/17 | 01/20/16 | 99.264 | 7.36 |
| 313313AT5 | 01/18/17 | 04/06/16 | 99.530 | 4.70 |
| 313313AU2 | 01/19/17 | 05/24/16 | 99.567 | 4.33 |
| 313313AV0 | 01/20/17 | 01/22/16 | 99.282 | 7.18 |
| 313313AY4 | 01/23/17 | 03/23/16 | 99.413 | 5.87 |
| 313313AZ1 | 01/24/17 | 06/07/16 | 99.634 | 3.66 |
| 313313BA5 | 01/25/17 | 03/31/16 | 99.467 | 5.33 |
| 313313BB3 | 01/26/17 | 03/30/16 | 99.455 | 5.45 |
| 313313BC1 | 01/27/17 | 01/29/16 | 99.333 | 6.67 |
| 313313BF4 | 01/30/17 | 09/07/16 | 99.815 | 1.85 |
| 313313BG2 | 01/31/17 | 06/27/16 | 99.709 | 2.91 |
| 313313BH0 | 02/01/17 | 02/12/16 | 99.428 | 5.72 |
| 313313BJ6 | 02/02/17 | 02/03/16 | 99.331 | 6.69 |
| 313313BK3 | 02/03/17 | 03/30/16 | 99.423 | 5.77 |
| 313313BN7 | 02/06/17 | 11/28/16 | 99.901 | 0.99 |
| 313313BP2 | 02/07/17 | 03/07/16 | 99.345 | 6.55 |
| 313313BQ0 | 02/08/17 | 05/31/16 | 99.536 | 4.64 |
| 313313BR8 | 02/09/17 | 04/12/16 | 99.503 | 4.97 |
| 313313BS6 | 02/10/17 | 02/11/16 | 99.412 | 5.88 |
| 313313BV9 | 02/13/17 | 02/17/16 | 99.366 | 6.34 |
| 313313BW7 | 02/14/17 | 02/16/16 | 99.363 | 6.37 |
| 313313BX5 | 02/15/17 | 08/17/16 | 99.752 | 2.48 |
| 313313BY3 | 02/16/17 | 04/14/16 | 99.495 | 5.05 |
| 313313BZ0 | 02/17/17 | 02/19/16 | 99.373 | 6.27 |
| 313313CD8 | 02/21/17 | 05/06/16 | 99.539 | 4.61 |
| 313313CE6 | 02/22/17 | 03/22/16 | 99.335 | 6.65 |
| 313313CF3 | 02/23/17 | 06/30/16 | 99.676 | 3.24 |
| 313313CG1 | 02/24/17 | 05/13/16 | 99.546 | 4.54 |
| 313313CK2 | 02/27/17 | 02/29/16 | 99.343 | 6.57 |
| 313313CL0 | 02/28/17 | 05/04/16 | 99.508 | 4.92 |
| 313313CM8 | 03/01/17 | 03/10/16 | 99.258 | 7.42 |
| 313313CN6 | 03/02/17 | 05/09/16 | 99.513 | 4.87 |
| 313313CP1 | 03/03/17 | 05/02/16 | 99.475 | 5.25 |
| 313313CS5 | 03/06/17 | 05/09/16 | 99.507 | 4.93 |

Section III-D (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313313CT3 | 03/07/17 | 05/09/16 | 99.505 | 4.95 |
| 313313CU0 | 03/08/17 | 03/08/16 | 99.250 | 7.50 |
| 313313CV8 | 03/09/17 | 02/28/17 | 99.987 | 0.13 |
| 313313CW6 | 03/10/17 | 04/18/16 | 99.429 | 5.71 |
| 313313CZ9 | 03/13/17 | 05/03/16 | 99.468 | 5.32 |
| 313313DA3 | 03/14/17 | 04/29/16 | 99.442 | 5.58 |
| 313313DB1 | 03/15/17 | 04/12/16 | 99.401 | 5.99 |
| 313313DC9 | 03/16/17 | 04/15/16 | 99.414 | 5.86 |
| 313313DD7 | 03/17/17 | 04/18/16 | 99.408 | 5.92 |
| 313313DG0 | 03/20/17 | 06/20/16 | 99.560 | 4.40 |
| 313313DH8 | 03/21/17 | 02/14/17 | 99.950 | 0.50 |
| 313313DJ4 | 03/22/17 | 05/12/16 | 99.485 | 5.15 |
| 313313DK1 | 03/23/17 | 03/23/16 | 99.290 | 7.10 |
| 313313DL9 | 03/24/17 | 05/23/16 | 99.407 | 5.93 |
| 313313DP0 | 03/27/17 | 05/06/16 | 99.458 | 5.42 |
| 313313DQ8 | 03/28/17 | 06/28/16 | 99.606 | 3.94 |
| 313313DR6 | 03/29/17 | 02/22/17 | 99.950 | 0.50 |
| 313313DS4 | 03/30/17 | 06/10/16 | 99.495 | 5.05 |
| 313313DT2 | 03/31/17 | 06/28/16 | 99.601 | 3.99 |
| 313313DW5 | 04/03/17 | 05/12/16 | 99.439 | 5.61 |
| 313313DX3 | 04/04/17 | 05/12/16 | 99.437 | 5.63 |
| 313313DY1 | 04/05/17 | 11/14/16 | 99.767 | 2.33 |
| 313313DZ8 | 04/06/17 | 05/26/16 | 99.370 | 6.30 |
| 313313EA2 | 04/07/17 | 04/07/16 | 99.331 | 6.69 |
| 313313ED6 | 04/10/17 | 04/29/16 | 99.375 | 6.25 |
| 313313EE4 | 04/11/17 | 05/09/16 | 99.410 | 5.90 |
| 313313EF1 | 04/12/17 | 06/15/16 | 99.473 | 5.27 |
| 313313EG9 | 04/13/17 | 07/01/16 | 99.571 | 4.29 |
| 313313EL8 | 04/17/17 | 08/17/16 | 99.629 | 3.71 |
| 313313EM6 | 04/18/17 | 09/23/16 | 99.707 | 2.93 |
| 313313EN4 | 04/19/17 | 04/19/16 | 99.341 | 6.59 |
| 313313EP9 | 04/20/17 | 11/21/16 | 99.742 | 2.58 |
| 313313EQ7 | 04/21/17 | 06/17/16 | 99.487 | 5.13 |
| 313313ET1 | 04/24/17 | 05/24/16 | 99.311 | 6.89 |
| 313313EU8 | 04/25/17 | 06/21/16 | 99.470 | 5.30 |
| 313313EV6 | 04/26/17 | 06/29/16 | 99.540 | 4.60 |
| 313313EW4 | 04/27/17 | 04/28/16 | 99.333 | 6.67 |
| 313313EX2 | 04/28/17 | 07/05/16 | 99.546 | 4.54 |
| 313313FA1 | 05/01/17 | 07/12/16 | 99.536 | 4.64 |
| 313313FB9 | 05/02/17 | 06/14/16 | 99.419 | 5.81 |
| 313313FC7 | 05/03/17 | 07/08/16 | 99.543 | 4.57 |
| 313313FD5 | 05/04/17 | 05/23/16 | 99.279 | 7.21 |
| 313313FE3 | 05/05/17 | 05/06/16 | 99.363 | 6.37 |
| 313313FH6 | 05/08/17 | 08/11/16 | 99.550 | 4.50 |
| 313313FJ2 | 05/09/17 | 05/09/16 | 99.331 | 6.69 |
| 313313FK9 | 05/10/17 | 06/22/16 | 99.428 | 5.72 |
| 313313FL7 | 05/11/17 | 05/13/16 | 99.345 | 6.55 |
| 313313FM5 | 05/12/17 | 05/13/16 | 99.343 | 6.57 |

