

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 2020 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 1/1/20	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2020 1st Period	2020 2nd 2021 1st	2021 2nd Period	2020	2021
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	743.69	0.204308	0.225222	0.247599	76.66	84.22

## 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 2020 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.132163							1.59	
ALTERYX INC	02156BAA1	05/18/18	06/01/23	98.000	0.500	0.9072	6.33	0.010958	0.011008	0.011057	0.011108	0.011158			3.96	3.99
ALTERYX INC	02156BAB9	05/18/18	06/01/23	98.000	0.500	0.9072	6.33	0.010958	0.011008	0.011057	0.011108	0.011158			3.96	3.99
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4730		0.171056	0.174703	0.178411	0.182203	0.186079			63.12	65.83
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025127	0.025122	0.025117	0.025111	0.025105			9.04	9.04
Argentina, Republic	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8670	49.72	0.018441	0.019627	0.020890	0.022234	0.023664			7.24	8.21
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	0.000	N/A		0.610613	0.612297	0.617476	0.616037	0.621506			223.88	225.17
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1754	35.72	0.019239	0.019641	0.020051	0.020469	0.020897			7.13	7.43
Banco de Galicia	059538AR9	07/19/16	07/19/26	100.000	VARIES	8.7499	304.27	0.247121	0.247906	0.248726	0.249582	0.250475			89.36	89.98
Bank of America Corp.	06048WB74	08/02/19	08/02/49	100.000	0.000	4.1568	17.20	0.115467	0.117867	0.120316	0.122817	0.125370			42.72	44.52
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.155231							12.11	
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5514		0.137499	0.138096	0.138709	0.139339	0.139987			49.65	50.09
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2406		0.145866							21.44	
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5092		0.143090	0.143446	0.143812	0.144188	0.144574			51.58	51.85
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5310		0.153961							27.41	
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.151674	0.151987	0.152309	0.152640	0.152981			54.77	55.00
Bank of America Corp.	06048WCU2	06/28/10	06/28/30*	100.000	VARIES	5.8695		0.156118	0.156361						42.02*	
Bank of America Corp.	06048WCY4	08/12/10	08/12/30*	100.000	VARIES	5.3993		0.140873	0.141182	0.141499					43.92*	
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4230		0.008758	0.008864						2.00	
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3835		0.009046	0.009154						2.14	
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.014965	0.015159						3.66	
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	VARIES	5.0520		0.140333	0.140333						37.89	
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3199		0.139781	0.140053	0.140333	0.140619	0.140914			50.42	50.63
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4734		0.015811	0.016006						3.94	
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6605		0.016515	0.016735						4.45	
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.011472	0.011613						3.09	
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6494		0.016487	0.016706						4.44	
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2017		0.134161	0.134515	0.134878	0.135251	0.135633			48.42	48.68
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6999		0.148034	0.148377	0.148729	0.149092	0.149465			53.38	53.64
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.014703	0.014891						4.69	
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4292		0.020857	0.021110						6.68	
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9847		0.010476	0.010580						3.47	
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.011081	0.011224						3.68	
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.153695	0.154112	0.154542	0.154984	0.155440			55.42	55.73
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.010994	0.011137						3.75	
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1717		0.137592	0.137789	0.137990	0.138197	0.138409			49.64	49.78

\* Called in 2020; reportable OID is computed to call date.

SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149870	0.149930	0.149991				53.98	1.95
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152871	0.152921	0.152972				55.06	7.19
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.159738	0.159892	0.160050	0.160213	0.160380		57.57	57.69
Bank of America Corp.	06048WFJ4	03/04/11	03/04/31	100.000	VARIES	5.6399		0.150496	0.150690	0.150890	0.151095	0.151306		54.26	54.41
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2650		0.146030	0.146101	0.146174				52.60	7.89
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.140332	0.140120	0.139902				50.43	9.79
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2102		0.145032	0.144933	0.144832				52.18	12.89
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	2.3129		0.010276	0.010395	0.010515				3.74	0.93
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.148568	0.148493	0.148416				53.46	14.99
Bank of America Corp.	06048WG61	12/23/19	12/23/49	100.000	0.000	3.6664	0.81	0.101844	0.103711	0.105613	0.107549	0.109520		37.03	38.40
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1375		0.135621	0.135851	0.136086	0.136328	0.136576		48.88	49.05
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.061689	0.061836	0.061985				22.24	10.10
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8974		0.135955	0.135966	0.135977	0.135989	0.136001		48.95	48.95
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5242		0.146175	0.146406	0.146643	0.146886	0.147137		52.67	52.84
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1062		0.141878	0.141868	0.141858	0.141848			51.07	26.38
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3483		0.016163	0.016352	0.016544				5.85	2.93
Bank of America Corp.	06048WQQ7	07/14/11	07/14/31	100.000	VARIES	5.5582		0.146882	0.147106	0.147337	0.147574	0.147817		52.99	53.16
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142642	0.142681	0.142721	0.142763	0.142805		51.37	51.40
Bank of America Corp.	06048WGU8	07/14/11	07/14/26*	100.000	VARIES	5.3900		0.145581	0.145828	0.146082				41.14*	
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.139206	0.139430	0.139661	0.139897	0.140140		50.22	50.39
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7457		0.131598	0.131624	0.131650	0.131678	0.131706		47.39	47.41
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.131935	0.132175	0.132421	0.132673	0.132931		47.60	47.78
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3142		0.139104	0.139362	0.139627	0.139899	0.140178		50.17	50.36
Bank of America Corp.	06048WJA9	11/04/11	11/04/31*	100.000	VARIES	5.9880		0.158693	0.158915					48.12*	
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8093		0.154823	0.155006	0.155193	0.155387	0.155585		55.83	55.96
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1904		0.142169	0.142227	0.142287	0.142348	0.142410		51.21	51.25
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.150304	0.150454	0.150608	0.150766	0.150929		54.17	54.28
Bank of America Corp.	06048WLF5	03/30/12	03/30/32*	100.000	VARIES	5.3816		0.146462	0.146548					39.27*	
Bank of America Corp.	06048WLN8	04/16/12	04/16/32*	100.000	VARIES	5.1652		0.138142	0.138296					39.40*	
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30*	100.000	VARIES	5.4874		0.147123	0.147313					41.96*	
Bank of America Corp.	06048WLV6	05/04/12	05/04/32*	100.000	VARIES	5.6986		0.151440	0.151632					45.92*	
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6066		0.009361	0.009437	0.009512	0.009589	0.009666		3.39	3.45
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4139		0.038511	0.038636	0.038762	0.038889	0.039016		13.89	13.98
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.132955	0.133106	0.133262	0.133422	0.133585		47.94	48.06
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8453		0.128850	0.128996	0.129145	0.129298	0.129454		46.45	46.56
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958		0.130828	0.130970	0.131837	0.131266	0.132141		48.03	48.05
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8735		0.129347	0.129499	0.129656	0.129816	0.129980		46.62	46.74
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7034		0.124940	0.125086	0.125236	0.125389	0.125546		45.03	45.14
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIES	4.8649		0.129390	0.129536	0.129685	0.129838	0.129994		46.61	46.72
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIES	3.7879		0.101663	0.100803	0.102726	0.101305	0.103247		37.18	37.30
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIES	4.4527		0.117910	0.118054	0.118201	0.118351	0.118505		42.50	42.61
Bank of America Corp.	06048WRU6	09/30/15	09/30/30	100.000	VARIES	2.8047		0.016495	0.015975	0.015447	0.015664	0.015884		5.75	5.64

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## SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Bank of America Corp.	06048WRV4	10/30/15	10/30/25	100.000	VARIABLES	2.4485		0.008606	0.008712	0.008818	0.008926	0.009035	3.13	3.21
Bank of America Corp.	06048WTR1	10/28/16	10/28/26	100.000	VARIABLES	2.1950	8.77	0.007271	0.007351	0.007431	0.007513	0.007595	2.64	2.70
Bank of America Corp.	06048WUR9	08/25/17	08/25/29	100.000	VARIABLES	1.6609	6.79	0.007319	0.007380	0.007441	0.007503	0.007565	2.66	2.71
Bank of America Corp.	06048WUT5	08/28/17	08/28/27	100.000	VARIABLES	1.7157	8.72	0.009588	0.009670	0.009753	0.009837	0.009921	3.49	3.55
Bank of America Corp.	06048WVM9	01/30/18	01/30/28	100.000	VARIABLES	3.1591	7.59	0.009952	0.009275	0.009422	0.009571	0.009722	3.38	3.46
Bank of America Corp.	06048WVA4	03/27/18	03/27/28	100.000	VARIABLES	3.7904	66.86	0.105584	0.105569	0.105554	0.105539	0.105523	38.00	37.99
Bank of America Corp.	06048WVX4	06/13/18	06/13/28	100.000	VARIABLES	3.6250	8.74	0.013641	0.012566	0.012794	0.013026	0.013262	4.70	4.66
Bank of America Corp.	06048WVY2	06/27/18	06/27/28	100.000	VARIABLES	3.6179	9.86	0.016773	0.016071	0.015357	0.014630	0.014894	5.91	5.40
Bank of America Corp.	06048WZE3	02/06/19	02/06/39	100.000	0.000	4.7730	43.55	0.135749	0.138988	0.142305	0.145702	0.149179	50.40	52.84
Bank of America Corp.	06051GHN2	08/29/18	12/15/37	43.329	0.000	4.3817	25.92	0.055784	0.057006	0.058255	0.059531	0.060835	20.34	21.24
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178		0.093622	0.094988	0.096374	0.097780		34.29	23.00
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046		0.100533	0.102094	0.103678	0.105288		36.78	27.56
Bank of America Corp.	06053M534	11/06/14	10/29/21	100.000	0.000	2.9616		0.095239	0.096649	0.098081	0.099533		34.72	29.49
Bank of America Corp.	06053M674	12/03/14	11/24/21	100.000	0.000	2.8708		0.091893	0.093213	0.094550	0.095908		33.42	30.78
Bank of America Corp.	06053M864	02/12/15	02/26/27	100.000	0.000	3.3492		0.108172	0.109983	0.111825	0.113698	0.115602	39.72	41.07
Bank of America Corp.	06053U106	02/05/15	01/28/22	100.000	0.000	2.5377		0.078925	0.079926	0.080940	0.081967	0.083007	28.90	29.64
Bank of America Corp.	06053W169	04/02/15	03/25/22	100.000	0.000	2.7072		0.084830	0.085978	0.087142	0.088322	0.089517	30.97	31.81
Bank of America Corp.	06053W359	06/04/15	05/27/22	100.000	0.000	2.8843		0.091089	0.092403	0.093736	0.095088	0.096459	33.12	34.08
Bank of America Corp.	06053W458	07/02/15	06/24/22	100.000	0.000	3.1925		0.102195	0.103826	0.105483	0.107167	0.108878	37.11	38.30
Bank of America Corp.	06053W631	08/10/15	08/27/21	100.000	0.000	2.7830		0.086455	0.087658	0.088877	0.090114		31.64	21.20
Bank of America Corp.	06053W649	08/10/15	08/26/22	100.000	0.000	3.0325		0.095140	0.096582	0.098047	0.099533	0.101042	34.87	35.94
Bank of America Corp.	06053W730	10/01/15	09/30/22	100.000	0.000	2.9206		0.089603	0.090912	0.092746	0.093586	0.095474	33.33	34.26
Bank of America Corp.	06053W888	10/23/15	10/28/22	100.000	0.000	2.9889		0.093523	0.094921	0.096339	0.097779	0.099240	34.10	35.12
Bank of Nova Scotia	064159MB9	08/29/18	08/05/20	100.000	0.000	3.0786	41.79	0.087992	0.089346				19.07	
Bank of Nova Scotia	064159MG8	10/09/18	11/04/20	100.000	0.000	3.3597	41.80	0.096712	0.098336				29.60	
Bank of Nova Scotia	064159MP8	11/09/18	11/04/21	100.000	0.000	3.6704	42.55	0.105678	0.107618	0.109593	0.111604		38.62	33.57
Bank of Nova Scotia	06417P124	08/01/19	07/26/24	100.000	0.000	2.5003	10.42	0.069453	0.070297	0.071176	0.072066	0.072967	25.42	26.06
Bank of Nova Scotia	06417P330	06/06/19	05/30/25	100.000	0.000	3.0038	17.14	0.084652	0.085923	0.087213	0.088523	0.089853	30.78	31.71
Bank of Nova Scotia	06417P538	01/31/19	01/27/23	100.000	0.000	3.6098	33.46	0.102052	0.103894	0.105769	0.107678	0.109622	37.64	39.01
Bank of Nova Scotia	06417P611	12/28/18	12/20/24	100.000	0.000	3.9396	40.14	0.113690	0.115930	0.118213	0.120542	0.122916	41.38	43.03
Bank of Nova Scotia	06417P819	11/01/18	10/25/24	100.000	0.000	3.9550	46.80	0.114175	0.116433	0.118735	0.121083	0.123477	41.81	43.48
Barclays Bank PLC	067387HP8	02/28/14	02/29/20	100.000	0.000	2.6300		0.083420					4.92	
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500		0.119669	0.121793	0.123955	0.126155	0.128394	43.86	45.43
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100		0.122086	0.124289	0.126533	0.128817	0.131142	44.71	46.34
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIABLES	3.8891		0.110328	0.110313	0.110297	0.110011	0.109720	39.71	39.63
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIABLES	4.0513		0.113802	0.113176				30.50	
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIABLES	4.2147		0.120439	0.119966	0.119483	0.118900	0.118304	43.20	42.82
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIABLES	4.0417		0.113652	0.112967				31.24	
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIABLES	4.4416		0.127003	0.126431	0.124920			45.42	10.37
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25**	100.000	VARIABLES	3.9434		0.000000	0.000000	0.000000	0.000000	0.000000	0.00**	0.00
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIABLES	4.0317		0.113449	0.112727				32.77	
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIABLES	4.2148		0.120475	0.119997	0.119510	0.118921	0.118320	43.20	42.82

\*\* 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06738JMB7	08/19/10	08/19/22	100.000	VARIABLES	4.2846	405.85	0.120789	0.120699	0.120607	0.120513	0.120417	43.44	43.38
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIABLES	5.5651		0.127768	0.128877	0.130170	0.131499	0.132864	46.50	47.44
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIABLES	4.8413		0.135512	0.135182	0.134836			48.63	5.12
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIABLES	4.8210		0.134962	0.134626	0.134276			48.45	10.07
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIABLES	5.1731		0.147415	0.146207	0.144968			52.58	9.86
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIABLES	5.0807		0.142413	0.141984	0.141563			51.12	13.73
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIABLES	4.6809		0.131024	0.130709	0.130371			47.08	17.08
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIABLES	4.8717		0.138357	0.137940	0.137480	0.137008	0.136569	49.73	49.41
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIABLES	4.8123		0.135675	0.135214	0.134742	0.134215		48.62	27.80
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIABLES	4.0104		0.110668	0.109374	0.111085	0.109173	0.110884	40.32	40.17
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.149885	0.152679	0.155530	0.158440	0.161410	55.23	57.32
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIABLES	6.1336		0.147324	0.147493	0.151793	0.150950	0.155162	54.50	55.66
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIABLES	4.6124		0.131383	0.130617	0.129833	0.128987		46.93	27.63
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIABLES	5.4570		0.141155	0.142674	0.144235	0.145647	0.147096	51.37	52.44
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIABLES	5.2986		0.138161	0.139259	0.140386	0.141382	0.142406	50.14	50.90
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIABLES	4.5597		0.120958	0.120687	0.123772	0.122575	0.125460	44.39	45.06
Barclays Bank PLC	06739FJA0	12/18/15	12/19/22	100.000	0.125	2.3109	96.96	0.070039	0.070808	0.071587	0.072374	0.073170	25.37	25.93
Barclays Bank PLC	06739FJF9	03/11/16	03/13/23	100.000	0.125	2.2608	89.15	0.067664	0.068390	0.069124	0.069866	0.070616	24.65	25.18
Barclays Bank PLC	06739FJQ5	10/30/18	10/30/23	100.000	0.000	3.9200	46.49	0.113199	0.115418	0.117680	0.119987	0.122338	41.42	43.06
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775		0.084215					4.80	
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIABLES	3.2529		0.092149	0.090702	0.091654	0.089609	0.090481	33.40	32.93
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1583		0.067427					3.84	
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0500		0.063948					7.61	
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2500		0.069116	0.069894	0.070680	0.071475	0.072279	25.25	25.82
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIABLES	5.0547		0.143632	0.142040				26.29	
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIABLES	4.9296		0.108669	0.109802	0.110962	0.112150	0.113368	39.40	40.24
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIABLES	4.6824		0.131721	0.130903				43.19	
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIABLES	4.4380		0.110049	0.111007	0.111986	0.112987	0.114010	39.99	40.71
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIABLES	4.3098		0.121714	0.120726				28.42	
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIABLES	5.2624		0.131026	0.132212	0.133430	0.134507	0.135613	47.39	48.23
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIABLES	4.6203		0.129815	0.129949	0.130087	0.129930	0.129769	46.78	46.78
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIABLES	4.7399		0.112047	0.113421	0.114827	0.116267	0.117740	40.84	41.86
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIABLES	5.6003		0.131983	0.133885	0.135840	0.137595	0.139398	47.86	49.22
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIABLES	4.9825		0.140865	0.140116	0.139270			50.31	1.81
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIABLES	5.5228		0.137231	0.137965	0.138720	0.139495	0.140594	49.76	50.37
Barclays Bank PLC	06741J7V5	09/27/18	09/26/23	100.000	0.000	3.8900	49.84	0.112287	0.114471	0.116698	0.118967	0.121281	41.24	42.86
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7400		0.088399	0.089610	0.090838			32.14	12.63
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8400		0.090833	0.092123	0.093431	0.094758		33.34	19.11
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.8000		0.089379	0.090630	0.091899	0.093185		32.74	21.09
Barclays Bank PLC	06741RGQ8	04/18/13	04/18/30	100.000	VARIABLES	3.0513		0.089234	0.089430	0.089523	0.089618	0.089714	32.18	32.26
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIABLES	4.3876		0.091366	0.092378	0.093413	0.094471	0.095552	33.09	33.84
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIABLES	4.2827		0.095070	0.096239	0.097432	0.098652	0.099897	34.45	35.30

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0797		0.090487	0.089693	0.092061	0.091444	0.093877	33.17	33.71
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532		0.075903	0.073448	0.074247	0.075062	0.076621	26.73	27.10
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4337		0.113592	0.115423	0.117286	0.119180	0.121107	41.65	43.01
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.107257	0.108969				28.19	
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.064551	0.065820	0.067113	0.068432	0.069777	23.72	24.66
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9300		0.064552	0.065820	0.067114	0.068433	0.069777	23.71	24.65
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5338		0.075823	0.076903	0.078002	0.079121	0.080519	27.67	28.49
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.069356					8.25	
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.071879	0.072885	0.073909	0.074953	0.076372	26.20	26.97
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.068737	0.069856	0.070993	0.072149	0.073324	25.06	25.88
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.060104	0.061132	0.062177	0.063241	0.064322	21.94	22.70
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.060954	0.062023	0.063112	0.064219	0.065346	22.20	22.99
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.063942	0.065102	0.066283	0.067486	0.068730	23.26	24.11
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.100834					18.05	
Barclays Bank PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9327	204.05	0.095689	0.096990				20.23	
Barclays Bank PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9848	205.08	0.077604	0.079151	0.080728	0.082336	0.083976	28.71	29.86
Barclays Bank PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIES	4.2320	203.22	0.071534	0.071953	0.072625	0.073486	0.074524	25.98	26.56
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.120354	0.122369	0.124421	0.126509	0.128634	44.30	45.80
Barclays Bank PLC	06741U2A1	12/31/15	12/31/21	100.000	0.000	2.5800		0.079406	0.080430	0.081468	0.082519		28.77	29.44
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.095062					17.02	
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516		0.065565	0.065421	0.066550	0.067699	0.068867	23.64	24.32
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29*	100.000	VARIES	3.9399		0.094077	0.094339				28.27*	
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4912		0.099897	0.099687	0.099421	0.099150	0.098836	35.90	35.71
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8795		0.082923	0.082714	0.083132	0.083559	0.083994	29.82	30.03
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226		0.070417	0.067788	0.065109	0.065022	0.064933	24.06	23.40
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8919		0.086341	0.086008	0.085668	0.086261	0.086865	30.92	31.13
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8200		0.090099	0.091369	0.092658	0.093964		33.05	19.51
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIES	3.7703		0.089327	0.089073	0.088814	0.089331	0.089859	32.05	32.19
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIES	3.7464		0.086015	0.085773	0.085526	0.086031	0.086545	30.88	30.97
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIES	3.5915		0.084309	0.084540	0.084775	0.085015	0.085258	30.42	30.59
Barclays Bank PLC	06741UMK7	12/04/14	12/06/21	100.000	0.000	2.6300		0.083263	0.084358	0.085467	0.086591		30.23	28.83
Barclays Bank PLC	06741UQZ0	02/20/15	02/25/22	100.000	0.000	2.6399		0.082548	0.083638	0.084742	0.085860	0.086994	30.19	30.99
Barclays Bank PLC	06741UVZ4	05/19/15	02/18/20	100.000	0.000	2.2397		0.068386					3.21	
Barclays Bank PLC	06741VAN2	09/30/16	09/29/23	100.000	0.000	2.2200	74.47	0.065885	0.066617	0.067356	0.068104	0.068860	23.99	24.52
Barclays Bank PLC	06741VAY8	09/30/16	09/30/21	100.000	0.000	2.0500	68.61	0.060537	0.061158	0.061785	0.062418		22.02	16.73
Barclays Bank PLC	06741VCG5	10/31/16	10/31/23	100.000	0.000	2.5499	83.64	0.076426	0.077400	0.078387	0.079387	0.080399	27.81	28.52
Barclays Bank PLC	06741VCH3	10/31/16	10/29/21	100.000	0.000	2.2199	72.49	0.065883	0.066614	0.067354	0.068101		23.94	20.21
Barclays Bank PLC	06741VDS8	11/28/16	11/24/23	100.000	0.000	3.0999	99.80	0.094401	0.095865	0.097350	0.098859	0.100392	34.36	35.43
Barclays Bank PLC	06741VE40	11/28/16	11/26/21	100.000	0.000	2.6500	84.81	0.079649	0.080704	0.081773	0.082857		28.94	26.77
Barclays Bank PLC	06741VE65	11/28/16	11/26/21	100.000	0.000	2.6500	84.81	0.079649	0.080704	0.081773	0.082857		28.94	26.77
Barclays Bank PLC	06741VEJ7	12/30/16	12/29/23	100.000	0.000	3.3400	104.58	0.102462	0.104173	0.105913	0.107681	0.109480	37.20	38.45
Barclays Bank PLC	06741VF64	12/30/16	06/30/20	100.000	0.000	2.6600	82.58	0.079986					14.32	

\* Called in 2020; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Barclays Bank PLC	06741VFP2	12/30/16	12/30/21	100.000	0.000	2.9701	92.57	0.090131	0.091469	0.092828	0.094206			32.69	33.57
Barclays Bank PLC	06741VFX5	12/30/16	12/31/21	100.000	0.000	2.9684	92.60	0.089094	0.089434	0.092265	0.092108			32.67	33.56
Barclays Bank PLC	06741VG22	01/31/17	07/30/20	100.000	0.000	2.6421	79.63	0.076659	0.078525					16.51	
Barclays Bank PLC	06741VG30	01/27/17	01/25/23	100.000	0.000	3.1501	95.84	0.094597	0.096087	0.097600	0.099138	0.100699		34.79	35.90
Barclays Bank PLC	06741VG63	01/31/17	01/31/22	100.000	0.000	2.9201	88.33	0.087210	0.088484	0.089775	0.091086	0.092416		32.01	32.95
Barclays Bank PLC	06741VHH8	01/27/17	01/27/27	100.000	VARIES	2.3799	9.41	0.008283	0.008381	0.008481	0.008582	0.008684		3.03	3.10
Barclays Bank PLC	06741VHQ8	02/10/17	02/08/23	100.000	0.000	3.1499	94.61	0.094593	0.096082	0.097596	0.099133	0.100694		34.75	35.85
Barclays Bank PLC	06741VJB9	02/02/17	02/03/21	100.000	0.000	2.7601	83.17	0.082113	0.083246	0.084395				30.10	2.70
Barclays Bank PLC	06741VJH6	03/03/17	03/03/22	100.000	0.000	2.9401	86.06	0.087851	0.089142	0.090453	0.091783	0.093132		32.17	33.12
Barclays Bank PLC	06741VJJ2	02/28/17	08/28/23	100.000	0.000	3.1900	94.13	0.095906	0.097436	0.098990	0.100569	0.102173		35.18	36.31
Barclays Bank PLC	06741VJK9	02/28/17	08/27/20	100.000	0.000	2.6240	76.76	0.077782	0.078803					18.54	
Barclays Bank PLC	06741VLU4	03/31/17	09/29/20	100.000	0.000	2.6600	75.48	0.078931	0.079981					21.34	
Barclays Bank PLC	06741VLW0	03/31/17	03/28/24	100.000	0.000	3.2600	93.14	0.098161	0.099761	0.101388	0.103040	0.104720		35.93	37.11
Barclays Bank PLC	06741VLY6	03/31/17	09/29/23	100.000	0.000	3.2100	91.66	0.096549	0.098098	0.099673	0.101273	0.102898		35.32	36.47
Barclays Bank PLC	06741VLZ3	04/05/17	04/05/22	100.000	0.000	2.8900	81.79	0.086249	0.087496	0.088760	0.090043	0.091344		31.49	32.41
Barclays Bank PLC	06741VQP0	04/28/17	10/29/20	100.000	0.000	2.6001	71.57	0.077049	0.078051					23.14	
Barclays Bank PLC	06741VQQ8	04/28/17	04/25/24	100.000	0.000	3.0900	85.52	0.092649	0.094080	0.095534	0.097010	0.098509		33.80	34.85
Barclays Bank PLC	06741VQR6	04/28/17	10/30/23	100.000	0.000	3.1299	86.66	0.093978	0.095448	0.096942	0.098459	0.100000		34.28	35.36
Barclays Bank PLC	06741VQS4	05/03/17	05/03/22	100.000	0.000	2.9001	79.66	0.086570	0.087825	0.089098	0.090390	0.091701		31.54	32.46
Barclays Bank PLC	06741VTV4	05/31/17	11/30/20	100.000	0.000	2.5101	66.65	0.074210	0.075142					24.58	
Barclays Bank PLC	06741VTW2	05/31/17	05/30/24	100.000	0.000	3.0612	81.72	0.090726	0.091114	0.094042	0.093924	0.096942		33.38	34.40
Barclays Bank PLC	06741VU83	05/26/17	05/23/24	100.000	0.000	3.0400	81.54	0.091038	0.092421	0.093826	0.095252	0.096700		33.13	34.14
Barclays Bank PLC	06741VUR1	05/19/17	05/19/27	100.000	VARIES	2.5708	9.94	0.009628	0.009751	0.009877	0.010004	0.010132		3.50	3.59
Barclays Bank PLC	06741VXA5	06/30/17	06/27/24	100.000	0.000	2.9300	75.52	0.087508	0.088790	0.090090	0.091410	0.092750		31.74	32.68
Barclays Bank PLC	06741VXB3	06/30/17	06/28/23	100.000	0.000	2.8299	72.87	0.084317	0.085510	0.086720	0.087947	0.089192		30.58	31.45
Barclays Bank PLC	06741VXC1	06/30/17	12/31/20	100.000	0.000	2.4501	62.84	0.072330	0.073216					26.13	
Barclays Bank PLC	06741VXF4	07/06/17	07/06/22	100.000	0.000	2.7400	70.00	0.080367	0.081468	0.082584	0.083716	0.084863		29.52	30.33
Barclays Bank PLC	06741WCJ7	06/05/17	06/03/22	100.000	0.000	2.6701	70.62	0.079242	0.080300	0.081372	0.082459	0.083560		28.78	29.55
Barclays Bank PLC	06741WDG2	12/04/17	06/02/23	100.000	1.000	3.0301	64.05	0.087677	0.089006	0.089512	0.090869	0.091404		31.85	32.52
Barclays Bank PLC	06741WEM8	12/26/18	12/26/23	100.000	0.000	2.8900	29.52	0.082616	0.083809	0.085020	0.086249	0.087495		29.97	30.84
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400		0.092125	0.093433	0.094760				33.71	6.06
Barclays Bank PLC	06742W737	06/25/14	06/25/20	100.000	0.000	2.6600		0.085448						14.87	
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8300		0.091749	0.093047	0.094364				33.28	16.42
Barclays Bank PLC	06742W760	06/25/14	06/25/20	100.000	0.000	2.6600		0.085448						14.87	
Barclays Bank PLC	06744C3B5	09/29/17	09/30/24	100.000	0.000	3.1200	72.36	0.092210	0.093649	0.095110	0.096593	0.098100		33.72	34.78
Barclays Bank PLC	06744C3C3	09/29/17	03/31/21	100.000	0.000	2.6100	60.26	0.076364	0.077361	0.078370				27.85	6.97
Barclays Bank PLC	06744C3D1	10/04/17	10/05/22	100.000	0.000	2.7800	63.87	0.081612	0.082747	0.083897	0.085063	0.086246		29.78	30.61
Barclays Bank PLC	06744C4C2	09/15/17	09/15/27	100.000	VARIES	2.4839	7.34	0.007933	0.008032	0.008131	0.008232	0.008335		2.89	2.97
Barclays Bank PLC	06744C4X6	10/20/17	10/20/37*	100.000	VARIES	3.4599	74.08	0.092293	0.092293					26.67*	
Barclays Bank PLC	06744C6M8	10/31/17	04/29/21	100.000	0.000	2.8100	62.43	0.082529	0.083688	0.084864				30.06	10.01
Barclays Bank PLC	06744C6N6	10/31/17	10/31/24	100.000	0.000	3.2400	72.25	0.095975	0.097530	0.099110	0.100716	0.102347		35.02	36.17
Barclays Bank PLC	06744C6P1	11/03/17	11/03/22	100.000	0.000	2.6500	58.56	0.077591	0.078619	0.079660	0.080716	0.081785		28.24	28.99