Section III-D (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313313FQ6 | 05/15/17 | 06/13/16 | 99.384 | 6.16 |
| 313313FR4 | 05/16/17 | 10/06/16 | 99.636 | 3.64 |
| 313313FS2 | 05/17/17 | 08/16/16 | 99.559 | 4.41 |
| 313313FT0 | 05/18/17 | 06/16/16 | 99.412 | 5.88 |
| 313313FU7 | 05/19/17 | 11/21/16 | 99.672 | 3.28 |
| 313313FX1 | 05/22/17 | 04/17/17 | 99.925 | 0.75 |
| 313313FY9 | 05/23/17 | 06/28/16 | 99.479 | 5.21 |
| 313313FZ6 | 05/24/17 | 07/27/16 | 99.498 | 5.02 |
| 313313GA0 | 05/25/17 | 05/26/16 | 99.232 | 7.68 |
| 313313GB8 | 05/26/17 | 07/01/16 | 99.497 | 5.03 |
| 313313GF9 | 05/30/17 | 06/27/16 | 99.476 | 5.24 |
| 313313GG7 | 05/31/17 | 11/10/16 | 99.652 | 3.48 |
| 313313GH5 | 06/01/17 | 06/28/16 | 99.437 | 5.63 |
| 313313GJ1 | 06/02/17 | 08/08/16 | 99.478 | 5.22 |
| 313313GM4 | 06/05/17 | 08/18/16 | 99.499 | 5.01 |
| 313313GN2 | 06/06/17 | 09/16/16 | 99.540 | 4.60 |
| 313313GP7 | 06/07/17 | 06/22/16 | 99.358 | 6.42 |
| 313313GQ5 | 06/08/17 | 06/09/16 | 99.302 | 6.98 |
| 313313GR3 | 06/09/17 | 06/10/16 | 99.312 | 6.88 |
| 313313GU6 | 06/12/17 | 07/19/16 | 99.426 | 5.74 |
| 313313GV4 | 06/13/17 | 08/18/16 | 99.477 | 5.23 |
| 313313GW2 | 06/14/17 | 06/14/16 | 99.331 | 6.69 |
| 313313GX0 | 06/15/17 | 07/15/16 | 99.423 | 5.77 |
| 313313GY8 | 06/16/17 | 06/17/16 | 99.353 | 6.47 |
| 313313HB7 | 06/19/17 | 08/17/16 | 99.464 | 5.36 |
| 313313HC5 | 06/20/17 | 09/20/16 | 99.507 | 4.93 |
| 313313HD3 | 06/21/17 | 06/22/16 | 99.312 | 6.88 |
| 313313HE1 | 06/22/17 | 05/18/17 | 99.925 | 0.75 |
| 313313HF8 | 06/23/17 | 06/24/16 | 99.383 | 6.17 |
| 313313HJ0 | 06/26/17 | 05/22/17 | 99.925 | 0.75 |
| 313313HK7 | 06/27/17 | 06/28/16 | 99.383 | 6.17 |
| 313313HL5 | 06/28/17 | 08/08/16 | 99.415 | 5.85 |
| 313313HM3 | 06/29/17 | 06/30/16 | 99.393 | 6.07 |
| 313313HN1 | 06/30/17 | 05/25/17 | 99.917 | 0.83 |
| 313313HR2 | 07/03/17 | 08/15/16 | 99.410 | 5.90 |
| 313313HT8 | 07/05/17 | 07/06/16 | 99.434 | 5.66 |
| 313313HU5 | 07/06/17 | 07/07/16 | 99.424 | 5.76 |
| 313313HV3 | 07/07/17 | 07/11/16 | 99.418 | 5.82 |
| 313313HY7 | 07/10/17 | 08/30/16 | 99.424 | 5.76 |
| 313313HZ4 | 07/11/17 | 08/03/16 | 99.401 | 5.99 |
| 313313JA7 | 07/12/17 | 07/14/16 | 99.355 | 6.45 |
| 313313JB5 | 07/13/17 | 08/16/16 | 99.393 | 6.07 |
| 313313JC3 | 07/14/17 | 07/15/16 | 99.343 | 6.57 |
| 313313JF6 | 07/17/17 | 06/12/17 | 99.904 | 0.96 |
| 313313JG4 | 07/18/17 | 08/24/16 | 99.426 | 5.74 |
| 313313JH2 | 07/19/17 | 09/02/16 | 99.413 | 5.87 |
| 313313JJ8 | 07/20/17 | 09/22/16 | 99.448 | 5.52 |

Section III-D (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313313JK5 | 07/21/17 | 09/19/16 | 99.415 | 5.85 |
| 313313JN9 | 07/24/17 | 03/16/17 | 99.693 | 3.07 |
| 313313JP4 | 07/25/17 | 07/26/16 | 99.333 | 6.67 |
| 313313JQ2 | 07/26/17 | 06/21/17 | 99.901 | 0.99 |
| 313313JR0 | 07/27/17 | 08/29/16 | 99.391 | 6.09 |
| 313313JS8 | 07/28/17 | 07/29/16 | 99.323 | 6.77 |
| 313313JV1 | 07/31/17 | 08/17/16 | 99.362 | 6.38 |
| 313313JW9 | 08/01/17 | 06/27/17 | 99.901 | 0.99 |
| 313313JX7 | 08/02/17 | 10/06/16 | 99.417 | 5.83 |
| 313313JY5 | 08/03/17 | 08/03/16 | 99.331 | 6.69 |
| 313313JZ2 | 08/04/17 | 08/05/16 | 99.323 | 6.77 |
| 313313KC1 | 08/07/17 | 08/30/16 | 99.344 | 6.56 |
| 313313KD9 | 08/08/17 | 09/06/16 | 99.347 | 6.53 |
| 313313KE7 | 08/09/17 | 09/29/16 | 99.416 | 5.84 |
| 313313KF4 | 08/10/17 | 08/12/16 | 99.335 | 6.66 |
| 313313KG2 | 08/11/17 | 08/31/16 | 99.329 | 6.71 |
| 313313KK3 | 08/14/17 | 07/10/17 | 99.901 | 0.99 |
| 313313KL1 | 08/15/17 | 08/16/16 | 99.312 | 6.88 |
| 313313KM9 | 08/16/17 | 09/08/16 | 99.344 | 6.56 |
| 313313KN7 | 08/17/17 | 08/24/16 | 99.354 | 6.46 |
| 313313KP2 | 08/18/17 | 08/22/16 | 99.308 | 6.92 |
| 313313KS6 | 08/21/17 | 02/15/17 | 99.642 | 3.58 |
| 313313KT4 | 08/22/17 | 10/17/16 | 99.408 | 5.92 |
| 313313KU1 | 08/23/17 | 10/05/16 | 99.365 | 6.35 |
| 313313KV9 | 08/24/17 | 08/23/17 | 99.997 | 0.03 |
| 313313KW7 | 08/25/17 | 09/23/16 | 99.356 | 6.44 |
| 313313KZ0 | 08/28/17 | 04/04/17 | 99.643 | 3.57 |
| 313313LA4 | 08/29/17 | 07/25/17 | 99.901 | 0.99 |
| 313313LB2 | 08/30/17 | 08/29/17 | 99.997 | 0.03 |
| 313313LC0 | 08/31/17 | 12/30/16 | 99.431 | 5.69 |
| 313313LD8 | 09/01/17 | 05/10/17 | 99.690 | 3.10 |
| 313313LH9 | 09/05/17 | 01/03/17 | 99.428 | 5.72 |
| 313313LJ5 | 09/06/17 | 09/07/16 | 99.282 | 7.18 |
| 313313LK2 | 09/07/17 | 09/08/16 | 99.292 | 7.08 |
| 313313LL0 | 09/08/17 | 09/08/16 | 99.290 | 7.10 |
| 313313LP1 | 09/11/17 | 09/21/16 | 99.290 | 7.10 |
| 313313LQ9 | 09/12/17 | 10/18/16 | 99.351 | 6.49 |
| 313313LR7 | 09/13/17 | 10/24/16 | 99.370 | 6.30 |
| 313313LS5 | 09/14/17 | 09/16/16 | 99.274 | 7.26 |
| 313313LT3 | 09/15/17 | 09/14/17 | 99.997 | 0.03 |
| 313313LW6 | 09/18/17 | 05/25/17 | 99.681 | 3.19 |
| 313313LX4 | 09/19/17 | 01/11/17 | 99.470 | 5.30 |
| 313313LY2 | 09/20/17 | 11/16/16 | 99.324 | 6.76 |
| 313313LZ9 | 09/21/17 | 12/22/16 | 99.378 | 6.22 |
| 313313MA3 | 09/22/17 | 09/21/17 | 99.997 | 0.03 |
| 313313MD7 | 09/25/17 | 09/22/17 | 99.991 | 0.09 |
| 313313ME5 | 09/26/17 | 06/14/17 | 99.694 | 3.06 |
| 313313MF2 | 09/27/17 | 09/28/16 | 99.292 | 7.08 |