\* Called in 2020; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06744C7B1	10/27/17	10/24/24	100.000	0.000	3.2400	72.54	0.095949	0.097503	0.099082	0.100688	0.102319	35.03	36.18
Barclays Bank PLC	06744C7C9	10/27/17	10/25/23	100.000	0.000	3.1300	70.01	0.092500	0.093947	0.095418	0.096911	0.098428	33.75	34.82
Barclays Bank PLC	06744CAL5	07/31/17	07/31/24	100.000	0.000	3.0701	76.52	0.090637	0.092029	0.093441	0.094876	0.096332	33.30	34.33
Barclays Bank PLC	06744CAM3	07/31/17	01/29/21	100.000	0.000	2.5600	63.49	0.074819	0.075776	0.076746			27.40	2.15
Barclays Bank PLC	06744CAN1	08/03/17	08/04/22	100.000	0.000	2.6899	66.56	0.078827	0.079887	0.080962	0.082051	0.083154	28.88	29.66
Barclays Bank PLC	06744CBB6	07/28/17	07/25/24	100.000	0.000	3.0200	75.41	0.089050	0.090394	0.091759	0.093145	0.094551	32.72	33.72
Barclays Bank PLC	06744CBC4	07/28/17	07/27/22	100.000	0.000	2.6601	66.19	0.077896	0.078932	0.079981	0.081045	0.082123	28.55	29.31
Barclays Bank PLC	06744CD65	10/25/17	10/24/24	100.000	0.000	3.2400	72.73	0.095966	0.097521	0.099101	0.100706	0.102338	35.04	36.18
Barclays Bank PLC	06744CD73	10/25/17	10/24/24	100.000	0.000	3.2400	72.73	0.095967	0.097521	0.099101	0.100707	0.102338	35.04	36.18
Barclays Bank PLC	06744CEV9	08/31/17	08/30/24	100.000	0.000	2.9100	69.84	0.085641	0.086880	0.088151	0.089419	0.090735	31.36	32.28
Barclays Bank PLC	06744CEX5	08/31/17	02/26/21	100.000	0.000	2.4699	59.04	0.072041	0.072930	0.073831			26.32	4.06
Barclays Bank PLC	06744CGK1	08/25/17	08/22/24	100.000	0.000	2.9600	71.51	0.087176	0.088467	0.089776	0.091105	0.092453	31.95	32.90
Barclays Bank PLC	06744CHA2	08/17/17	08/19/21	100.000	0.000	2.5199	61.22	0.073603	0.074530	0.075469	0.076420		26.91	17.38
Barclays Bank PLC	06744CJQ5	11/27/17	11/21/24	100.000	0.000	3.1199	67.02	0.092154	0.093591	0.095051	0.096534	0.098040	33.55	34.60
Barclays Bank PLC	06744CJR3	11/27/17	11/22/23	100.000	0.000	3.0299	65.03	0.089346	0.090699	0.092073	0.093468	0.094884	32.51	33.51
Barclays Bank PLC	06744CJY8	11/30/17	05/28/21	100.000	0.000	2.8000	59.74	0.082212	0.083363	0.084530			29.88	12.43
Barclays Bank PLC	06744CJZ5	11/30/17	11/29/24	100.000	0.000	3.1200	66.73	0.092194	0.093632	0.095093	0.096577	0.098083	33.54	34.60
Barclays Bank PLC	06744CKH3	12/05/17	12/05/22	100.000	0.000	2.9000	61.49	0.085331	0.086568	0.087823	0.089096	0.090388	31.01	31.91
Barclays Bank PLC	06744CKT7	12/05/17	12/05/22	100.000	0.000	2.9800	63.23	0.087823	0.089131	0.090459	0.091807	0.093175	31.92	32.88
Barclays Bank PLC	06744CMQ1	12/27/17	12/30/22	100.000	0.000	3.0300	62.35	0.089407	0.090761	0.092136	0.093532	0.094949	32.43	33.42
Barclays Bank PLC	06744CMR9	12/27/17	06/30/21	100.000	0.000	2.8799	59.19	0.084727	0.085947	0.087185			30.72	15.61
Barclays Bank PLC	06744CN72	12/29/17	12/27/24	100.000	0.000	3.2100	65.95	0.095013	0.096538	0.098088	0.099662	0.101261	34.49	35.61
Barclays Bank PLC	06744CN80	12/29/17	12/27/23	100.000	0.000	3.1400	64.48	0.092813	0.094270	0.095751	0.097254	0.098781	33.69	34.75
Barclays Bank PLC	06744CP21	12/13/17	12/13/22	100.000	0.000	2.9000	60.81	0.085330	0.086568	0.087823	0.089096	0.090388	30.99	31.89
Barclays Bank PLC	06744CPC9	01/05/18	01/06/23	100.000	1.300	3.0300	61.25	0.086947	0.087170	0.088490	0.088737	0.090081	31.61	32.18
Barclays Bank PLC	06744CPT2	12/28/17	12/23/20	100.000	0.000	2.8399	58.28	0.083431	0.084616				29.58	
Barclays Bank PLC	06744CQA2	01/31/18	07/29/21	100.000	0.000	2.9600	58.04	0.085919	0.087191	0.088481	0.089791		31.55	18.64
Barclays Bank PLC	06744CQB0	01/31/18	01/30/25	100.000	0.000	3.2700	64.26	0.095362	0.096921	0.098506	0.100116	0.101753	35.09	36.24
Barclays Bank PLC	06744CQE4	01/31/18	01/31/23	100.000	1.000	3.0900	60.35	0.089002	0.089519	0.090902	0.091448	0.092861	32.42	33.12
Barclays Bank PLC	06744CQJ3	02/05/18	02/03/23	100.000	1.000	3.3800	65.67	0.097756	0.098469	0.100133	0.100887	0.102592	35.67	36.55
Barclays Bank PLC	06744CQZ7	01/26/18	01/24/25	100.000	0.000	3.2700	64.64	0.095344	0.096903	0.098488	0.100098	0.101734	35.10	36.26
Barclays Bank PLC	06744CR29	01/26/18	01/24/24	100.000	0.000	3.2100	63.42	0.093512	0.095013	0.096538	0.098088	0.099662	34.41	35.52
Barclays Bank PLC	06744CRB9	12/29/17	06/30/23	100.000	0.000	3.0800	63.22	0.090956	0.092357	0.093779	0.095223	0.096690	33.00	34.02
Barclays Bank PLC	06744CRJ2	01/10/18	01/07/21	100.000	0.000	2.8899	58.31	0.083787	0.084997	0.086226			30.81	0.52
Barclays Bank PLC	06744CSA0	01/26/18	01/26/23*	100.000	VARIABLES	3.3198	63.44	0.090735	0.090960	0.091193			18.73*	
Barclays Bank PLC	06744CSB8	01/18/18	01/14/21	100.000	0.000	3.0399	60.70	0.088322	0.089664	0.091027			32.49	1.18
Barclays Bank PLC	06744CT50	01/26/18	01/26/28	100.000	VARIABLES	3.1964	7.43	0.009684	0.009017	0.009161	0.009308	0.009456	3.29	3.37
Barclays Bank PLC	06744CT76	02/02/18	02/02/23*	100.000	VARIABLES	3.0901	58.33	0.083852	0.084065				10.17*	
Barclays Bank PLC	06744CTC5	02/14/18	02/12/25	100.000	0.000	3.7700	72.80	0.110733	0.112820	0.114947	0.117114	0.119321	40.83	42.38
Barclays Bank PLC	06744CTD3	02/01/18	02/01/21	100.000	VARIABLES	3.2299	61.72	0.089293	0.089464	0.089621			32.23	2.69
Barclays Bank PLC	06744CTM3	03/05/18	03/05/25	100.000	VARIABLES	3.7200	67.32	0.102408	0.102990	0.103452	0.103736	0.103840	37.09	37.34
Barclays Bank PLC	06744CTR2	02/26/18	02/21/25	100.000	0.000	3.3199	62.74	0.096846	0.098454	0.100088	0.101749	0.103438	35.58	36.77

\* Called in 2020; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06744CTS0	02/26/18	11/21/23	100.000	0.000	3.2994	62.37	0.097011	0.098612	0.100239	0.101892	0.103573	35.34	36.52
Barclays Bank PLC	06744CU90	01/31/18	07/29/22	100.000	0.000	3.0600	60.04	0.088954	0.090315	0.091696	0.093099	0.094524	32.69	33.69
Barclays Bank PLC	06744CUA7	01/31/18	07/29/22	100.000	0.000	3.0600	60.04	0.088954	0.090315	0.091697	0.093100	0.094524	32.69	33.69
Barclays Bank PLC	06744CUB5	02/28/18	02/28/25	100.000	0.000	3.7300	70.47	0.109517	0.111559	0.113640	0.115759	0.117918	40.30	41.82
Barclays Bank PLC	06744CUC3	02/28/18	02/28/23	100.000	1.100	3.5359	66.39	0.102423	0.103154	0.104977	0.105753	0.107623	37.32	38.26
Barclays Bank PLC	06744CUD1	02/28/18	02/26/21	100.000	0.000	3.2938	62.04	0.096072	0.097654	0.099262			35.27	5.46
Barclays Bank PLC	06744CUP4	03/05/18	03/03/23	100.000	1.000	3.5700	66.35	0.103542	0.104399	0.106262	0.107167	0.109080	37.75	38.75
Barclays Bank PLC	06744CQJ2	03/05/18	03/03/23	100.000	0.000	3.5700	66.64	0.104551	0.106418	0.108317	0.110251	0.112219	38.42	39.80
Barclays Bank PLC	06744CQW9	02/28/18	02/26/38*	100.000	VARIES	3.9197	69.64	0.100420	0.097489				23.27*	
Barclays Bank PLC	06744CVE8	02/09/18	02/09/21	100.000	VARIES	3.1999	60.41	0.088377	0.088525	0.088709			31.89	3.37
Barclays Bank PLC	06744CVY4	02/14/18	02/14/23	100.000	0.000	3.5600	68.64	0.104264	0.106120	0.108009	0.109932	0.111888	38.38	39.76
Barclays Bank PLC	06744CWD9	02/16/18	02/16/21	100.000	VARIES	2.8899	53.99	0.079788	0.079905	0.080074			28.78	3.60
Barclays Bank PLC	06744CWE7	02/13/18	02/16/21	100.000	0.000	2.8899	55.55	0.083827	0.085038	0.086267			30.73	3.88
Barclays Bank PLC	06744CWX9	02/21/18	02/19/21	100.000	0.000	2.8900	54.87	0.083794	0.085005	0.086233			30.71	4.14
Barclays Bank PLC	06744CWY3	02/22/18	02/22/21	100.000	VARIES	3.3299	61.81	0.092282	0.092403	0.092495			33.27	4.72
Barclays Bank PLC	06744CY62	03/29/18	03/28/23	100.000	0.000	3.5100	63.03	0.102714	0.104516	0.106350	0.108217	0.110116	37.64	38.97
Barclays Bank PLC	06744CY70	03/29/18	09/26/24	100.000	0.000	3.6400	65.42	0.106700	0.108642	0.110619	0.112632	0.114682	39.13	40.57
Barclays Bank PLC	06744CYD7	03/29/18	03/31/21	100.000	0.000	3.3000	59.18	0.096287	0.097876	0.099491			35.24	8.85
Barclays Bank PLC	06744CYE5	04/03/18	04/05/23	100.000	0.000	3.5300	62.99	0.103359	0.105183	0.107040	0.108929	0.110851	37.85	39.20
Barclays Bank PLC	06744CYF2	03/29/18	03/31/23	100.000	1.250	3.5081	62.66	0.101425	0.101986	0.103775	0.104377	0.106208	36.83	37.69
Barclays Bank PLC	06744CYT2	03/08/18	03/08/21	100.000	VARIES	3.3300	60.34	0.092307	0.092451	0.092526			33.28	6.20
Barclays Bank PLC	06744CYW5	03/09/18	03/09/28	100.000	VARIES	3.4394	8.56	0.011729	0.010856	0.011042	0.011232	0.011425	3.99	4.05
Barclays Bank PLC	06744CZF1	03/29/18	03/29/38*	100.000	VARIES	3.8306	64.96	0.100961	0.102204				18.08*	
Barclays Bank PLC	06746L125	09/14/17	09/16/21	100.000	0.000	2.5900	60.92	0.075754	0.076735	0.077729	0.078736		27.66	20.00
Barclays Bank PLC	06746M107	09/14/17	09/15/22	100.000	0.000	2.7800	65.50	0.081612	0.082747	0.083897	0.085063	0.086245	29.83	30.66
Barclays Bank PLC	06746M206	09/14/17	09/14/23	100.000	0.000	2.9700	70.10	0.087511	0.088810	0.090129	0.091467	0.092826	32.02	32.98
Barclays Bank PLC	06746M404	09/14/17	09/16/21	100.000	0.000	2.5900	60.92	0.075754	0.076735	0.077729	0.078736		27.66	20.00
Barclays Bank PLC	06746N451	01/03/18	01/03/25	100.000	0.000	3.2700	66.83	0.095362	0.096921	0.098506	0.100116	0.101753	35.17	36.33
Barclays Bank PLC	06746P795	02/05/18	02/03/23	100.000	0.000	3.3800	65.98	0.098711	0.100379	0.102075	0.103800	0.105555	36.33	37.57
Barclays Bank PLC	06746Q462	03/01/18	03/03/21	100.000	0.000	3.2599	61.11	0.095072	0.096622	0.098196			34.87	6.09
Barclays Bank PLC	06746Q702	03/05/18	03/03/21	100.000	0.000	3.3199	61.87	0.096872	0.098480	0.100115			35.55	6.21
Barclays Bank PLC	06746R320	05/18/18	05/20/20	100.000	0.000	3.3899	55.97	0.099053					13.77	
Barclays Bank PLC	06746R338	06/01/18	05/27/22	100.000	0.000	3.5899	57.98	0.105145	0.107033	0.108954	0.110909	0.112900	38.32	39.71
Barclays Bank PLC	06746R841	05/03/18	05/06/21	100.000	0.000	3.4899	59.19	0.102136	0.103918	0.105731			37.29	13.22
Barclays Bank PLC	06746T219	08/20/18	09/03/20	100.000	0.000	3.4495	47.80	0.099277	0.100989				24.33	
Barclays Bank PLC	06746T250	09/06/18	09/04/25	100.000	0.000	3.8400	51.51	0.110778	0.112905	0.115073	0.117282	0.119534	40.77	42.35
Barclays Bank PLC	06746T805	07/05/18	07/03/25	100.000	0.000	3.8500	58.42	0.111077	0.113215	0.115395	0.117616	0.119880	41.14	42.74
Barclays Bank PLC	06746U331	10/23/18	11/04/20	100.000	0.000	3.6995	44.59	0.106722	0.108696				32.69	
Barclays Bank PLC	06746U448	10/03/18	10/03/23	100.000	0.000	3.9800	50.32	0.114999	0.117288	0.119622	0.122002	0.124430	42.22	43.92
Barclays Bank PLC	06746U802	08/22/18	08/20/20	100.000	0.000	3.4199	47.17	0.098256	0.099936				22.80	
Barclays Bank PLC	06746V628	12/05/18	12/03/20	100.000	0.000	3.6099	39.13	0.103907	0.105783				34.83	
Barclays Bank PLC	06746V776	12/06/18	11/29/24	100.000	0.000	3.9099	42.32	0.112812	0.115017	0.117265	0.119558	0.121895	41.15	42.78

\* Called in 2020; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Barclays Bank PLC	06746X2A0	03/13/18	03/11/21	100.000	0.000	3.3499	61.66	0.097791	0.099429	0.101094				35.86	7.08
Barclays Bank PLC	06746X2B8	03/16/18	03/16/21	100.000	VARIES	3.2600	58.33	0.090392	0.090579	0.090638				32.60	6.80
Barclays Bank PLC	06746X2F9	03/21/18	03/22/21	100.000	0.000	3.3500	60.88	0.097819	0.099457	0.101123				35.84	8.19
Barclays Bank PLC	06746X3C5	03/28/18	03/29/21	100.000	0.000	3.3000	59.28	0.096287	0.097876	0.099491				35.24	8.76
Barclays Bank PLC	06746X3U5	04/30/18	04/30/21	100.000	0.000	3.4900	59.50	0.102108	0.103890	0.105703				37.30	12.58
Barclays Bank PLC	06746X3V3	04/30/18	04/30/25	100.000	0.000	3.8700	66.13	0.113862	0.116065	0.118311	0.120601	0.122934		41.66	43.29
Barclays Bank PLC	06746X3W1	04/30/18	04/28/23	100.000	1.250	3.7000	62.85	0.107280	0.107980	0.109977	0.110727	0.112776		38.91	39.90
Barclays Bank PLC	06746X3X9	05/03/18	05/03/23	100.000	0.000	3.7000	62.83	0.108588	0.110597	0.112643	0.114727	0.116850		39.69	41.17
Barclays Bank PLC	06746X4M2	05/03/18	05/03/23	100.000	0.000	3.7000	62.83	0.108588	0.110597	0.112643	0.114727	0.116850		39.69	41.17
Barclays Bank PLC	06746X4W0	04/27/18	04/25/23	100.000	0.000	3.7000	63.48	0.108565	0.110573	0.112619	0.114702	0.116824		39.71	41.20
Barclays Bank PLC	06746X4X8	04/27/18	07/25/24	100.000	0.000	3.8193	65.60	0.111210	0.113334	0.115498	0.117703	0.119951		41.09	42.67
Barclays Bank PLC	06746X5F6	04/30/18	04/30/21	100.000	0.000	3.4900	59.50	0.102108	0.103890	0.105703				37.30	12.58
Barclays Bank PLC	06746X5W9	04/11/18	04/09/21	100.000	0.000	3.3399	58.74	0.097484	0.099112	0.100767				35.66	9.88
Barclays Bank PLC	06746X6A6	04/25/18	04/25/28	100.000	VARIES	3.6446	9.65	0.014845	0.014220	0.013583	0.012934	0.013170		5.15	4.75
Barclays Bank PLC	06746X6Q1	04/30/18	04/28/23	100.000	0.000	3.7000	63.16	0.108565	0.110573	0.112619	0.114702	0.116824		39.70	41.18
Barclays Bank PLC	06746X6R9	04/30/18	04/30/21	100.000	VARIES	3.4902	58.58	0.097759	0.097873	0.097631				35.21	11.62
Barclays Bank PLC	06746X6S7	04/30/18	04/30/21	100.000	VARIES	3.4905	58.61	0.098182	0.098441	0.097969				35.38	11.66
Barclays Bank PLC	06746X6T5	05/03/18	04/29/21	100.000	0.000	3.4899	59.19	0.102066	0.103847	0.105659				37.29	12.47
Barclays Bank PLC	06746X6Z1	05/02/18	04/29/21	100.000	0.000	3.4999	59.47	0.102384	0.104176	0.105999				37.40	12.51
Barclays Bank PLC	06746X7C1	05/30/18	05/27/21	100.000	0.000	3.3699	54.46	0.098394	0.100052	0.101738				35.83	14.85
Barclays Bank PLC	06746X7D9	05/10/18	05/08/20	100.000	0.000	3.3599	56.26	0.098097						12.46	
Barclays Bank PLC	06746X7E7	05/30/18	05/30/23	100.000	1.000	3.6100	58.20	0.104786	0.105674	0.107582	0.108521	0.110479		37.97	38.99
Barclays Bank PLC	06746XA45	05/30/18	05/28/21	100.000	0.000	3.3700	54.46	0.098404	0.100062	0.101748				35.83	14.96
Barclays Bank PLC	06746XAE3	05/25/18	05/23/24	100.000	0.000	3.8000	62.11	0.111663	0.113785	0.115947	0.118150	0.120394		40.74	42.31
Barclays Bank PLC	06746XAF0	05/25/18	05/23/23	100.000	0.000	3.6900	60.28	0.108256	0.110253	0.112287	0.114359	0.116469		39.48	40.96
Barclays Bank PLC	06746XAM5	05/02/18	05/02/23	100.000	1.000	3.7100	62.87	0.107848	0.108818	0.110837	0.111862	0.113937		39.18	40.27
Barclays Bank PLC	06746XAV5	06/05/18	06/04/21	100.000	0.000	3.4600	55.43	0.101176	0.102926	0.104707				36.83	16.02
Barclays Bank PLC	06746XBF9	06/05/18	06/05/23	100.000	0.000	3.6901	59.19	0.108280	0.110278	0.112313	0.114385	0.116496		39.45	40.91
Barclays Bank PLC	06746XBJ1	05/09/18	05/06/21	100.000	0.000	3.5199	59.09	0.103000	0.104812	0.106657				37.61	13.33
Barclays Bank PLC	06746XBL6	05/30/18	05/31/23	100.000	1.750	3.6101	58.04	0.104022	0.104144	0.106024	0.106183	0.108100		37.53	38.26
Barclays Bank PLC	06746XBU6	05/16/18	05/13/21	100.000	0.000	3.5899	59.56	0.105156	0.107043	0.108965				38.38	14.38
Barclays Bank PLC	06746XBZ5	05/14/18	05/14/21	100.000	VARIES	3.5104	57.55	0.098519	0.098660	0.098356				35.48	13.08
Barclays Bank PLC	06746XCC5	05/25/18	05/21/26	100.000	0.000	3.9200	64.12	0.115367	0.117628	0.119934	0.122284	0.124681		42.12	43.79
Barclays Bank PLC	06746XCW1	05/30/18	05/30/23	100.000	VARIES	2.9247	4.43	0.007969	0.008086	0.008204	0.008092	0.007979		2.90	2.93
Barclays Bank PLC	06746XD34	06/29/18	06/27/24	100.000	0.000	3.8100	58.47	0.111973	0.114106	0.116280	0.118495	0.120752		40.71	42.28
Barclays Bank PLC	06746XD42	06/29/18	06/27/23	100.000	0.000	3.7300	57.22	0.109494	0.111536	0.113616	0.115735	0.117893		39.80	41.30
Barclays Bank PLC	06746XD75	05/31/18	05/31/23	100.000	VARIES	3.1075	5.43	0.009790	0.009942	0.010097	0.009952	0.009804		3.56	3.60
Barclays Bank PLC	06746XDT7	06/29/18	06/30/21	100.000	0.000	3.5300	54.10	0.103349	0.105173	0.107029				37.54	19.16
Barclays Bank PLC	06746XDY6	07/05/18	01/03/20	100.000	0.000	3.3899	51.33	0.097364						0.19	
Barclays Bank PLC	06746XE41	06/29/18	06/29/23	100.000	1.750	3.7100	56.58	0.107062	0.107244	0.109234	0.109457	0.111487		38.58	39.37
Barclays Bank PLC	06746XE58	06/29/18	06/29/23	100.000	1.000	3.7100	56.72	0.107848	0.108818	0.110837	0.111862	0.113937		39.01	40.09
Barclays Bank PLC	06746XEC3	06/29/18	12/31/20	100.000	0.000	3.4500	52.85	0.100888	0.102629					36.53	

## 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Barclays Bank PLC	06746XEK5	07/05/18	07/02/21	100.000	0.000	3.5099	53.17	0.100921	0.102692	0.104494	0.106328			37.29	19.24
Barclays Bank PLC	06746XF00	06/18/18	06/17/22	100.000	0.000	3.6600	57.31	0.107340	0.109304	0.111304	0.113341	0.115415		39.05	40.49
Barclays Bank PLC	06746XF08	06/29/18	06/29/23	100.000	VARIES	3.3273	5.99	0.010521	0.010248	0.010418	0.010591	0.010768		3.74	3.78
Barclays Bank PLC	06746XFQ1	07/02/18	06/26/20	100.000	0.000	3.4098	51.93	0.099588						17.43	
Barclays Bank PLC	06746XG31	07/23/18	01/23/26	100.000	VARIES	3.8703	55.39	0.106282	0.105651	0.105008	0.106346	0.107355		37.95	38.41
Barclays Bank PLC	06746XGT4	07/31/18	07/30/21	100.000	0.000	3.5100	50.65	0.100952	0.102724	0.104527	0.106361			37.20	22.18
Barclays Bank PLC	06746XGV9	07/18/18	07/16/21	100.000	0.000	3.5499	52.46	0.102121	0.103934	0.105779	0.107656			37.69	20.96
Barclays Bank PLC	06746XGZ0	08/03/18	02/05/20	100.000	0.000	3.0199	43.22	0.086454						2.94	
Barclays Bank PLC	06746XH71	07/27/18	07/25/24	100.000	0.000	3.8699	56.28	0.111675	0.113836	0.116039	0.118284	0.120573		41.27	42.89
Barclays Bank PLC	06746XH89	07/27/18	04/25/23	100.000	0.000	3.7791	55.00	0.109985	0.112063	0.114181	0.116338	0.118537		40.25	41.78
Barclays Bank PLC	06746XHH9	07/31/18	07/31/23	100.000	1.750	3.7399	53.75	0.105944	0.107926	0.108126	0.110148	0.110389		38.83	39.64
Barclays Bank PLC	06746XHJ5	07/31/18	07/31/23	100.000	1.000	3.7400	53.87	0.106772	0.108769	0.109764	0.111816	0.112868		39.25	40.35
Barclays Bank PLC	06746XHK2	07/31/18	01/29/21	100.000	0.000	3.4500	49.77	0.099158	0.100868	0.102608				36.53	2.87
Barclays Bank PLC	06746XHP1	08/03/18	08/04/21	100.000	0.000	3.5100	50.35	0.100961	0.102733	0.104536	0.106370			37.19	22.60
Barclays Bank PLC	06746XJK0	07/31/18	07/31/23	100.000	VARIES	3.8007	53.39	0.103231	0.104988	0.106407	0.107295	0.107675		37.96	38.66
Barclays Bank PLC	06746XK28	08/01/18	07/29/21	100.000	0.000	3.6199	52.16	0.104206	0.106092	0.108012	0.109967			38.43	22.82
Barclays Bank PLC	06746XKF9	08/31/18	02/26/21	100.000	0.000	3.4999	47.49	0.100613	0.102373	0.104165				36.98	5.73
Barclays Bank PLC	06746XKG7	08/31/18	08/27/20	100.000	0.000	3.4599	46.93	0.099435	0.101155					23.78	
Barclays Bank PLC	06746KXX0	09/06/18	06/05/23	100.000	0.000	3.7091	49.75	0.107867	0.109868	0.111905	0.113981	0.116094		39.30	40.77
Barclays Bank PLC	06746KXZ5	09/06/18	09/03/21	100.000	0.000	3.5399	47.43	0.101813	0.103615	0.105449	0.107315			37.41	25.85
Barclays Bank PLC	06746XL50	08/31/18	08/31/21	100.000	0.000	3.5400	48.04	0.101845	0.103638	0.105482	0.107329			37.43	25.55
Barclays Bank PLC	06746XL68	09/06/18	03/04/20	100.000	0.000	3.1099	41.59	0.089078						5.61	
Barclays Bank PLC	06746XLB7	08/31/18	06/01/23	100.000	0.000	3.6892	50.12	0.107283	0.109262	0.111277	0.113330	0.115420		39.10	40.55
Barclays Bank PLC	06746XLE1	08/31/18	06/01/23	100.000	1.000	3.6891	49.91	0.106238	0.107173	0.109150	0.110139	0.112170		38.50	39.56
Barclays Bank PLC	06746XLJ0	08/31/18	03/03/21	100.000	0.000	3.5199	47.76	0.101276	0.103059	0.104873				37.20	6.50
Barclays Bank PLC	06746XM34	08/31/18	08/31/23	100.000	VARIES	3.7102	49.08	0.100689	0.102152	0.103227	0.103923	0.104256		36.82	37.41
Barclays Bank PLC	06746XM42	09/04/18	08/31/21	100.000	0.000	3.5733	48.09	0.102795	0.104622	0.106501	0.108383			37.79	25.80
Barclays Bank PLC	06746XME0	08/31/18	08/31/23	100.000	0.000	3.7100	50.38	0.106914	0.108887	0.110918	0.112952	0.115071		39.33	40.80
Barclays Bank PLC	06746XNG4	08/31/18	08/31/23	100.000	0.000	3.7100	50.38	0.106914	0.108887	0.110918	0.112952	0.115071		39.33	40.80
Barclays Bank PLC	06746XPP2	10/03/18	09/29/21	100.000	0.000	3.7899	47.88	0.109257	0.111327	0.113436	0.115586			40.09	30.79
Barclays Bank PLC	06746XPW7	10/03/18	04/02/20	100.000	0.000	3.3200	41.86	0.095299						8.67	
Barclays Bank PLC	06746XPX5	09/28/18	09/29/21	100.000	0.000	3.7200	47.52	0.107224	0.109218	0.111249	0.113319			39.33	30.19
Barclays Bank PLC	06746XQ63	10/03/18	06/30/23	100.000	0.000	3.9789	50.30	0.116073	0.118383	0.120738	0.123140	0.125590		42.21	43.90
Barclays Bank PLC	06746XR62	09/26/18	09/26/24	100.000	0.000	3.9700	50.99	0.114699	0.116976	0.119298	0.121666	0.124081		42.14	43.83
Barclays Bank PLC	06746XRK1	11/05/18	10/29/21	100.000	0.000	3.8098	44.62	0.109830	0.111922	0.114054	0.116226			40.18	34.38
Barclays Bank PLC	06746XRP0	10/31/18	10/31/23	100.000	0.000	3.9400	46.73	0.113799	0.116041	0.118327	0.120658	0.123035		41.65	43.30
Barclays Bank PLC	06746XRQ8	10/31/18	10/29/21	100.000	0.000	3.7700	44.69	0.108695	0.110744	0.112832	0.114959			39.76	34.01
Barclays Bank PLC	06746XRS4	11/05/18	07/31/20	100.000	0.000	3.7235	43.62	0.106283	0.108261					22.57	
Barclays Bank PLC	06746XS20	10/22/18	10/21/21	100.000	0.000	3.7800	45.68	0.108995	0.111055	0.113154	0.115292			39.90	33.20
Barclays Bank PLC	06746XSP9	10/26/18	10/22/20	100.000	0.000	3.6398	43.55	0.104778	0.106685					30.83	
Barclays Bank PLC	06746XSQ7	10/26/18	10/22/20	100.000	0.000	3.6398	43.55	0.104779	0.106686					30.83	
Barclays Bank PLC	06746XTF0	11/05/18	08/03/23	100.000	0.000	3.9789	46.66	0.113821	0.116086	0.118395	0.120750	0.123153		42.06	43.75