Section III-D (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313313MG0 | 09/28/17 | 10/21/16 | 99.335 | 6.65 |
| 313313MH8 | 09/29/17 | 10/05/16 | 99.282 | 7.18 |
| 313313ML9 | 10/02/17 | 10/11/16 | 99.268 | 7.32 |
| 313313MM7 | 10/03/17 | 10/14/16 | 99.272 | 7.28 |
| 313313MN5 | 10/04/17 | 10/24/16 | 99.310 | 6.90 |
| 313313MP0 | 10/05/17 | 11/04/16 | 99.339 | 6.61 |
| 313313MQ8 | 10/06/17 | 10/07/16 | 99.262 | 7.38 |
| 313313MU9 | 10/10/17 | 11/10/16 | 99.295 | 7.05 |
| 313313MV7 | 10/11/17 | 10/19/16 | 99.276 | 7.24 |
| 313313MW5 | 10/12/17 | 10/21/16 | 99.278 | 7.22 |
| 313313MX3 | 10/13/17 | 08/24/17 | 99.857 | 1.43 |
| 313313NA2 | 10/16/17 | 10/25/16 | 99.288 | 7.12 |
| 313313NB0 | 10/17/17 | 11/23/16 | 99.244 | 7.56 |
| 313313NC8 | 10/18/17 | 10/31/16 | 99.296 | 7.04 |
| 313313ND6 | 10/19/17 | 01/20/17 | 99.403 | 5.97 |
| 313313NE4 | 10/20/17 | 07/24/17 | 99.734 | 2.66 |
| 313313NH7 | 10/23/17 | 12/21/16 | 99.244 | 7.57 |
| 313313NJ3 | 10/24/17 | 09/19/17 | 99.900 | 1.00 |
| 313313NK0 | 10/25/17 | 09/20/17 | 99.901 | 0.99 |
| 313313NL8 | 10/26/17 | 09/21/17 | 99.901 | 0.99 |
| 313313NM6 | 10/27/17 | 01/17/17 | 99.371 | 6.29 |
| 313313NQ7 | 10/30/17 | 11/28/16 | 99.179 | 8.21 |
| 313313NR5 | 10/31/17 | 11/04/16 | 99.278 | 7.22 |
| 313313NS3 | 11/01/17 | 12/02/16 | 99.193 | 8.07 |
| 313313NT1 | 11/02/17 | 11/10/16 | 99.236 | 7.64 |
| 313313NU8 | 11/03/17 | 11/04/16 | 99.262 | 7.38 |
| 313313NX2 | 11/06/17 | 11/14/16 | 99.197 | 8.03 |
| 313313NY0 | 11/07/17 | 11/16/16 | 99.179 | 8.21 |
| 313313NZ7 | 11/08/17 | 02/13/17 | 99.419 | 5.81 |
| 313313PA0 | 11/09/17 | 11/17/16 | 99.177 | 8.23 |
| 313313PB8 | 11/10/17 | 11/09/17 | 99.997 | 0.03 |
| 313313PE2 | 11/13/17 | 11/09/17 | 99.988 | 0.12 |
| 313313PF9 | 11/14/17 | 12/08/16 | 99.148 | 8.53 |
| 313313PG7 | 11/15/17 | 07/31/17 | 99.682 | 3.18 |
| 313313PH5 | 11/16/17 | 11/28/16 | 99.137 | 8.63 |
| 313313PJ1 | 11/17/17 | 11/18/16 | 99.171 | 8.29 |
| 313313PM4 | 11/20/17 | 10/16/17 | 99.900 | 1.00 |
| 313313PN2 | 11/21/17 | 12/19/16 | 99.129 | 8.71 |
| 313313PP7 | 11/22/17 | 10/19/17 | 99.903 | 0.97 |
| 313313PR3 | 11/24/17 | 11/17/17 | 99.979 | 0.21 |
| 313313PU6 | 11/27/17 | 02/08/17 | 99.351 | 6.49 |
| 313313PV4 | 11/28/17 | 12/27/16 | 99.132 | 8.68 |
| 313313PW2 | 11/29/17 | 03/06/17 | 99.278 | 7.22 |
| 313313PX0 | 11/30/17 | 10/24/17 | 99.894 | 1.06 |
| 313313PY8 | 12/01/17 | 12/02/16 | 99.120 | 8.80 |
| 313313QB7 | 12/04/17 | 10/30/17 | 99.900 | 1.00 |
| 313313QC5 | 12/05/17 | 12/12/16 | 99.075 | 9.25 |

Section III-D (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| ----- | ----- | ----- | ----- | ----- |
| 313313QD3 | 12/06/17 | 12/06/16 | 99.108 | 8.92 |
| 313313QE1 | 12/07/17 | 12/08/16 | 99.080 | 9.20 |
| 313313QF8 | 12/08/17 | 10/06/17 | 99.816 | 1.84 |
| 313313QJ0 | 12/11/17 | 12/14/16 | 99.045 | 9.55 |
| 313313QK7 | 12/12/17 | 12/20/16 | 99.058 | 9.42 |
| 313313QL5 | 12/13/17 | 01/05/17 | 99.117 | 8.84 |
| 313313QM3 | 12/14/17 | 08/24/17 | 99.673 | 3.27 |
| 313313QN1 | 12/15/17 | 12/15/16 | 98.996 | 10.04 |
| 313313QR2 | 12/18/17 | 12/29/16 | 99.066 | 9.34 |
| 313313QS0 | 12/19/17 | 07/24/17 | 99.535 | 4.65 |
| 313313QT8 | 12/20/17 | 12/29/16 | 99.051 | 9.49 |
| 313313QU5 | 12/21/17 | 12/30/16 | 99.041 | 9.59 |
| 313313QV3 | 12/22/17 | 12/21/17 | 99.996 | 0.04 |
| 313313QZ4 | 12/26/17 | 12/28/16 | 99.032 | 9.68 |
| 313313RA8 | 12/27/17 | 12/28/16 | 99.029 | 9.71 |
| 313313RB6 | 12/28/17 | 12/30/16 | 99.022 | 9.78 |
| 313313RC4 | 12/29/17 | 01/12/17 | 99.123 | 8.78 |

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2017

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313397AC5 | 01/03/17 | 01/06/16 | 99.355 | 6.45 |
| 313397AD3 | 01/04/17 | 01/20/16 | 99.417 | 5.83 |
| 313397AE1 | 01/05/17 | 01/22/16 | 99.418 | 5.82 |
| 313397AF8 | 01/06/17 | 01/22/16 | 99.417 | 5.83 |
| 313397AJ0 | 01/09/17 | 01/22/16 | 99.412 | 5.88 |
| 313397AK7 | 01/10/17 | 01/21/16 | 99.408 | 5.92 |
| 313397AL5 | 01/11/17 | 01/15/16 | 99.402 | 5.98 |
| 313397AM3 | 01/12/17 | 01/11/17 | 99.999 | 0.01 |
| 313397AN1 | 01/13/17 | 01/12/17 | 99.999 | 0.01 |
| 313397AS0 | 01/17/17 | 02/09/16 | 99.490 | 5.10 |
| 313397AT8 | 01/18/17 | 03/24/16 | 99.583 | 4.17 |
| 313397AU5 | 01/19/17 | 03/18/16 | 99.574 | 4.26 |
| 313397AV3 | 01/20/17 | 07/07/16 | 99.792 | 2.08 |
| 313397AY7 | 01/23/17 | 05/16/16 | 99.692 | 3.08 |
| 313397AZ4 | 01/24/17 | 05/27/16 | 99.684 | 3.16 |
| 313397BA8 | 01/25/17 | 05/31/16 | 99.688 | 3.12 |
| 313397BB6 | 01/26/17 | 02/01/16 | 99.450 | 5.50 |
| 313397BC4 | 01/27/17 | 01/26/17 | 99.999 | 0.01 |
| 313397BF7 | 01/30/17 | 07/07/16 | 99.787 | 2.13 |
| 313397BG5 | 01/31/17 | 07/07/16 | 99.786 | 2.14 |
| 313397BH3 | 02/01/17 | 02/19/16 | 99.493 | 5.07 |
| 313397BJ9 | 02/02/17 | 07/12/16 | 99.755 | 2.45 |
| 313397BK6 | 02/03/17 | 02/17/16 | 99.487 | 5.13 |
| 313397BN0 | 02/06/17 | 03/09/16 | 99.443 | 5.57 |
| 313397BP5 | 02/07/17 | 08/08/16 | 99.767 | 2.33 |
| 313397BQ3 | 02/08/17 | 07/15/16 | 99.752 | 2.48 |
| 313397BR1 | 02/09/17 | 08/18/16 | 99.801 | 1.99 |
| 313397BS9 | 02/10/17 | 02/22/16 | 99.484 | 5.16 |
| 313397BV2 | 02/13/17 | 05/06/16 | 99.662 | 3.38 |
| 313397BW0 | 02/14/17 | 06/23/16 | 99.692 | 3.08 |
| 313397BX8 | 02/15/17 | 04/13/16 | 99.589 | 4.11 |
| 313397BY6 | 02/16/17 | 02/15/17 | 99.999 | 0.01 |
| 313397BZ3 | 02/17/17 | 02/29/16 | 99.430 | 5.70 |
| 313397CD1 | 02/21/17 | 02/25/16 | 99.457 | 5.43 |
| 313397CE9 | 02/22/17 | 02/06/17 | 99.980 | 0.20 |
| 313397CF6 | 02/23/17 | 10/28/16 | 99.875 | 1.25 |
| 313397CG4 | 02/24/17 | 08/23/16 | 99.779 | 2.21 |
| 313397CK5 | 02/27/17 | 10/28/16 | 99.871 | 1.29 |
| 313397CL3 | 02/28/17 | 08/29/16 | 99.757 | 2.43 |
| 313397CM1 | 03/01/17 | 03/08/16 | 99.364 | 6.36 |
| 313397CN9 | 03/02/17 | 03/11/16 | 99.357 | 6.43 |
| 313397CP4 | 03/03/17 | 06/22/16 | 99.651 | 3.49 |
| 313397CS8 | 03/06/17 | 09/15/16 | 99.780 | 2.20 |

Section III-E (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313397CT6 | 03/07/17 | 03/14/16 | 99.354 | 6.46 |
| 313397CU3 | 03/08/17 | 03/07/17 | 99.999 | 0.01 |
| 313397CV1 | 03/09/17 | 04/20/16 | 99.524 | 4.76 |
| 313397CW9 | 03/10/17 | 03/30/16 | 99.473 | 5.27 |
| 313397CZ2 | 03/13/17 | 04/21/16 | 99.511 | 4.89 |
| 313397DA6 | 03/14/17 | 07/22/16 | 99.693 | 3.07 |
| 313397DB4 | 03/15/17 | 06/21/16 | 99.625 | 3.75 |
| 313397DC2 | 03/16/17 | 07/12/16 | 99.698 | 3.02 |
| 313397DD0 | 03/17/17 | 07/07/16 | 99.705 | 2.95 |
| 313397DG3 | 03/20/17 | 08/03/16 | 99.726 | 2.74 |
| 313397DH1 | 03/21/17 | 06/30/16 | 99.692 | 3.08 |
| 313397DJ7 | 03/22/17 | 07/20/16 | 99.673 | 3.27 |
| 313397DK4 | 03/23/17 | 09/01/16 | 99.735 | 2.65 |
| 313397DL2 | 03/24/17 | 03/28/16 | 99.428 | 5.72 |
| 313397DP3 | 03/27/17 | 05/31/16 | 99.542 | 4.58 |
| 313397DQ1 | 03/28/17 | 09/09/16 | 99.742 | 2.58 |
| 313397DR9 | 03/29/17 | 07/25/16 | 99.671 | 3.29 |
| 313397DS7 | 03/30/17 | 04/27/16 | 99.523 | 4.77 |
| 313397DT5 | 03/31/17 | 04/05/16 | 99.450 | 5.50 |
| 313397DW8 | 04/03/17 | 04/07/16 | 99.438 | 5.62 |
| 313397DX6 | 04/04/17 | 06/13/16 | 99.566 | 4.34 |
| 313397DY4 | 04/05/17 | 06/22/16 | 99.589 | 4.11 |
| 313397DZ1 | 04/06/17 | 04/20/16 | 99.464 | 5.36 |
| 313397EA5 | 04/07/17 | 04/13/16 | 99.452 | 5.48 |
| 313397ED9 | 04/10/17 | 04/18/16 | 99.455 | 5.45 |
| 313397EE7 | 04/11/17 | 06/30/16 | 99.660 | 3.40 |
| 313397EF4 | 04/12/17 | 06/09/16 | 99.540 | 4.60 |
| 313397EG2 | 04/13/17 | 07/22/16 | 99.639 | 3.61 |
| 313397EH0 | 04/14/17 | 06/23/16 | 99.578 | 4.22 |
| 313397EL1 | 04/17/17 | 06/23/16 | 99.574 | 4.26 |
| 313397EM9 | 04/18/17 | 10/06/16 | 99.758 | 2.42 |
| 313397EN7 | 04/19/17 | 04/18/17 | 99.998 | 0.02 |
| 313397EP2 | 04/20/17 | 10/06/16 | 99.755 | 2.45 |
| 313397EQ0 | 04/21/17 | 05/16/16 | 99.499 | 5.01 |
| 313397ET4 | 04/24/17 | 05/26/16 | 99.417 | 5.83 |
| 313397EU1 | 04/25/17 | 05/02/16 | 99.473 | 5.27 |
| 313397EV9 | 04/26/17 | 10/28/16 | 99.765 | 2.35 |
| 313397EW7 | 04/27/17 | 10/06/16 | 99.746 | 2.54 |
| 313397EX5 | 04/28/17 | 10/06/16 | 99.745 | 2.55 |
| 313397FA4 | 05/01/17 | 06/30/16 | 99.627 | 3.73 |
| 313397FB2 | 05/02/17 | 09/20/16 | 99.676 | 3.24 |
| 313397FC0 | 05/03/17 | 07/13/16 | 99.592 | 4.08 |
| 313397FD8 | 05/04/17 | 10/19/16 | 99.740 | 2.60 |
| 313397FE6 | 05/05/17 | 07/28/16 | 99.610 | 3.90 |
| 313397FH9 | 05/08/17 | 07/28/16 | 99.606 | 3.94 |
| 313397FJ5 | 05/09/17 | 09/30/16 | 99.721 | 2.79 |
| 313397FK2 | 05/10/17 | 09/06/16 | 99.672 | 3.28 |
| 313397FL0 | 05/11/17 | 05/25/16 | 99.366 | 6.34 |

Section III-E (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313397FM8 | 05/12/17 | 05/11/17 | 99.998 | 0.02 |
| 313397FQ9 | 05/15/17 | 05/31/16 | 99.375 | 6.25 |
| 313397FR7 | 05/16/17 | 09/22/16 | 99.682 | 3.18 |
| 313397FS5 | 05/17/17 | 10/21/16 | 99.711 | 2.89 |
| 313397FT3 | 05/18/17 | 06/23/16 | 99.507 | 4.93 |
| 313397FU0 | 05/19/17 | 10/03/16 | 99.696 | 3.04 |
| 313397FX4 | 05/22/17 | 10/21/16 | 99.704 | 2.96 |
| 313397FY2 | 05/23/17 | 10/06/16 | 99.682 | 3.18 |
| 313397FZ9 | 05/24/17 | 10/11/16 | 99.688 | 3.12 |
| 313397GA3 | 05/25/17 | 05/31/16 | 99.357 | 6.43 |
| 313397GB1 | 05/26/17 | 08/29/16 | 99.644 | 3.56 |
| 313397GF2 | 05/30/17 | 07/15/16 | 99.539 | 4.61 |
| 313397GG0 | 05/31/17 | 05/31/16 | 99.346 | 6.54 |
| 313397GH8 | 06/01/17 | 06/29/16 | 99.579 | 4.21 |
| 313397GJ4 | 06/02/17 | 10/18/16 | 99.691 | 3.09 |
| 313397GM7 | 06/05/17 | 12/12/16 | 99.742 | 2.58 |
| 313397GN5 | 06/06/17 | 12/12/16 | 99.741 | 2.59 |
| 313397GP0 | 06/07/17 | 07/06/16 | 99.580 | 4.20 |
| 313397GQ8 | 06/08/17 | 09/30/16 | 99.672 | 3.28 |
| 313397GR6 | 06/09/17 | 06/29/16 | 99.569 | 4.31 |
| 313397GU9 | 06/12/17 | 01/06/17 | 99.795 | 2.05 |
| 313397GV7 | 06/13/17 | 08/31/16 | 99.603 | 3.97 |
| 313397GW5 | 06/14/17 | 09/23/16 | 99.637 | 3.63 |
| 313397GX3 | 06/15/17 | 06/20/16 | 99.460 | 5.40 |
| 313397GY1 | 06/16/17 | 06/30/16 | 99.552 | 4.48 |
| 313397HB0 | 06/19/17 | 10/17/16 | 99.667 | 3.33 |
| 313397HC8 | 06/20/17 | 10/17/16 | 99.665 | 3.35 |
| 313397HD6 | 06/21/17 | 07/27/16 | 99.497 | 5.03 |
| 313397HE4 | 06/22/17 | 10/11/16 | 99.633 | 3.67 |
| 313397HF1 | 06/23/17 | 07/12/16 | 99.491 | 5.09 |
| 313397HJ3 | 06/26/17 | 12/23/16 | 99.723 | 2.77 |
| 313397HK0 | 06/27/17 | 07/14/16 | 99.488 | 5.12 |
| 313397HL8 | 06/28/17 | 12/29/16 | 99.749 | 2.51 |
| 313397HM6 | 06/29/17 | 06/28/17 | 99.997 | 0.03 |
| 313397HN4 | 06/30/17 | 03/03/17 | 99.775 | 2.25 |
| 313397HR5 | 07/03/17 | 07/15/16 | 99.461 | 5.39 |
| 313397HT1 | 07/05/17 | 07/28/16 | 99.459 | 5.41 |
| 313397HU8 | 07/06/17 | 09/27/16 | 99.601 | 3.99 |
| 313397HV6 | 07/07/17 | 08/18/16 | 99.538 | 4.62 |
| 313397HY0 | 07/10/17 | 01/12/17 | 99.736 | 2.64 |
| 313397HZ7 | 07/11/17 | 07/15/16 | 99.448 | 5.52 |
| 313397JA0 | 07/12/17 | 08/18/16 | 99.531 | 4.69 |
| 313397JB8 | 07/13/17 | 08/04/16 | 99.514 | 4.86 |
| 313397JC6 | 07/14/17 | 07/13/17 | 99.997 | 0.03 |
| 313397JF9 | 07/17/17 | 08/16/16 | 99.507 | 4.93 |
| 313397JG7 | 07/18/17 | 11/16/16 | 99.600 | 4.00 |
| 313397JH5 | 07/19/17 | 11/23/16 | 99.610 | 3.90 |
| 313397JJ1 | 07/20/17 | 08/04/16 | 99.494 | 5.06 |