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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Barclays Bank PLC	06746XVF7	11/30/18	11/30/21	100.000	0.000	3.6100	39.65	0.103931	0.105807	0.107716	0.109661			37.87	35.79
Barclays Bank PLC	06746XVG5	12/05/18	05/29/20	100.000	0.000	3.4197	37.05	0.098212						14.54	
Barclays Bank PLC	06746XVU4	11/29/18	11/25/20	100.000	0.000	3.5799	39.42	0.102992	0.104835					33.70	
Barclays Bank PLC	06746XVV2	11/29/18	11/25/20	100.000	0.000	3.5798	39.42	0.102990	0.104834					33.70	
Barclays Bank PLC	06746XW41	11/30/18	08/31/22	100.000	0.000	3.6834	40.52	0.105160	0.107086	0.109069	0.111056	0.113124		38.68	40.12
Barclays Bank PLC	06746XW58	12/05/18	08/31/22	100.000	0.000	3.7217	40.41	0.106229	0.108195	0.110220	0.112248	0.114360		39.08	40.55
Barclays Bank PLC	06746XX40	11/30/18	11/30/23	100.000	0.000	3.7600	41.31	0.108408	0.110446	0.112523	0.114638	0.116793		39.52	41.02
Barclays Bank PLC	06746XX73	12/05/18	11/30/21	100.000	0.000	3.6498	39.57	0.105066	0.106984	0.108936	0.110924			38.29	36.20
Barclays Bank PLC	06746XXL2	11/09/18	05/06/22	100.000	0.000	3.8599	44.77	0.111363	0.113512	0.115703	0.117936	0.120212		40.72	42.30
Barclays Bank PLC	06746XXN8	12/05/18	09/05/23	100.000	0.000	3.7791	41.05	0.107968	0.110008	0.112086	0.114204	0.116362		39.71	41.23
Barclays Bank PLC	06746XXQ1	11/13/18	11/12/21*	100.000	0.000	3.7700	43.27	0.108695						9.67*	
Barclays Bank PLC	06746XYH0	11/15/18	11/15/21	100.000	0.000	3.7300	42.59	0.107512	0.109517	0.111560	0.113640			39.25	35.40
Barclays Bank PLC	06746XZK2	12/24/18	12/22/23	100.000	0.000	3.5300	36.33	0.101527	0.103319	0.105142	0.106998	0.108887		36.90	38.22
Barclays Bank PLC	06746XZL0	12/24/18	12/23/21	100.000	0.000	3.3700	34.66	0.096783	0.098413	0.100072	0.101758			35.16	35.53
Barclays Bank PLC	06746XZY2	12/26/18	12/23/21	100.000	0.000	2.7400	27.98	0.078192	0.079263	0.080349	0.081450			28.36	28.48
Barclays Bank PLC	06746Y325	04/04/19	03/28/25	100.000	0.000	3.5099	26.19	0.099152	0.100892	0.102662	0.104464	0.106297		36.33	37.62
Barclays Bank PLC	06747A631	04/18/19	04/21/22	100.000	0.000	2.8999	20.47	0.081742	0.082927	0.084129	0.085349	0.086587		29.81	30.68
Barclays Bank PLC	06747A862	05/03/19	05/05/26	100.000	0.000	3.2600	21.64	0.092048	0.093548	0.095073	0.096623	0.098198		33.58	34.68
Barclays Bank PLC	06747B449	07/03/19	07/06/26	100.000	0.000	3.2200	15.93	0.089468	0.090908	0.092372	0.093859	0.095370		32.98	34.05
Barclays Bank PLC	06747B506	06/05/19	06/04/25	100.000	0.000	3.2000	18.35	0.090303	0.091748	0.093216	0.094707	0.096222		32.85	33.91
Barclays Bank PLC	06747B704	06/06/19	05/26/23	100.000	0.000	2.8899	16.49	0.081369	0.082545	0.083738	0.084948	0.086175		29.59	30.45
Barclays Bank PLC	06747B803	05/13/19	11/13/20	100.000	0.000	2.7200	17.28	0.076583	0.077625					24.08	
Barclays Bank PLC	06747C546	09/06/19	08/29/24	100.000	0.000	2.3000	7.35	0.063888	0.064594	0.065336	0.066084	0.066848		23.30	23.84
Barclays Bank PLC	06747C686	09/05/19	09/03/26	100.000	0.000	2.5000	8.06	0.069444	0.070303	0.071181	0.072071	0.072972		25.36	26.00
Barclays Bank PLC	06747D882	11/05/19	11/04/26	100.000	0.000	2.7100	4.22	0.075278	0.076292	0.077326	0.078373	0.079435		27.40	28.15
Barclays Bank PLC	06747M2J4	12/27/18	06/25/20	100.000	0.000	2.7900	28.41	0.079664						13.86	
Barclays Bank PLC	06747M3F1	12/31/18	12/24/20	100.000	0.000	2.7698	27.98	0.079049	0.080144					28.10	
Barclays Bank PLC	06747M3G9	12/31/18	12/24/20	100.000	0.000	2.7699	27.98	0.079051	0.080146					28.10	
Barclays Bank PLC	06747M3U8	12/26/18	09/25/23	100.000	0.000	2.8095	28.74	0.079687	0.080806	0.081941	0.083093	0.084260		29.11	29.93
Barclays Bank PLC	06747M6P6	01/31/19	01/29/21	100.000	0.000	3.4500	31.97	0.097476	0.099158	0.100868				35.91	2.82
Barclays Bank PLC	06747M6Q4	01/31/19	01/30/26*	100.000	0.000	3.8300	35.52	0.108427	0.110503					3.59*	
Barclays Bank PLC	06747M6S0	01/31/19	01/31/24	100.000	0.000	3.6200	33.56	0.102376	0.104229	0.106115	0.108036	0.109991		37.75	39.13
Barclays Bank PLC	06747MA22	01/31/19	01/31/22	100.000	0.000	3.4400	31.88	0.097199	0.098871	0.100572	0.102302	0.104061		35.80	37.04
Barclays Bank PLC	06747MA63	01/25/19	01/25/21	100.000	0.000	3.4499	32.46	0.097484	0.099166	0.100876				35.93	2.42
Barclays Bank PLC	06747MA89	01/25/19	01/25/21	100.000	0.000	3.4499	32.46	0.097485	0.099166	0.100877				35.93	2.42
Barclays Bank PLC	06747MBN5	03/05/19	11/30/22	100.000	0.000	3.2591	26.99	0.092715	0.094226	0.095761	0.097321	0.098907		33.74	34.85
Barclays Bank PLC	06747MC38	02/28/19	02/29/24	100.000	0.000	3.6879	31.27	0.104342	0.106267	0.108226	0.110211	0.112254		38.38	39.81
Barclays Bank PLC	06747MC87	03/05/19	02/28/22	100.000	0.000	3.1998	26.48	0.090251	0.091695	0.093162	0.094653	0.096167		33.11	34.18
Barclays Bank PLC	06747MCR5	02/28/19	02/26/21	100.000	0.000	3.3704	28.56	0.095183	0.096787	0.098418				34.96	5.41
Barclays Bank PLC	06747MCT1	02/28/19	02/28/22	100.000	0.000	3.4800	29.50	0.098349	0.100060	0.101801	0.103572	0.105375		36.14	37.41
Barclays Bank PLC	06747MCY0	03/05/19	08/28/20	100.000	0.000	3.0497	25.23	0.085956	0.087266					20.61	
Barclays Bank PLC	06747MDN3	02/28/19	02/27/26*	100.000	0.000	3.8968	33.06	0.110343	0.112493					6.29*	