Section III-E (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313397JK8 | 07/21/17 | 07/20/17 | 99.997 | 0.03 |
| 313397JN2 | 07/24/17 | 01/05/17 | 99.711 | 2.89 |
| 313397JP7 | 07/25/17 | 01/12/17 | 99.704 | 2.96 |
| 313397JQ5 | 07/26/17 | 01/27/17 | 99.705 | 2.95 |
| 313397JR3 | 07/27/17 | 01/11/17 | 99.710 | 2.90 |
| 313397JS1 | 07/28/17 | 07/27/17 | 99.997 | 0.03 |
| 313397JV4 | 07/31/17 | 07/28/17 | 99.992 | 0.08 |
| 313397JW2 | 08/01/17 | 09/14/16 | 99.483 | 5.17 |
| 313397JX0 | 08/02/17 | 02/02/17 | 99.688 | 3.12 |
| 313397JY8 | 08/03/17 | 01/23/17 | 99.680 | 3.20 |
| 313397JZ5 | 08/04/17 | 09/08/16 | 99.482 | 5.18 |
| 313397KC4 | 08/07/17 | 11/10/16 | 99.569 | 4.31 |
| 313397KD2 | 08/08/17 | 08/09/16 | 99.444 | 5.56 |
| 313397KE0 | 08/09/17 | 09/07/16 | 99.473 | 5.27 |
| 313397KF7 | 08/10/17 | 01/25/17 | 99.674 | 3.26 |
| 313397KG5 | 08/11/17 | 01/27/17 | 99.673 | 3.27 |
| 313397KK6 | 08/14/17 | 08/22/16 | 99.445 | 5.55 |
| 313397KL4 | 08/15/17 | 08/26/16 | 99.430 | 5.70 |
| 313397KM2 | 08/16/17 | 08/31/16 | 99.407 | 5.93 |
| 313397KN0 | 08/17/17 | 09/02/16 | 99.438 | 5.62 |
| 313397KP5 | 08/18/17 | 08/31/16 | 99.404 | 5.96 |
| 313397KS9 | 08/21/17 | 09/01/16 | 99.400 | 6.00 |
| 313397KT7 | 08/22/17 | 08/25/16 | 99.417 | 5.83 |
| 313397KU4 | 08/23/17 | 02/09/17 | 99.680 | 3.20 |
| 313397KV2 | 08/24/17 | 09/29/16 | 99.479 | 5.21 |
| 313397KW0 | 08/25/17 | 09/20/16 | 99.454 | 5.46 |
| 313397KZ3 | 08/28/17 | 12/20/16 | 99.561 | 4.39 |
| 313397LA7 | 08/29/17 | 03/07/17 | 99.606 | 3.94 |
| 313397LB5 | 08/30/17 | 09/21/16 | 99.447 | 5.53 |
| 313397LC3 | 08/31/17 | 09/09/16 | 99.417 | 5.83 |
| 313397LD1 | 09/01/17 | 09/12/16 | 99.400 | 6.00 |
| 313397LH2 | 09/05/17 | 10/04/16 | 99.440 | 5.60 |
| 313397LJ8 | 09/06/17 | 09/08/16 | 99.395 | 6.05 |
| 313397LK5 | 09/07/17 | 09/09/16 | 99.385 | 6.15 |
| 313397LL3 | 09/08/17 | 01/27/17 | 99.614 | 3.86 |
| 313397LP4 | 09/11/17 | 03/03/17 | 99.573 | 4.27 |
| 313397LQ2 | 09/12/17 | 09/14/16 | 99.380 | 6.20 |
| 313397LR0 | 09/13/17 | 11/14/16 | 99.478 | 5.22 |
| 313397LS8 | 09/14/17 | 02/16/17 | 99.627 | 3.73 |
| 313397LT6 | 09/15/17 | 11/16/16 | 99.466 | 5.34 |
| 313397LW9 | 09/18/17 | 09/22/16 | 99.368 | 6.32 |
| 313397LX7 | 09/19/17 | 03/03/17 | 99.539 | 4.61 |
| 313397LY5 | 09/20/17 | 09/30/16 | 99.408 | 5.92 |
| 313397LZ2 | 09/21/17 | 10/14/16 | 99.411 | 5.89 |
| 313397MA6 | 09/22/17 | 09/23/16 | 99.403 | 5.97 |
| 313397MD0 | 09/25/17 | 09/30/16 | 99.400 | 6.00 |
| 313397ME8 | 09/26/17 | 03/22/17 | 99.540 | 4.60 |
| 313397MF5 | 09/27/17 | 09/30/16 | 99.397 | 6.03 |
| 313397MG3 | 09/28/17 | 12/19/16 | 99.481 | 5.19 |

Section III-E (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313397MH1 | 09/29/17 | 09/28/17 | 99.997 | 0.03 |
| 313397ML2 | 10/02/17 | 10/06/16 | 99.358 | 6.42 |
| 313397MM0 | 10/03/17 | 10/21/16 | 99.393 | 6.07 |
| 313397MN8 | 10/04/17 | 03/02/17 | 99.508 | 4.92 |
| 313397MP3 | 10/05/17 | 10/13/16 | 99.375 | 6.25 |
| 313397MQ1 | 10/06/17 | 02/03/17 | 99.558 | 4.42 |
| 313397MU2 | 10/10/17 | 10/13/16 | 99.339 | 6.61 |
| 313397MV0 | 10/11/17 | 03/06/17 | 99.489 | 5.11 |
| 313397MW8 | 10/12/17 | 03/17/17 | 99.483 | 5.17 |
| 313397MX6 | 10/13/17 | 01/12/17 | 99.475 | 5.25 |
| 313397NA5 | 10/16/17 | 11/15/16 | 99.377 | 6.23 |
| 313397NB3 | 10/17/17 | 03/03/17 | 99.462 | 5.38 |
| 313397NC1 | 10/18/17 | 01/12/17 | 99.458 | 5.42 |
| 313397ND9 | 10/19/17 | 03/22/17 | 99.473 | 5.27 |
| 313397NE7 | 10/20/17 | 01/26/17 | 99.488 | 5.12 |
| 313397NH0 | 10/23/17 | 04/21/17 | 99.538 | 4.62 |
| 313397NJ6 | 10/24/17 | 01/25/17 | 99.479 | 5.21 |
| 313397NK3 | 10/25/17 | 02/21/17 | 99.535 | 4.65 |
| 313397NL1 | 10/26/17 | 03/17/17 | 99.443 | 5.57 |
| 313397NM9 | 10/27/17 | 01/24/17 | 99.471 | 5.29 |
| 313397NQ0 | 10/30/17 | 04/18/17 | 99.518 | 4.82 |
| 313397NR8 | 10/31/17 | 02/10/17 | 99.496 | 5.04 |
| 313397NS6 | 11/01/17 | 11/07/16 | 99.352 | 6.48 |
| 313397NT4 | 11/02/17 | 02/01/17 | 99.452 | 5.48 |
| 313397NU1 | 11/03/17 | 11/08/16 | 99.350 | 6.50 |
| 313397NX5 | 11/06/17 | 02/28/17 | 99.491 | 5.09 |
| 313397NY3 | 11/07/17 | 02/08/17 | 99.456 | 5.44 |
| 313397NZ0 | 11/08/17 | 05/02/17 | 99.514 | 4.86 |
| 313397PA3 | 11/09/17 | 02/08/17 | 99.452 | 5.48 |
| 313397PB1 | 11/10/17 | 11/15/16 | 99.310 | 6.90 |
| 313397PE5 | 11/13/17 | 11/10/17 | 99.992 | 0.08 |
| 313397PF2 | 11/14/17 | 11/22/16 | 99.306 | 6.94 |
| 313397PG0 | 11/15/17 | 03/23/17 | 99.388 | 6.12 |
| 313397PH8 | 11/16/17 | 11/23/16 | 99.304 | 6.96 |
| 313397PJ4 | 11/17/17 | 11/16/17 | 99.997 | 0.03 |
| 313397PM7 | 11/20/17 | 01/05/17 | 99.389 | 6.11 |
| 313397PN5 | 11/21/17 | 03/16/17 | 99.340 | 6.60 |
| 313397PP0 | 11/22/17 | 02/02/17 | 99.390 | 6.10 |
| 313397PR6 | 11/24/17 | 01/25/17 | 99.360 | 6.40 |
| 313397PU9 | 11/27/17 | 04/21/17 | 99.432 | 5.68 |
| 313397PV7 | 11/28/17 | 11/30/16 | 99.284 | 7.16 |
| 313397PW5 | 11/29/17 | 03/16/17 | 99.334 | 6.66 |
| 313397PX3 | 11/30/17 | 02/01/17 | 99.371 | 6.29 |
| 313397PY1 | 12/01/17 | 12/19/16 | 99.267 | 7.33 |
| 313397QB0 | 12/04/17 | 04/10/17 | 99.379 | 6.21 |
| 313397QC8 | 12/05/17 | 03/22/17 | 99.319 | 6.81 |
| 313397QD6 | 12/06/17 | 03/16/17 | 99.308 | 6.92 |
| 313397QE4 | 12/07/17 | 01/06/17 | 99.339 | 6.61 |

Section III-E (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 313397QF1 | 12/08/17 | 04/04/17 | 99.352 | 6.48 |
| 313397QJ3 | 12/11/17 | 03/08/17 | 99.305 | 6.95 |
| 313397QK0 | 12/12/17 | 03/31/17 | 99.339 | 6.61 |
| 313397QL8 | 12/13/17 | 03/03/17 | 99.295 | 7.05 |
| 313397QM6 | 12/14/17 | 01/26/17 | 99.311 | 6.89 |
| 313397QR5 | 12/18/17 | 07/19/17 | 99.552 | 4.48 |
| 313397QS3 | 12/19/17 | 07/20/17 | 99.552 | 4.48 |
| 313397QV6 | 12/22/17 | 01/17/17 | 99.247 | 7.53 |
| 313397QZ7 | 12/26/17 | 03/27/17 | 99.267 | 7.33 |
| 313397RA1 | 12/27/17 | 01/18/17 | 99.219 | 7.81 |
| 313397RB9 | 12/28/17 | 01/24/17 | 99.249 | 7.51 |
| 313397RC7 | 12/29/17 | 01/25/17 | 99.249 | 7.51 |

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2017

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 31315LAC2 | 01/03/17 | 03/30/16 | 99.512 | 4.88 |
| 31315LAD0 | 01/04/17 | 02/23/16 | 99.429 | 5.71 |
| 31315LAE8 | 01/05/17 | 12/29/16 | 99.993 | 0.07 |
| 31315LAF5 | 01/06/17 | 12/28/16 | 99.988 | 0.12 |
| 31315LAJ7 | 01/09/17 | 03/31/16 | 99.566 | 4.34 |
| 31315LAK4 | 01/10/17 | 01/09/17 | 99.999 | 0.01 |
| 31315LAL2 | 01/11/17 | 12/15/16 | 99.962 | 0.38 |
| 31315LAM0 | 01/12/17 | 10/07/16 | 99.907 | 0.93 |
| 31315LAN8 | 01/13/17 | 01/06/17 | 99.990 | 0.10 |
| 31315LAS7 | 01/17/17 | 06/30/16 | 99.727 | 2.73 |
| 31315LAT5 | 01/18/17 | 03/16/16 | 99.393 | 6.07 |
| 31315LAU2 | 01/19/17 | 01/18/17 | 99.999 | 0.01 |
| 31315LAV0 | 01/20/17 | 01/21/16 | 99.260 | 7.40 |
| 31315LAY4 | 01/23/17 | 04/08/16 | 99.541 | 4.59 |
| 31315LAZ1 | 01/24/17 | 01/23/17 | 99.999 | 0.01 |
| 31315LBA5 | 01/25/17 | 05/19/16 | 99.597 | 4.03 |
| 31315LBB3 | 01/26/17 | 01/17/17 | 99.988 | 0.12 |
| 31315LBC1 | 01/27/17 | 04/11/16 | 99.558 | 4.42 |
| 31315LBF4 | 01/30/17 | 10/27/16 | 99.902 | 0.98 |
| 31315LBG2 | 01/31/17 | 08/11/16 | 99.769 | 2.31 |
| 31315LBH0 | 02/01/17 | 02/02/16 | 99.333 | 6.67 |
| 31315LBJ6 | 02/02/17 | 02/01/17 | 99.999 | 0.01 |
| 31315LBK3 | 02/03/17 | 04/26/16 | 99.536 | 4.64 |
| 31315LBN7 | 02/06/17 | 02/24/16 | 99.356 | 6.44 |
| 31315LBP2 | 02/07/17 | 02/05/16 | 99.331 | 6.69 |
| 31315LBQ0 | 02/08/17 | 02/07/17 | 99.999 | 0.01 |
| 31315LBR8 | 02/09/17 | 02/10/16 | 99.351 | 6.49 |
| 31315LBS6 | 02/10/17 | 10/06/16 | 99.831 | 1.69 |
| 31315LBV9 | 02/13/17 | 02/06/17 | 99.992 | 0.08 |
| 31315LBW7 | 02/14/17 | 02/13/17 | 99.999 | 0.01 |
| 31315LBX5 | 02/15/17 | 05/05/16 | 99.539 | 4.61 |
| 31315LBY3 | 02/16/17 | 02/17/16 | 99.312 | 6.88 |
| 31315LBZ0 | 02/17/17 | 07/29/16 | 99.696 | 3.04 |
| 31315LCD8 | 02/21/17 | 02/02/17 | 99.975 | 0.25 |
| 31315LCE6 | 02/22/17 | 02/21/17 | 99.999 | 0.01 |
| 31315LCF3 | 02/23/17 | 02/22/17 | 99.999 | 0.01 |
| 31315LCG1 | 02/24/17 | 05/19/16 | 99.547 | 4.53 |
| 31315LCK2 | 02/27/17 | 02/17/17 | 99.985 | 0.15 |
| 31315LCL0 | 02/28/17 | 02/21/17 | 99.990 | 0.10 |
| 31315LCM8 | 03/01/17 | 02/28/17 | 99.999 | 0.01 |
| 31315LCN6 | 03/02/17 | 02/24/17 | 99.994 | 0.06 |
| 31315LCP1 | 03/03/17 | 03/02/17 | 99.999 | 0.01 |