\* Called in 2020; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
Barclays Bank PLC	06747MEU6	03/04/19	02/27/29*	100.000	VARIABLES	4.0488	33.33	0.111870	0.111351						6.82*	
Barclays Bank PLC	06747MF92	03/29/19	06/25/21	100.000	0.000	3.1486	23.92	0.089507	0.090916	0.092347					32.49	16.07
Barclays Bank PLC	06747MFA9	03/29/19	06/25/21	100.000	0.000	3.1486	23.92	0.089507	0.090916	0.092347					32.49	16.07
Barclays Bank PLC	06747MFG6	03/29/19	03/31/22	100.000	0.000	3.1900	24.23	0.090032	0.091468	0.092927	0.094409	0.095915			32.93	33.99
Barclays Bank PLC	06747MFH4	04/03/19	10/02/20	100.000	0.000	3.0300	22.67	0.085434	0.086728						23.39	
Barclays Bank PLC	06747MG59	03/29/19	03/29/24	100.000	0.000	3.3800	25.68	0.095475	0.097089	0.098730	0.100398	0.102095			34.96	36.15
Barclays Bank PLC	06747MG67	04/03/19	03/31/22	100.000	0.000	3.1899	23.87	0.089999	0.091435	0.092893	0.094375	0.095880			32.92	33.98
Barclays Bank PLC	06747MGE0	03/29/19	03/31/23	100.000	0.000	3.2800	24.92	0.092613	0.094131	0.095675	0.097244	0.098839			33.89	35.01
Barclays Bank PLC	06747MGL4	03/06/19	03/03/21	100.000	0.000	3.1399	25.89	0.088566	0.089956	0.091369					32.46	5.66
Barclays Bank PLC	06747MGT7	03/12/19	03/10/22	100.000	0.000	3.2000	25.84	0.090294	0.091739	0.093206	0.094698	0.096213			33.09	34.16
Barclays Bank PLC	06747MH74	03/08/19	03/08/29*	100.000	VARIABLES	3.7383	30.36	0.103126	0.102354	0.101567					26.05*	
Barclays Bank PLC	06747MHG4	03/29/19	03/29/29	100.000	4.600	3.7092	28.00	0.102618	0.102152	0.101677	0.101192	0.100699			36.78	36.43
Barclays Bank PLC	06747MHX7	03/29/19	06/30/21	100.000	0.000	3.1486	23.92	0.089546	0.090955	0.092387					32.49	16.54
Barclays Bank PLC	06747MHY5	03/29/19	12/29/23	100.000	0.000	3.3592	25.53	0.095674	0.097281	0.098915	0.100577	0.102266			34.74	35.92
Barclays Bank PLC	06747MHZ2	04/03/19	12/30/22	100.000	0.000	3.2491	24.32	0.092439	0.093941	0.095467	0.097018	0.098594			33.55	34.65
Barclays Bank PLC	06747MJ72	03/11/19	03/11/26	100.000	VARIABLES	3.1873	3.67	0.011943	0.010806	0.010978	0.011153	0.011331			3.99	4.02
Barclays Bank PLC	06747MJP2	03/14/19	03/14/29	100.000	VARIABLES	3.5244	4.78	0.016027	0.014998	0.013950	0.012884	0.013111			5.36	4.74
Barclays Bank PLC	06747MKF2	03/27/19	03/25/21	100.000	0.000	3.1399	24.03	0.088575	0.089965	0.091378					32.41	7.68
Barclays Bank PLC	06747MKK1	04/30/19	04/28/22	100.000	0.000	3.1900	21.44	0.090008	0.091443	0.092902	0.094383	0.095889			32.84	33.90
Barclays Bank PLC	06747MKL9	05/03/19	10/30/20	100.000	0.000	2.6899	17.84	0.075708	0.076726						22.82	
Barclays Bank PLC	06747MKS4	04/30/19	04/30/24	100.000	0.000	3.3800	22.72	0.095475	0.097089	0.098729	0.100398	0.102095			34.86	36.05
Barclays Bank PLC	06747MKT2	04/30/19	04/28/23	100.000	0.000	3.2800	22.05	0.092588	0.094106	0.095650	0.097218	0.098813			33.80	34.92
Barclays Bank PLC	06747MKU9	05/03/19	01/31/23	100.000	0.000	2.9015	19.27	0.081161	0.082339	0.083533	0.084745	0.085975			29.79	30.66
Barclays Bank PLC	06747MLB0	05/03/19	04/29/22	100.000	0.000	2.8499	18.91	0.080267	0.081411	0.082571	0.083748	0.084941			29.24	30.08
Barclays Bank PLC	06747MLW4	04/26/19	07/22/21	100.000	0.000	3.1487	21.53	0.088122	0.089509	0.090918	0.092350				32.42	18.53
Barclays Bank PLC	06747MLX2	04/26/19	07/22/21	100.000	0.000	3.1487	21.53	0.088120	0.089508	0.090917	0.092348				32.42	18.53
Barclays Bank PLC	06747MMQ6	04/30/19	10/28/21	100.000	0.000	3.1599	21.24	0.089147	0.090555	0.091986	0.093439				32.53	27.58
Barclays Bank PLC	06747MMR4	05/03/19	10/29/21	100.000	0.000	2.8200	18.71	0.079413	0.080533	0.081668	0.082820				28.93	24.54
Barclays Bank PLC	06747MNJ1	04/11/19	04/11/22	100.000	VARIABLES	2.8762	2.11	0.007966	0.007737	0.007848	0.007961	0.008075			2.82	2.86
Barclays Bank PLC	06747MPF7	05/14/19	05/12/22	100.000	0.000	2.8500	18.03	0.080281	0.081425	0.082585	0.083762	0.084956			29.22	30.06
Barclays Bank PLC	06747MPG5	05/14/19	05/12/22	100.000	0.000	2.8500	18.03	0.080281	0.081425	0.082586	0.083762	0.084956			29.22	30.06
Barclays Bank PLC	06747MPH3	05/03/19	11/03/21	100.000	VARIABLES	3.2253	3.30	0.013741	0.013596	0.013447	0.013664				4.90	4.10
Barclays Bank PLC	06747MPU4	05/01/19	04/29/21	100.000	0.000	3.0800	20.61	0.086858	0.088195	0.089554					31.68	10.57
Barclays Bank PLC	06747MQ66	05/13/19	11/12/26	100.000	0.000	2.3000	14.60	0.064619	0.065363	0.066114	0.066875	0.067644			23.47	24.01
Barclays Bank PLC	06747MQR0	05/31/19	05/30/24	100.000	0.000	3.0400	17.86	0.085727	0.087030	0.088353	0.089696	0.091059			31.18	32.13
Barclays Bank PLC	06747MQS8	05/31/19	05/31/24	100.000	0.000	3.0400	17.86	0.085728	0.087031	0.088354	0.089697	0.091060			31.18	32.13
Barclays Bank PLC	06747MQT6	05/31/19	05/30/24	100.000	0.000	3.0400	17.86	0.085728	0.087031	0.088354	0.089697	0.091060			31.18	32.13
Barclays Bank PLC	06747MQZ2	06/05/19	02/28/23	100.000	0.000	2.8993	16.66	0.081075	0.082250	0.083442	0.084652	0.085879			29.69	30.56
Barclays Bank PLC	06747MR57	05/31/19	05/31/23	100.000	0.000	2.9400	17.27	0.082867	0.084085	0.085321	0.086576	0.087848			30.13	31.02
Barclays Bank PLC	06747MR81	06/05/19	05/31/22	100.000	0.000	2.8499	16.34	0.080261	0.081405	0.082565	0.083741	0.084934			29.17	30.01
Barclays Bank PLC	06747MRB4	05/31/19	05/31/22	100.000	0.000	2.8500	16.74	0.080294	0.081439	0.082599	0.083776	0.084970			29.18	30.02
Barclays Bank PLC	06747MRC2	06/05/19	05/28/21	100.000	0.000	2.7898	16.00	0.078534	0.079630	0.080740					28.54	11.87

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06747MRQ1	05/31/19	05/31/29	100.000	4.500	3.3743	19.77	0.093249	0.092713	0.092168	0.091614	0.091051	33.45	33.05
Barclays Bank PLC	06747MSK3	06/03/19	12/03/21	100.000	VARIES	3.2739	3.48	0.016593	0.016415	0.016233	0.016499		5.93	5.44
Barclays Bank PLC	06747MSN7	05/30/19	05/25/22	100.000	0.000	2.9399	17.27	0.082831	0.084049	0.085284	0.086538	0.087810	30.13	31.02
Barclays Bank PLC	06747MSQ0	05/31/19	11/30/21	100.000	0.000	2.8300	16.62	0.079722	0.080850	0.081994	0.083155		28.97	27.19
Barclays Bank PLC	06747MSR8	06/05/19	11/30/21	100.000	0.000	2.8199	16.17	0.079404	0.080523	0.081658	0.082810		28.86	27.07
Barclays Bank PLC	06747MSS6	05/08/19	05/12/21	100.000	0.000	2.7899	18.12	0.078603	0.079700	0.080811			28.60	10.59
Barclays Bank PLC	06747MU46	06/03/19	06/02/22	100.000	0.000	2.8500	16.50	0.080288	0.081432	0.082593	0.083770	0.084963	29.18	30.01
Barclays Bank PLC	06747MUJ3	05/22/19	05/19/22	100.000	0.000	2.8499	17.38	0.080274	0.081418	0.082578	0.083755	0.084948	29.20	30.04
Barclays Bank PLC	06747MV78	05/29/19	05/27/21	100.000	0.000	2.7999	16.53	0.078853	0.079957	0.081076			28.66	11.84
Barclays Bank PLC	06747MVE3	05/22/19	05/20/22	100.000	0.000	2.8500	17.38	0.080281	0.081425	0.082585	0.083762	0.084956	29.20	30.04
Barclays Bank PLC	06747MVL7	05/29/19	05/29/29	100.000	VARIES	3.3999	20.03	0.094798	0.094450	0.093894	0.093301	0.092751	34.04	33.66
Barclays Bank PLC	06747MVV5	06/19/19	12/19/22	100.000	VARIES	3.3078	4.30	0.022242	0.022100	0.021956	0.021809	0.021660	7.98	7.87
Barclays Bank PLC	06747MW85	06/28/19	06/28/24	100.000	0.000	3.0400	15.46	0.085729	0.087032	0.088354	0.089697	0.091061	31.10	32.06
Barclays Bank PLC	06747MWA0	06/28/19	06/30/23	100.000	0.000	2.9300	14.90	0.082596	0.083806	0.085034	0.086279	0.087543	29.95	30.84
Barclays Bank PLC	06747MWE2	07/03/19	06/30/22	100.000	0.000	2.8099	13.89	0.079132	0.080244	0.081371	0.082514	0.083674	28.69	29.50
Barclays Bank PLC	06747MWH5	07/03/19	03/31/23	100.000	0.000	2.8815	14.30	0.080598	0.081759	0.082937	0.084132	0.085344	29.44	30.29
Barclays Bank PLC	06747MXC5	06/28/19	06/30/22	100.000	0.000	2.8500	14.49	0.080306	0.081450	0.082611	0.083788	0.084982	29.12	29.95
Barclays Bank PLC	06747MXD3	07/03/19	06/30/21	100.000	0.000	2.7999	13.85	0.078847	0.079951	0.081070			28.59	14.51
Barclays Bank PLC	06747MXV3	06/28/19	06/29/22	100.000	0.000	2.8500	14.49	0.080301	0.081445	0.082605	0.083783	0.084976	29.12	29.95
Barclays Bank PLC	06747MYJ9	06/28/19	12/27/24	100.000	0.000	3.1200	15.87	0.088011	0.089384	0.090778	0.092194	0.093633	31.94	32.95
Barclays Bank PLC	06747MYK6	06/28/19	12/27/24	100.000	0.000	3.1200	15.87	0.088011	0.089384	0.090778	0.092194	0.093633	31.94	32.95
Barclays Bank PLC	06747MYU4	07/03/19	07/03/24	100.000	0.000	2.9900	14.78	0.083055	0.084297	0.085557	0.086836	0.088134	30.57	31.49
Barclays Bank PLC	06747MYV2	06/28/19	06/30/25	100.000	0.000	3.2000	16.27	0.090326	0.091772	0.093240	0.094732	0.096247	32.78	33.84
Barclays Bank PLC	06747MZ74	06/19/19	06/17/21	100.000	0.000	2.7999	14.95	0.078853	0.079957	0.081076			28.62	13.46
Barclays Bank PLC	06747MZF6	07/02/19	07/01/21	100.000	0.000	2.7900	13.87	0.078575	0.079671	0.080782			28.48	14.54
Barclays Bank PLC	06747MZK5	06/14/19	06/15/23	100.000	0.000	2.9300	16.05	0.082588	0.083798	0.085025	0.086271	0.087535	29.99	30.87
Barclays Bank PLC	06747MZM1	06/28/19	12/28/21	100.000	VARIES	2.7624	1.78	0.009557	0.009359	0.009489	0.009620		3.40	3.41
Barclays Bank PLC	06747N2S2	07/26/19	07/31/24	100.000	0.000	2.9716	12.80	0.082572	0.083799	0.085044	0.086308	0.087590	30.32	31.23
Barclays Bank PLC	06747N2T0	07/26/19	07/31/24	100.000	0.000	2.9716	12.80	0.082572	0.083799	0.085044	0.086307	0.087590	30.32	31.23
Barclays Bank PLC	06747N2Y9	07/31/19	07/31/23	100.000	0.000	2.6600	11.16	0.073889	0.074872	0.075868	0.076877	0.077899	27.08	27.80
Barclays Bank PLC	06747N3E2	08/05/19	01/31/22	100.000	0.000	2.2325	9.05	0.062013	0.062685	0.063385	0.064093	0.064808	22.65	23.16
Barclays Bank PLC	06747N3J1	07/31/19	07/31/24	100.000	0.000	2.5801	10.82	0.071669	0.072593	0.073530	0.074478	0.075439	26.25	26.93
Barclays Bank PLC	06747N3K8	08/05/19	07/29/22	100.000	0.000	2.4099	9.77	0.066942	0.067722	0.068538	0.069364	0.070200	24.48	25.07
Barclays Bank PLC	06747N3U6	08/05/19	04/28/23	100.000	0.000	2.4695	10.04	0.068988	0.069840	0.070702	0.071575	0.072459	25.10	25.72
Barclays Bank PLC	06747N5J9	07/31/19	07/31/25	100.000	0.000	2.4500	10.28	0.068057	0.068891	0.069734	0.070589	0.071453	24.90	25.52
Barclays Bank PLC	06747N5K6	08/05/19	07/31/24	100.000	0.000	2.5814	10.47	0.071706	0.072606	0.073543	0.074492	0.075453	26.25	26.93
Barclays Bank PLC	06747N5W0	07/10/19	07/09/21	100.000	0.000	2.8000	13.30	0.077777	0.078860	0.079964	0.0811084		28.57	15.23
Barclays Bank PLC	06747N6Q2	07/24/19	07/24/34*	100.000	VARIES	3.2696	14.26	0.090824	0.089584				18.21*	
Barclays Bank PLC	06747N6Z2	08/02/19	02/02/23	100.000	VARIES	2.7752	1.80	0.012112	0.011899	0.011682	0.011463	0.011622	4.26	4.16
Barclays Bank PLC	06747NAC8	08/30/19	08/28/24	100.000	0.000	2.2800	7.66	0.063333	0.064047	0.064777	0.065516	0.066262	23.11	23.64
Barclays Bank PLC	06747NAD6	08/30/19	08/28/24	100.000	0.000	2.2800	7.66	0.063333	0.064047	0.064777	0.065516	0.066263	23.11	23.64
Barclays Bank PLC	06747NAQ7	08/30/19	08/30/24	100.000	0.000	2.2798	7.66	0.063329	0.064046	0.064781	0.065511	0.066266	23.10	23.63