Section III-F (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 31315LCS5 | 03/06/17 | 07/29/16 | 99.664 | 3.36 |
| 31315LCT3 | 03/07/17 | 03/08/16 | 99.256 | 7.44 |
| 31315LCU0 | 03/08/17 | 02/27/17 | 99.989 | 0.11 |
| 31315LCV8 | 03/09/17 | 03/09/16 | 99.242 | 7.58 |
| 31315LCW6 | 03/10/17 | 03/10/16 | 99.219 | 7.81 |
| 31315LCZ9 | 03/13/17 | 02/13/17 | 99.958 | 0.42 |
| 31315LDA3 | 03/14/17 | 03/13/17 | 99.999 | 0.01 |
| 31315LDB1 | 03/15/17 | 08/22/16 | 99.681 | 3.19 |
| 31315LDC9 | 03/16/17 | 03/09/17 | 99.992 | 0.08 |
| 31315LDD7 | 03/17/17 | 02/22/17 | 99.965 | 0.35 |
| 31315LDG0 | 03/20/17 | 06/15/16 | 99.544 | 4.56 |
| 31315LDH8 | 03/21/17 | 02/28/17 | 99.971 | 0.29 |
| 31315LDJ4 | 03/22/17 | 03/21/17 | 99.998 | 0.02 |
| 31315LDK1 | 03/23/17 | 09/14/16 | 99.689 | 3.11 |
| 31315LDL9 | 03/24/17 | 08/11/16 | 99.650 | 3.50 |
| 31315LDP0 | 03/27/17 | 03/24/17 | 99.994 | 0.06 |
| 31315LDQ8 | 03/28/17 | 03/27/17 | 99.998 | 0.02 |
| 31315LDR6 | 03/29/17 | 03/28/17 | 99.998 | 0.02 |
| 31315LDS4 | 03/30/17 | 03/22/17 | 99.986 | 0.14 |
| 31315LDT2 | 03/31/17 | 08/30/16 | 99.682 | 3.18 |
| 31315LDW5 | 04/03/17 | 05/31/16 | 99.420 | 5.80 |
| 31315LDX3 | 04/04/17 | 03/28/17 | 99.986 | 0.14 |
| 31315LDY1 | 04/05/17 | 04/04/17 | 99.998 | 0.02 |
| 31315LDZ8 | 04/06/17 | 09/26/16 | 99.733 | 2.67 |
| 31315LEA2 | 04/07/17 | 03/29/17 | 99.984 | 0.16 |
| 31315LED6 | 04/10/17 | 12/09/16 | 99.802 | 1.98 |
| 31315LEE4 | 04/11/17 | 04/10/17 | 99.998 | 0.02 |
| 31315LEF1 | 04/12/17 | 12/08/16 | 99.807 | 1.93 |
| 31315LEG9 | 04/13/17 | 04/07/17 | 99.987 | 0.13 |
| 31315LEL8 | 04/17/17 | 09/06/16 | 99.667 | 3.33 |
| 31315LEM6 | 04/18/17 | 11/15/16 | 99.728 | 2.72 |
| 31315LEN4 | 04/19/17 | 04/21/16 | 99.336 | 6.64 |
| 31315LEP9 | 04/20/17 | 03/16/17 | 99.925 | 0.75 |
| 31315LEQ7 | 04/21/17 | 04/18/17 | 99.994 | 0.06 |
| 31315LET1 | 04/24/17 | 04/17/17 | 99.987 | 0.13 |
| 31315LEU8 | 04/25/17 | 03/28/17 | 99.939 | 0.61 |
| 31315LEV6 | 04/26/17 | 04/19/17 | 99.987 | 0.13 |
| 31315LEW4 | 04/27/17 | 01/25/17 | 99.853 | 1.47 |
| 31315LEX2 | 04/28/17 | 12/15/16 | 99.784 | 2.16 |
| 31315LFA1 | 05/01/17 | 11/23/16 | 99.722 | 2.78 |
| 31315LFB9 | 05/02/17 | 11/01/16 | 99.718 | 2.82 |
| 31315LFC7 | 05/03/17 | 04/03/17 | 99.937 | 0.63 |
| 31315LFD5 | 05/04/17 | 05/03/17 | 99.998 | 0.02 |
| 31315LFE3 | 05/05/17 | 04/28/17 | 99.985 | 0.15 |
| 31315LFH6 | 05/08/17 | 04/13/17 | 99.945 | 0.55 |
| 31315LFJ2 | 05/09/17 | 05/10/16 | 99.368 | 6.32 |
| 31315LFK9 | 05/10/17 | 12/09/16 | 99.723 | 2.77 |
| 31315LFL7 | 05/11/17 | 05/10/17 | 99.998 | 0.02 |

Section III-F (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 31315LFM5 | 05/12/17 | 05/11/17 | 99.998 | 0.02 |
| 31315LFQ6 | 05/15/17 | 02/13/17 | 99.854 | 1.46 |
| 31315LFR4 | 05/16/17 | 05/16/16 | 99.331 | 6.69 |
| 31315LFS2 | 05/17/17 | 05/16/17 | 99.998 | 0.02 |
| 31315LFT0 | 05/18/17 | 11/15/16 | 99.658 | 3.42 |
| 31315LFU7 | 05/19/17 | 05/18/17 | 99.998 | 0.02 |
| 31315LFX1 | 05/22/17 | 05/15/17 | 99.987 | 0.13 |
| 31315LFY9 | 05/23/17 | 05/22/17 | 99.998 | 0.02 |
| 31315LFZ6 | 05/24/17 | 05/23/17 | 99.998 | 0.02 |
| 31315LGA0 | 05/25/17 | 05/24/17 | 99.998 | 0.02 |
| 31315LGB8 | 05/26/17 | 05/15/17 | 99.978 | 0.22 |
| 31315LGF9 | 05/30/17 | 11/22/16 | 99.659 | 3.41 |
| 31315LGG7 | 05/31/17 | 05/30/17 | 99.998 | 0.02 |
| 31315LGH5 | 06/01/17 | 08/12/16 | 99.484 | 5.16 |
| 31315LGJ1 | 06/02/17 | 09/07/16 | 99.561 | 4.39 |
| 31315LGM4 | 06/05/17 | 06/02/17 | 99.994 | 0.06 |
| 31315LGN2 | 06/06/17 | 09/30/16 | 99.592 | 4.08 |
| 31315LGP7 | 06/07/17 | 06/06/17 | 99.998 | 0.02 |
| 31315LGQ5 | 06/08/17 | 06/01/17 | 99.987 | 0.13 |
| 31315LGR3 | 06/09/17 | 11/23/16 | 99.615 | 3.85 |
| 31315LGU6 | 06/12/17 | 05/19/17 | 99.949 | 0.51 |
| 31315LGV4 | 06/13/17 | 06/12/17 | 99.998 | 0.02 |
| 31315LGW2 | 06/14/17 | 06/13/17 | 99.998 | 0.02 |
| 31315LGX0 | 06/15/17 | 08/16/16 | 99.463 | 5.37 |
| 31315LGY8 | 06/16/17 | 07/07/16 | 99.465 | 5.35 |
| 31315LHB7 | 06/19/17 | 05/31/17 | 99.958 | 0.42 |
| 31315LHC5 | 06/20/17 | 04/27/17 | 99.881 | 1.19 |
| 31315LHD3 | 06/21/17 | 06/15/17 | 99.986 | 0.14 |
| 31315LHE1 | 06/22/17 | 06/22/16 | 99.311 | 6.89 |
| 31315LHF8 | 06/23/17 | 06/24/16 | 99.424 | 5.76 |
| 31315LHJ0 | 06/26/17 | 12/14/16 | 99.644 | 3.56 |
| 31315LHK7 | 06/27/17 | 12/28/16 | 99.655 | 3.45 |
| 31315LHL5 | 06/28/17 | 12/14/16 | 99.641 | 3.59 |
| 31315LHM3 | 06/29/17 | 06/15/17 | 99.964 | 0.36 |
| 31315LHN1 | 06/30/17 | 08/10/16 | 99.410 | 5.90 |
| 31315LHR2 | 07/03/17 | 07/21/16 | 99.373 | 6.27 |
| 31315LHT8 | 07/05/17 | 06/02/17 | 99.922 | 0.78 |
| 31315LHU5 | 07/06/17 | 06/06/17 | 99.923 | 0.77 |
| 31315LHV3 | 07/07/17 | 06/14/17 | 99.935 | 0.65 |
| 31315LHY7 | 07/10/17 | 07/07/17 | 99.992 | 0.08 |
| 31315LHZ4 | 07/11/17 | 07/10/17 | 99.997 | 0.03 |
| 31315LJA7 | 07/12/17 | 06/12/17 | 99.918 | 0.82 |
| 31315LJB5 | 07/13/17 | 07/12/17 | 99.997 | 0.03 |
| 31315LJC3 | 07/14/17 | 05/11/17 | 99.851 | 1.49 |
| 31315LJF6 | 07/17/17 | 07/10/17 | 99.980 | 0.20 |
| 31315LJG4 | 07/18/17 | 06/21/17 | 99.926 | 0.74 |
| 31315LJH2 | 07/19/17 | 06/21/17 | 99.923 | 0.77 |
| 31315LJJ8 | 07/20/17 | 06/13/17 | 99.894 | 1.06 |

Section III-F (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 31315LJK5 | 07/21/17 | 10/13/16 | 99.469 | 5.31 |
| 31315LJN9 | 07/24/17 | 07/21/17 | 99.992 | 0.08 |
| 31315LJP4 | 07/25/17 | 07/25/16 | 99.311 | 6.89 |
| 31315LJQ2 | 07/26/17 | 07/26/16 | 99.311 | 6.89 |
| 31315LJR0 | 07/27/17 | 07/27/16 | 99.312 | 6.88 |
| 31315LJS8 | 07/28/17 | 10/25/16 | 99.509 | 4.91 |
| 31315LJV1 | 07/31/17 | 08/10/16 | 99.329 | 6.71 |
| 31315LJW9 | 08/01/17 | 10/31/16 | 99.500 | 5.00 |
| 31315LJX7 | 08/02/17 | 08/01/17 | 99.997 | 0.03 |
| 31315LJY5 | 08/03/17 | 04/28/17 | 99.768 | 2.32 |
| 31315LJZ2 | 08/04/17 | 07/25/17 | 99.971 | 0.29 |
| 31315LKC1 | 08/07/17 | 07/06/17 | 99.908 | 0.92 |
| 31315LKD9 | 08/08/17 | 08/07/17 | 99.997 | 0.03 |
| 31315LKE7 | 08/09/17 | 08/08/17 | 99.997 | 0.03 |
| 31315LKF4 | 08/10/17 | 07/12/17 | 99.917 | 0.83 |
| 31315LKG2 | 08/11/17 | 08/31/16 | 99.320 | 6.80 |
| 31315LKK3 | 08/14/17 | 02/14/17 | 99.648 | 3.52 |
| 31315LKL1 | 08/15/17 | 08/17/16 | 99.314 | 6.86 |
| 31315LKM9 | 08/16/17 | 08/15/17 | 99.997 | 0.03 |
| 31315LKN7 | 08/17/17 | 08/16/17 | 99.997 | 0.03 |
| 31315LKP2 | 08/18/17 | 08/18/16 | 99.300 | 7.00 |
| 31315LKS6 | 08/21/17 | 07/25/17 | 99.922 | 0.78 |
| 31315LKT4 | 08/22/17 | 08/15/17 | 99.980 | 0.20 |
| 31315LKU1 | 08/23/17 | 08/16/17 | 99.983 | 0.17 |
| 31315LKV9 | 08/24/17 | 08/23/17 | 99.997 | 0.03 |
| 31315LKW7 | 08/25/17 | 09/08/16 | 99.391 | 6.09 |
| 31315LKZ0 | 08/28/17 | 08/25/17 | 99.991 | 0.09 |
| 31315LLA4 | 08/29/17 | 08/28/17 | 99.997 | 0.03 |
| 31315LLB2 | 08/30/17 | 08/30/16 | 99.262 | 7.38 |
| 31315LLC0 | 08/31/17 | 08/24/17 | 99.983 | 0.17 |
| 31315LLD8 | 09/01/17 | 09/07/16 | 99.332 | 6.68 |
| 31315LLH9 | 09/05/17 | 06/02/17 | 99.736 | 2.64 |
| 31315LLJ5 | 09/06/17 | 09/05/17 | 99.997 | 0.03 |
| 31315LLK2 | 09/07/17 | 08/31/17 | 99.982 | 0.18 |
| 31315LLL0 | 09/08/17 | 11/30/16 | 99.373 | 6.27 |
| 31315LLP1 | 09/11/17 | 09/15/16 | 99.313 | 6.87 |
| 31315LLQ9 | 09/12/17 | 09/01/17 | 99.970 | 0.30 |
| 31315LLR7 | 09/13/17 | 06/14/17 | 99.740 | 2.60 |
| 31315LLS5 | 09/14/17 | 09/13/17 | 99.997 | 0.03 |
| 31315LLT3 | 09/15/17 | 04/18/17 | 99.629 | 3.71 |
| 31315LLW6 | 09/18/17 | 09/12/17 | 99.984 | 0.16 |
| 31315LLX4 | 09/19/17 | 09/18/17 | 99.997 | 0.03 |
| 31315LLY2 | 09/20/17 | 06/19/17 | 99.731 | 2.69 |
| 31315LLZ9 | 09/21/17 | 08/23/17 | 99.919 | 0.81 |
| 31315LMA3 | 09/22/17 | 09/14/17 | 99.978 | 0.22 |
| 31315LMD7 | 09/25/17 | 12/05/16 | 99.330 | 6.70 |
| 31315LME5 | 09/26/17 | 09/19/17 | 99.981 | 0.19 |
| 31315LMF2 | 09/27/17 | 09/26/17 | 99.997 | 0.03 |

Section III-F (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 31315LMG0 | 09/28/17 | 09/27/17 | 99.997 | 0.03 |
| 31315LMH8 | 09/29/17 | 10/27/16 | 99.373 | 6.27 |
| 31315LML9 | 10/02/17 | 10/18/16 | 99.341 | 6.59 |
| 31315LMM7 | 10/03/17 | 10/04/16 | 99.292 | 7.08 |
| 31315LMN5 | 10/04/17 | 10/03/17 | 99.997 | 0.03 |
| 31315LMP0 | 10/05/17 | 09/25/17 | 99.972 | 0.28 |
| 31315LMQ8 | 10/06/17 | 10/27/16 | 99.355 | 6.45 |
| 31315LMU9 | 10/10/17 | 10/06/17 | 99.989 | 0.11 |
| 31315LMV7 | 10/11/17 | 10/10/17 | 99.997 | 0.03 |
| 31315LMW5 | 10/12/17 | 09/12/17 | 99.916 | 0.84 |
| 31315LMX3 | 10/13/17 | 10/12/17 | 99.997 | 0.03 |
| 31315LNA2 | 10/16/17 | 12/29/16 | 99.321 | 6.79 |
| 31315LNB0 | 10/17/17 | 11/09/16 | 99.345 | 6.55 |
| 31315LNC8 | 10/18/17 | 09/20/17 | 99.921 | 0.79 |
| 31315LND6 | 10/19/17 | 10/13/17 | 99.983 | 0.17 |
| 31315LNE4 | 10/20/17 | 12/01/16 | 99.255 | 7.45 |
| 31315LNH7 | 10/23/17 | 09/22/17 | 99.912 | 0.88 |
| 31315LNJ3 | 10/24/17 | 10/24/16 | 99.290 | 7.10 |
| 31315LNK0 | 10/25/17 | 07/24/17 | 99.718 | 2.82 |
| 31315LNL8 | 10/26/17 | 10/26/16 | 99.270 | 7.30 |
| 31315LNM6 | 10/27/17 | 01/25/17 | 99.427 | 5.73 |
| 31315LNQ7 | 10/30/17 | 10/26/17 | 99.989 | 0.11 |
| 31315LNR5 | 10/31/17 | 11/21/16 | 99.236 | 7.64 |
| 31315LNS3 | 11/01/17 | 11/02/16 | 99.262 | 7.38 |
| 31315LNT1 | 11/02/17 | 05/04/17 | 99.489 | 5.11 |
| 31315LNU8 | 11/03/17 | 03/03/17 | 99.388 | 6.12 |
| 31315LNX2 | 11/06/17 | 10/16/17 | 99.941 | 0.59 |
| 31315LNY0 | 11/07/17 | 10/31/17 | 99.982 | 0.18 |
| 31315LNZ7 | 11/08/17 | 11/07/17 | 99.997 | 0.03 |
| 31315LPA0 | 11/09/17 | 11/08/17 | 99.997 | 0.03 |
| 31315LPB8 | 11/10/17 | 11/10/16 | 99.250 | 7.50 |
| 31315LPE2 | 11/13/17 | 02/14/17 | 99.403 | 5.97 |
| 31315LPF9 | 11/14/17 | 11/15/16 | 99.181 | 8.19 |
| 31315LPG7 | 11/15/17 | 12/09/16 | 99.148 | 8.52 |
| 31315LPH5 | 11/16/17 | 11/16/16 | 99.169 | 8.31 |
| 31315LPJ1 | 11/17/17 | 11/16/17 | 99.997 | 0.03 |
| 31315LPM4 | 11/20/17 | 08/18/17 | 99.726 | 2.74 |
| 31315LPN2 | 11/21/17 | 11/20/17 | 99.997 | 0.03 |
| 31315LPP7 | 11/22/17 | 02/21/17 | 99.391 | 6.09 |
| 31315LPU6 | 11/27/17 | 12/01/16 | 99.118 | 8.82 |
| 31315LPV4 | 11/28/17 | 04/12/17 | 99.348 | 6.52 |
| 31315LPW2 | 11/29/17 | 11/28/17 | 99.997 | 0.03 |
| 31315LPX0 | 11/30/17 | 09/11/17 | 99.771 | 2.29 |
| 31315LPY8 | 12/01/17 | 12/01/16 | 99.128 | 8.72 |
| 31315LQB7 | 12/04/17 | 08/02/17 | 99.635 | 3.65 |
| 31315LQC5 | 12/05/17 | 12/04/17 | 99.997 | 0.03 |
| 31315LQD3 | 12/06/17 | 12/05/17 | 99.997 | 0.03 |
| 31315LQE1 | 12/07/17 | 12/06/17 | 99.997 | 0.03 |

Section III-F (continued)

| CUSIP Number | Maturity Date | Issue Date | Issue Price (% of Principal Amount) | Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value) |
|-----------------|------------------|---------------|---|--|
| 31315LQF8 | 12/08/17 | 11/07/17 | 99.911 | 0.89 |
| 31315LQJ0 | 12/11/17 | 06/08/17 | 99.427 | 5.73 |
| 31315LQK7 | 12/12/17 | 12/11/17 | 99.997 | 0.03 |
| 31315LQL5 | 12/13/17 | 12/06/17 | 99.980 | 0.20 |
| 31315LQM3 | 12/14/17 | 09/12/17 | 99.731 | 2.69 |
| 31315LQR2 | 12/18/17 | 12/11/17 | 99.980 | 0.20 |
| 31315LQT8 | 12/20/17 | 09/18/17 | 99.729 | 2.71 |
| 31315LQV3 | 12/22/17 | 11/21/17 | 99.904 | 0.96 |
| 31315LRA8 | 12/27/17 | 09/21/17 | 99.717 | 2.83 |
| 31315LRB6 | 12/28/17 | 12/28/16 | 99.037 | 9.63 |