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06747NB37	08/30/19	08/31/23	100.000	0.000	2.2000	7.39	0.061110	0.061779	0.062462	0.063142	0.063844	22.28	22.78
Barclays Bank PLC	06747NB45	08/30/19	08/30/24	100.000	0.000	2.2800	7.66	0.063335	0.064053	0.064787	0.065517	0.066273	23.11	23.64
Barclays Bank PLC	06747NB60	09/05/19	08/31/22	100.000	0.000	2.1619	6.97	0.060054	0.060681	0.061341	0.061997	0.062674	21.89	22.36
Barclays Bank PLC	06747NBA1	09/05/19	02/28/22	100.000	0.000	2.1599	6.96	0.059997	0.060619	0.061274	0.061936	0.062605	21.87	22.34
Barclays Bank PLC	06747NCC6	09/05/19	09/05/24	100.000	0.000	2.3100	7.44	0.064167	0.064908	0.065658	0.066416	0.067183	23.41	23.95
Barclays Bank PLC	06747NDS0	08/21/19	09/21/20	100.000	0.000	2.0793	7.52	0.057858	0.058460				15.15	
Barclays Bank PLC	06747NDT8	08/21/19	03/08/22	100.000	0.000	2.1497	7.77	0.059773	0.060416	0.061065	0.061721	0.062385	21.78	22.25
Barclays Bank PLC	06747NEG5	09/05/19	03/03/22	100.000	0.000	2.1599	6.96	0.059999	0.060639	0.061294	0.061956	0.062625	21.87	22.34
Barclays Bank PLC	06747NEN0	09/27/19	03/25/25	100.000	0.000	2.5300	6.61	0.070277	0.071157	0.072057	0.072968	0.073891	25.63	26.28
Barclays Bank PLC	06747NEP5	09/27/19	09/25/24	100.000	0.000	2.4600	6.42	0.068333	0.069164	0.070015	0.070876	0.071747	24.91	25.53
Barclays Bank PLC	06747NG32	10/03/19	06/30/23	100.000	0.000	2.1595	5.28	0.060298	0.060949	0.061607	0.062272	0.062945	21.83	22.30
Barclays Bank PLC	06747NG99	10/03/19	09/30/22	100.000	0.000	2.1000	5.13	0.058333	0.058935	0.059554	0.060179	0.060811	21.22	21.67
Barclays Bank PLC	06747NGC2	10/03/19	03/31/23	100.000	0.000	2.1416	5.24	0.059490	0.060117	0.060760	0.061411	0.062069	21.64	22.11
Barclays Bank PLC	06747NGH1	09/18/19	08/18/21*	100.000	0.000	2.4295	6.95	0.067485	0.068168				5.76*	
Barclays Bank PLC	06747NGJ7	10/03/19	10/03/24	100.000	0.000	2.2800	5.57	0.063333	0.064055	0.064785	0.065524	0.066271	23.06	23.59
Barclays Bank PLC	06747NGL2	09/18/19	09/18/24	100.000	0.000	2.5500	7.30	0.070833	0.071736	0.072651	0.073577	0.074515	25.85	26.51
Barclays Bank PLC	06747NHF4	10/03/19	10/05/26	100.000	0.000	2.4700	6.04	0.068620	0.069468	0.070326	0.071194	0.072073	25.00	25.62
Barclays Bank PLC	06747NHP2	10/23/19	10/21/22	100.000	0.000	2.3300	4.40	0.064721	0.065467	0.066230	0.067001	0.067782	23.54	24.09
Barclays Bank PLC	06747NHT4	10/02/19	10/02/24	100.000	0.000	2.3500	5.81	0.065278	0.066045	0.066821	0.067606	0.068400	23.78	24.34
Barclays Bank PLC	06747NHX5	10/02/19	10/02/24	100.000	0.000	2.3500	5.81	0.065278	0.066045	0.066821	0.067606	0.068400	23.78	24.34
Barclays Bank PLC	06747NJG0	10/25/19	04/24/25	100.000	0.000	2.6100	4.78	0.072500	0.073441	0.074399	0.075370	0.076354	26.40	27.09
Barclays Bank PLC	06747NJH8	10/25/19	10/23/24	100.000	0.000	2.5400	4.66	0.070555	0.071441	0.072348	0.073267	0.074198	25.68	26.34
Barclays Bank PLC	06747NK86	11/05/19	10/31/22	100.000	0.000	2.3021	3.58	0.063947	0.064663	0.065407	0.066160	0.066921	23.24	23.77
Barclays Bank PLC	06747NKC7	11/05/19	10/31/22	100.000	0.000	2.3021	3.58	0.063948	0.064664	0.065408	0.066161	0.066923	23.24	23.77
Barclays Bank PLC	06747NKK1	10/31/19	04/28/23	100.000	VARIES	2.4511	0.87	0.014336	0.013916	0.013491	0.013656	0.013823	5.03	4.91
Barclays Bank PLC	06747NKZ6	10/31/19	10/30/26	100.000	0.000	2.6300	4.46	0.073056	0.074016	0.074990	0.075976	0.076975	26.59	27.29
Barclays Bank PLC	06747NL28	10/31/19	10/31/23	100.000	0.000	2.3400	3.97	0.065000	0.065761	0.066530	0.067309	0.068096	23.63	24.19
Barclays Bank PLC	06747NL36	11/05/19	11/05/24	100.000	0.000	2.4900	3.87	0.069167	0.070028	0.070900	0.071783	0.072676	25.15	25.78
Barclays Bank PLC	06747NMK7	11/29/19	05/27/25	100.000	0.000	2.3900	2.12	0.066389	0.067173	0.067976	0.068788	0.069610	24.10	24.67
Barclays Bank PLC	06747NML5	11/29/19	11/27/24	100.000	0.000	2.4500	2.18	0.068055	0.068879	0.069723	0.070577	0.071442	24.70	25.31
Barclays Bank PLC	06747NMS0	11/01/19	10/04/21	100.000	0.000	2.1896	3.65	0.060822	0.061388	0.062060	0.062740		22.11	17.06
Barclays Bank PLC	06747NPD0	11/27/19	11/23/22	100.000	0.000	2.2100	2.09	0.061388	0.062051	0.062736	0.063430	0.064131	22.27	22.76
Barclays Bank PLC	06747NPF5	11/29/19	11/30/26	100.000	0.000	2.6500	2.36	0.073616	0.074592	0.075580	0.076581	0.077596	26.74	27.45
Barclays Bank PLC	06747NPH1	11/29/19	11/30/23	100.000	0.000	2.3400	2.08	0.065003	0.065764	0.066533	0.067312	0.068099	23.59	24.14
Barclays Bank PLC	06747NPJ7	12/03/19	12/01/22	100.000	0.000	2.1600	1.68	0.059999	0.060640	0.061295	0.061957	0.062626	21.75	22.23
Barclays Bank PLC	06747NPN8	12/03/19	12/01/22	100.000	0.000	2.1600	1.68	0.060000	0.060640	0.061295	0.061957	0.062626	21.75	22.23
Barclays Bank PLC	06747NPQ9	12/02/19	06/02/23	100.000	VARIES	2.3648	0.37	0.012690	0.012330	0.011965	0.012107	0.012250	4.48	4.34
Barclays Bank PLC	06747NRD8	12/04/19	12/05/22	100.000	0.000	2.2200	1.67	0.061670	0.062355	0.063047	0.063747	0.064454	22.36	22.86
Barclays Bank PLC	06747NS88	12/02/19	12/01/22	100.000	0.000	2.2600	1.82	0.062777	0.063483	0.064200	0.064926	0.065659	22.77	23.29
Barclays Bank PLC	06747NVN1	12/11/19	12/11/29	100.000	VARIES	2.4256	0.24	0.011823	0.011314	0.010799	0.010277	0.009749	4.14	3.77
Barclays Bank PLC	06747NXQ2	01/31/20	01/29/27	100.000	0.000	2.1400			0.059444	0.060077	0.060720	0.061370	19.77	21.94
Barclays Bank PLC	06747NXS8	01/31/20	01/31/24	100.000	0.000	1.8800			0.052222	0.052713	0.053209	0.053709	17.36	19.22

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Barclays Bank PLC	06747NXT6	02/05/20	02/05/25	100.000	0.000	1.9400			0.053889	0.054412	0.054940	0.055473	17.64	19.84
Barclays Bank PLC	06747NYF5	02/05/20	01/26/23	100.000	0.000	1.8499			0.051387	0.051838	0.052318	0.052802	16.82	18.90
Barclays Bank PLC	06747NYG3	02/05/20	07/31/23	100.000	0.000	1.8715			0.051986	0.052459	0.052950	0.053445	17.02	19.12
Barclays Bank PLC	06747NZE7	01/31/20	07/29/25	100.000	0.000	2.0100			0.055833	0.056391	0.056958	0.057530	18.57	20.58
Barclays Bank PLC	06747NZF4	01/31/20	01/29/25	100.000	0.000	1.9400			0.053889	0.054408	0.054936	0.055469	17.92	19.84
Barclays Bank PLC	06747P2Z1	01/23/20	01/20/23	100.000	0.000	2.1600			0.059999	0.060637	0.061291	0.061953	20.38	22.16
Barclays Bank PLC	06747P4P1	02/11/20	02/11/25	100.000	0.000	1.9400			0.053889	0.054412	0.054940	0.055473	17.32	19.83
Barclays Bank PLC	06747PB57	02/07/20	08/08/23	100.000	0.000	1.8700			0.051947	0.052433	0.052923	0.053418	16.90	19.10
BellSouth	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.184755	0.184757	0.184758	0.184759	0.184760	66.51	66.51
BEMIS COMPANY INC	081437AQ8	06/13/19	09/15/26	95.210	3.100	3.8632	3.20	0.016219	0.016532	0.016852	0.017177	0.017509	5.96	6.19
Bexar County Housing	08837EAB7	09/28/05	04/01/22*	39.225	0.000	5.7501	488.09	0.138618	0.142603				38.14*	
BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/17	08/01/24	98.000	0.599	0.8955	6.71	0.007877	0.007913	0.007948	0.007984	0.008019	2.85	2.88
BLACKSTONE MORTGAGE TRUS	09257WAC4	03/27/18	03/15/23	98.500	4.750	5.0956	4.90	0.008050	0.008256	0.008466	0.008682	0.008903	2.98	3.13
BOFA Finance LLC	097097166	11/29/17	11/25/22	100.000	0.000	2.7075	57.80	0.079342	0.080416	0.081505	0.082608	0.083727	28.83	29.62
BOFA Finance LLC	097098297	02/28/19	02/28/25	100.000	0.000	3.3423	28.32	0.094395	0.095972	0.097576	0.099207	0.100865	34.66	35.83
BOFA Finance LLC	097098479	03/12/19	03/12/21	100.000	0.000	2.7766	22.41	0.078200	0.079285	0.080386			28.59	5.71
BOFA Finance LLC	09709TBQ3	11/16/17	11/16/37*	100.000	VARIES	3.2571	67.10	0.086315	0.086401				19.52*	
BOFA Finance LLC	09709TCD1	11/30/17	11/30/32*	100.000	VARIES	3.2186	65.53	0.086193	0.086293				20.61*	
BOFA Finance LLC	09709TDB4	02/28/18	02/28/38*	100.000	VARIES	3.3959	60.33	0.086984	0.087128				20.64*	
BOFA Finance LLC	09709TDE8	02/28/18	02/28/25*	100.000	VARIES	3.1547	57.48	0.086126	0.086253				12.67*	
BOFA Finance LLC	09709TDV0	03/29/18	03/29/38*	100.000	VARIES	3.3791	57.07	0.087717	0.087838				15.62*	
BOFA Finance LLC	09709TED9	04/10/18	05/01/23	100.000	0.250	3.1425	55.19	0.091291	0.092616	0.093962	0.095329	0.096718	33.26	34.24
BOFA Finance LLC	09709TGH8	09/28/18	03/28/23	100.000	0.000	3.6451	46.55	0.104979	0.106892	0.108840	0.110824	0.112844	38.50	39.91
Bank of America Corp.	09709TGU9	04/03/19	04/03/34*	100.000	VARIES	3.7267	27.59	0.101824	0.100098				18.38*	
BOFA Finance LLC	09709TGy1	06/03/19	06/03/29*	100.000	VARIES	3.1909	18.44	0.088776	0.088917				21.50*	
BOFA Finance LLC	09709TGZ8	06/20/19	06/18/24	100.000	0.000	2.5962	13.79	0.073042	0.073991	0.074951	0.075924	0.076910	26.49	27.18
BOFA Finance LLC	09709THD6	07/29/19	07/29/34*	100.000	VARIES	3.3999	14.36	0.094442	0.094159				19.59*	
BOFA Finance LLC	09709THH7	01/27/20	09/01/22	103.250	0.125	1.7700			0.050765	0.051262	0.051685	0.052112	17.02	18.63
BOFA Finance LLC	09709THJ3	01/30/20	01/30/35	100.000	VARIES	3.1839			0.088441	0.087638	0.086822	0.086868	29.15	31.29
BOFA Finance LLC	09709TJL6	12/27/18	12/27/23	100.000	0.000	3.6325	37.07	0.104602	0.106502	0.108436	0.110405	0.112411	38.01	39.41
BOFA Finance LLC	09709TJM4	01/31/19	01/26/24	100.000	0.000	3.3706	31.23	0.095171	0.096774	0.098405	0.100064	0.101750	35.05	36.24
BOFA Finance LLC	09709TJS1	09/28/18	09/28/23	100.000	0.000	3.7178	47.49	0.107146	0.109138	0.111167	0.113233	0.115338	39.31	40.78
BOFA Finance LLC	09709TRK6	11/30/18	11/30/23	100.000	0.000	3.7226	40.90	0.107291	0.109288	0.111322	0.113394	0.115505	39.11	40.58
BOFA Finance LLC	09709TKV2	02/04/19	02/04/21	100.000	0.000	2.8401	25.96	0.080012	0.081148	0.082300			29.35	2.72
BOFA Finance LLC	09709TKW0	10/31/18	10/31/23	100.000	0.000	3.7689	44.67	0.108675	0.110723	0.112809	0.114935	0.117101	39.74	41.26
BOFA Finance LLC	09709TMV0	09/28/18	09/28/23	100.000	0.000	3.6449	46.54	0.104972	0.106885	0.108833	0.110816	0.112836	38.49	39.91
Bank of America Corp.	09709TNJ6	02/28/19	02/25/22	100.000	0.000	3.0213	25.59	0.085172	0.086458	0.087765	0.089090	0.090436	31.22	32.17
BOFA Finance LLC	09709TPF2	03/22/19	03/24/26	100.000	0.000	3.1229	24.34	0.088117	0.089493	0.090890	0.092309	0.093751	32.24	33.25
Bank of America Corp.	09709TPQ8	04/02/19	03/31/22	100.000	0.000	2.8493	21.39	0.080262	0.081406	0.082566	0.083742	0.084935	29.31	30.15
BOFA Finance LLC	09709TQE4	04/30/19	04/29/21	100.000	0.000	2.7200	18.27	0.076577	0.077619	0.078674			27.89	9.28
BOFA Finance LLC	09709TSJ1	05/28/19	05/26/22	100.000	0.000	2.7700	16.43	0.077998	0.079078	0.080173	0.081284	0.082409	28.35	29.14
BOFA Finance LLC	09709TSN2	05/28/19	05/26/22	100.000	0.000	2.7700	16.43	0.077998	0.079079	0.080174	0.081284	0.082410	28.35	29.14

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BOFA Finance LLC	09709TSS1	05/28/19	05/26/22	100.000	0.000	2.7600	16.37	0.077713	0.078785	0.079872	0.080975	0.082092	28.25	29.03
BOFA Finance LLC	09709TSW2	05/28/19	05/26/22	100.000	0.000	2.7700	16.43	0.077998	0.079079	0.080174	0.081284	0.082410	28.35	29.14
BOFA Finance LLC	09709TTC5	08/30/19	03/02/23	100.000	0.000	2.0808	6.99	0.057806	0.058407	0.059015	0.059629	0.060249	21.06	21.50
BOFA Finance LLC	09709TTF8	08/30/19	03/04/21	100.000	0.000	1.9095	6.42	0.053053	0.053559	0.054071			19.31	3.41
BOFA Finance LLC	09709TTW1	07/31/19	01/31/23	100.000	0.000	2.2849	9.58	0.063469	0.064195	0.064928	0.065670	0.066420	23.20	23.73
BOFA Finance LLC	09709TUA7	07/31/19	01/31/24	100.000	0.000	2.3707	9.94	0.065853	0.066633	0.067423	0.068222	0.069031	24.08	24.66
BOFA Finance LLC	09709TUH2	09/30/19	06/30/21	100.000	0.000	1.7242	4.36	0.048100	0.048515	0.048933			17.39	8.76
BOFA Finance LLC	09709TVC2	09/18/19	09/16/22	100.000	0.000	2.2021	6.30	0.061169	0.061836	0.062516	0.063205	0.063901	22.28	22.78
BOFA Finance LLC	09709TVP3	10/31/19	11/02/21	100.000	0.000	1.7400	2.95	0.048337	0.048757	0.049182	0.049609		17.53	14.88
BOFA Finance LLC	09709TWW9	11/27/19	11/25/22	100.000	0.000	1.9000	1.79	0.052778	0.053274	0.053780	0.054291	0.054806	19.13	19.49
BOFA Finance LLC	09709TXD8	11/27/19	11/28/24	100.000	0.000	2.3000	2.17	0.063893	0.064627	0.065371	0.066122	0.066883	23.18	23.72
BOFA Finance LLC	09709TYU9	01/31/20	01/31/23	100.000	0.000	1.7000			0.047222	0.047624	0.048028	0.048437	15.69	17.34
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2063	59.00	0.022544	0.023356	0.024198	0.025070	0.025973	8.44	9.06
BP CAPITAL MARKETS AMERI	10373QAL4	12/14/18	05/10/23	96.839	2.750	3.5309	7.09	0.019192	0.019531	0.019875	0.020226	0.020583	7.00	7.25
BP CAPITAL MARKETS AMERI	10373QAT7	12/14/18	05/04/26	95.741	3.119	3.7851	5.35	0.014501	0.014775	0.015055	0.015340	0.015630	5.30	5.50
BP CAPITAL MARKETS AMERI	10373QAU4	12/14/18	09/16/21	96.502	2.112	3.4532	12.93	0.034790	0.035391	0.036002	0.036624		12.76	9.29
BP CAPITAL MARKETS AMERI	10373QAV2	12/14/18	01/16/27	94.278	3.017	3.8468	6.46	0.017321	0.017654	0.017994	0.018340	0.018692	6.41	6.66
BP CAPITAL MARKETS AMERI	10373QAW0	12/14/18	11/28/23	98.310	3.216	3.5913	3.33	0.009041	0.009204	0.009369	0.009537	0.009709	3.29	3.41
BP CAPITAL MARKETS AMERI	10373QAY6	12/14/18	04/14/24	98.067	3.224	3.6258	3.52	0.009495	0.009667	0.009842	0.010021	0.010202	3.48	3.60
BP CAPITAL MARKETS AMERI	10373QAZ3	12/14/18	04/14/27	97.935	3.588	3.8804	2.25	0.006088	0.006206	0.006326	0.006449	0.006574	2.23	2.32
BP CAPITAL MARKETS AMERI	10373QBA7	12/14/18	09/19/22	96.498	2.520	3.5213	9.30	0.025049	0.025490	0.025939	0.026396	0.026860	9.19	9.51
BRYAN OHIO CITY SCH DIST	117529EP8	02/27/20	01/01/22	96.506	0.000	1.9370		0.051926	0.052272	0.052778	0.053290		15.85	19.09
BRYAN OHIO CITY SCH DIST	117529EQ6	02/27/20	01/01/23	94.597	0.000	1.9619		0.051554	0.051902	0.052411	0.052925		15.74	18.96
BRYAN OHIO CITY SCH DIST	117529ER4	02/27/20	01/01/24	92.363	0.000	2.0769		0.053285	0.053666	0.054223	0.054786		16.27	19.62
BUILD NYC RESOURCE CORP	12008ENT9	09/06/18	06/15/27*	95.000	7.750	8.5721	5.39	0.012169	0.012690					2.83*
Burea County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.158358	0.157926					52.18
Burea County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9681		0.167419	0.167027	0.166623	0.166208		60.18	54.91
Burea County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1676		0.174017	0.173601	0.173173	0.172731	0.172276	62.55	62.24
Bureau County SD #175, I	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2818		0.148223	0.147479				48.78	
Bureau County SD #502, I	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9874		0.138601	0.138594	0.138586	0.138579	0.138571	49.89	49.89
Bureau County, SD #205,	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866		0.163681	0.163675	0.163669	0.163662	0.163656	58.92	58.92
BUREAU LEE & WHITESIDE C	121158BS7	06/13/18	12/01/20	101.056	3.750	3.2652	51.91	0.091129	0.090917				30.03	
BUREAU LEE & WHITESIDE C	121158BT5	06/13/18	12/01/21	101.945	4.000	3.3723	54.10	0.094804	0.094529	0.094249	0.093965		34.06	31.05
BUREAU LEE & WHITESIDE C	121158BU2	06/13/18	12/01/22	101.635	4.000	3.5768	57.27	0.100541	0.100352	0.100160	0.099964	0.099765	36.15	36.01
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.608790	0.631386	0.655000	0.679676	0.705269	224.62	241.75
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.608790	0.631386	0.655000	0.679676	0.705269	224.62	241.75
Caesars Entertainment	127693AC3	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181					0.58	
Caesars Entertainment	127693AF6	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181					0.58	
Caesars Entertainment	127693AG4	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181					0.58	
CaesarsEntertainment	127693AH2	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181					0.58	
California Resources Cor	13057QAG2	12/16/15	12/15/22*	63.250	8.000	17.2411	160.36	0.156297	0.169770				48.35*	
Canadian Imperial Bank	13605WUR0	12/27/19	02/03/22	100.000	0.000	2.2144	0.25	0.061511	0.061647	0.062329	0.063020	0.063717	22.29	22.77

\* Called in 2020; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
Canadian Imperial Bank	13605WUZ2	12/27/19	12/29/20	100.000	VARIES	1.6108	0.18	0.044750	0.044752						16.02	
Canadian Imperial Bank	13605WVZ1	03/02/20	06/02/21	100.000	VARIES	1.5504			0.043067		0.043068	0.043069			12.88	6.50
Canadian Imperial Bank	13607G302	05/02/19	04/28/23	100.000	0.000	2.9112	19.40	0.082019	0.083212	0.084424	0.085653	0.086899			29.89	30.77
Carol Stream, IL	143735TU2	12/30/11	11/01/20	63.533	0.000	5.1992	322.87	0.137197	0.140763						41.80	
Carol Stream, IL	143735TV0	12/30/11	11/01/21	59.208	0.000	5.3993	314.94	0.134821	0.138460	0.142198	0.146037				49.63	43.35
Carol Stream, IL	143735TW8	12/30/11	11/01/22	54.964	0.000	5.5993	305.59	0.131790	0.135479	0.139272	0.143171	0.147180			48.56	51.31
Carol Stream, IL	143735TX6	12/30/11	11/01/23	50.827	0.000	5.7993	295.01	0.128163	0.131880	0.135704	0.139639	0.143688			47.26	50.04
Carol Stream, IL	143735TY4	12/30/11	11/01/24	46.530	0.000	6.0492	284.50	0.124735	0.128508	0.132395	0.136399	0.140524			46.04	48.87
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	42.963	0.000	6.1994	270.82	0.119387	0.123088	0.126903	0.130837	0.134892			44.10	46.87
Carol Stream, IL	143735UA4	12/30/11	11/01/26	39.556	0.000	6.3493	256.89	0.113868	0.117483	0.121212	0.125061	0.129031			42.08	44.80
Carol Stream, IL	143735UB2	12/30/11	11/01/27	36.593	0.000	6.4493	242.36	0.107814	0.111291	0.114880	0.118584	0.122408			39.86	42.48
Carol Stream, IL	143735UC0	12/30/11	11/01/28	33.512	0.000	6.5994	228.47	0.102193	0.105565	0.109048	0.112646	0.116363			37.81	40.34
Carol Stream, IL	143735UD8	12/30/11	11/01/29	30.868	0.000	6.6994	214.49	0.096283	0.099508	0.102841	0.106286	0.109846			35.64	38.06
Carol Stream, IL	143735UE6	12/30/11	11/01/30	28.377	0.000	6.7995	200.92	0.090520	0.093598	0.096780	0.100070	0.103472			33.52	35.83
Carol Stream, IL	143735UF3	12/30/11	11/01/31	26.288	0.000	6.8495	187.88	0.084795	0.087699	0.090702	0.093809	0.097021			31.40	33.59
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		1.536815	1.610003	1.686829	1.767473	1.852125			582.33	639.30
Champaign County, IL	158199BA6	11/04/15	12/01/23	124.115	VARIES	N/A		0.120607	0.118702	0.116760	0.114779	0.112760			42.96	41.56
Champaign County, IL	158199BB4	11/04/15	12/01/26	98.267	VARIES	4.1631		0.112653	0.112512	0.112367	0.112220	0.112070			40.52	40.42
Cheniere Energy, Inc.	16411RAF6	11/28/14	05/28/21	100.000	0.000	N/A		0.172291	0.176490	0.181600					63.24	26.51
Cheniere Energy, Inc.	16411RAG4	03/09/15	03/15/45	80.000	4.250	5.6397	14.25	0.009245	0.009402	0.009827	0.009940	0.010389			3.48	3.67
Cheniere Energy, Inc.	16411RAH2	11/28/14	05/28/21	100.000	0.000	N/A		0.172291	0.176490	0.181600					63.24	26.51
CHESAPEAKE ENERGY CORP	165167DD6	12/19/19	01/01/25^	94.912	11.500	12.9059	0.25	0.020812	0.022245	0.023680	0.025209				7.75^	8.80
Christian & Sangamon CNT	170592BG3	03/28/13	12/01/20	109.831	VARIES	3.0795		0.086731	0.086141						28.52	
Christian & Sangamon CNT	170592BH1	03/28/13	12/01/21	107.041	VARIES	3.3309		0.094157	0.093759	0.093354	0.092943				33.80	30.73
Christian & Sangamon CNT	170592BJ7	03/28/13	12/01/22	99.442	VARIES	3.5341		0.097938	0.097975	0.098013	0.098051	0.098090			35.27	35.29
Christian & Sangamon CNT	170592BK4	03/28/13	12/01/23	99.390	VARIES	3.6841		0.102018	0.102055	0.102093	0.102131	0.102171			36.74	36.76
CHRISTIAN SHELBY & MONTG	170790DJ5	06/06/17	12/01/20	104.148	3.750	2.4806	66.30	0.069766	0.069339						22.95	
CHRISTIAN SHELBY & MONTG	170790DK2	06/06/17	12/01/21	101.259	3.000	2.6866	70.31	0.075080	0.074969	0.074857	0.074743				27.00	24.68
Citigroup Inc.	17298C2B3	09/30/15	09/29/22	100.000	0.000	3.0163		0.094439	0.095863	0.097309	0.098776	0.100266			34.52	35.57
Citigroup Inc.	17298C2C1	09/30/15	09/29/22	100.000	0.000	3.0163		0.094439	0.095863	0.097309	0.098776	0.100266			34.52	35.57
Citigroup Inc.	17298C2N7	10/02/15	10/02/20	100.000	0.000	2.5622		0.078804	0.079813						21.54	
Citigroup Inc.	17298C2U1	11/03/15	05/04/21	100.000	0.250	2.7771		0.085336	0.086424	0.087528					31.04	10.77
Citigroup Inc.	17298C2Z0	10/30/15	11/01/22	100.000	0.000	2.9688		0.092793	0.094171	0.095568	0.096987	0.098427			33.82	34.83
Citigroup Inc.	17298C3A4	10/30/15	11/01/22	100.000	0.000	2.9688		0.092793	0.094171	0.095568	0.096987	0.098427			33.82	34.83
Citigroup Inc.	17298C3F3	10/28/15	10/28/25	100.000	VARIES	2.3916		0.008541	0.008643	0.008746	0.008851	0.008957			3.11	3.18
Citigroup Inc.	17298C3R7	11/05/15	11/05/20	100.000	0.000	2.6408		0.081472	0.082548						24.96	
Citigroup Inc.	17298C3Z9	11/30/15	05/27/21	100.000	0.250	2.8050		0.086263	0.087376	0.088504					31.33	12.92
Citigroup Inc.	17298C4A3	11/30/15	11/30/22	100.000	0.000	3.0605		0.095996	0.097465	0.098957	0.100471	0.102009			34.91	35.99
Citigroup Inc.	17298C4B1	11/30/15	11/30/22	100.000	0.000	3.0605		0.095996	0.097465	0.098957	0.100471	0.102009			34.91	35.99
Citigroup Inc.	17298C4W5	12/31/15	01/05/23	100.000	0.000	3.1984		0.099325	0.100914	0.102527	0.104167	0.105833			36.61	37.79
Citigroup Inc.	17298C4Z8	12/28/15	06/25/21	100.000	0.250	2.8488		0.087763	0.088914	0.090081					31.82	15.67
Citigroup Inc.	17298C5L8	02/01/16	07/30/21	100.000	0.250	2.9080	119.23	0.088622	0.089809	0.091014	0.092237				32.48	19.24

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

## 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Inc.	17298C5U8	01/29/16	01/31/23	100.000	0.000	3.1492	130.50	0.097605	0.099142	0.100703	0.102288	0.103899	35.88	37.02
Citigroup Inc.	17298C6K9	01/29/16	01/29/26	100.000	VARIES	2.4179	19.33	0.012781	0.012936	0.013092	0.013250	0.013410	4.68	4.79
Citigroup Inc.	17298C6X1	02/29/16	03/01/23	100.000	0.000	2.8956	116.62	0.088953	0.090241	0.091548	0.092873	0.094218	32.57	33.52
Citigroup Inc.	17298C6Y9	02/29/16	08/27/21	100.000	0.250	2.7865	111.56	0.084549	0.085630	0.086727	0.087838		30.90	20.67
Citigroup Inc.	17298C6Z6	02/29/16	03/01/23	100.000	0.000	2.8956	116.62	0.088953	0.090241	0.091548	0.092873	0.094218	32.57	33.52
Citigroup Inc.	17298CAF5	05/15/15	05/15/30	100.000	VARIES	2.6421		0.009306	0.009019	0.009138	0.009259	0.009381	3.29	3.32
Citigroup Inc.	17298CAP3	05/28/15	05/26/22	100.000	0.000	3.0095		0.095607	0.097046	0.098506	0.099989	0.101493	34.78	35.83
Citigroup Inc.	17298CAQ1	05/28/15	05/26/22	100.000	0.000	3.0095		0.095607	0.097046	0.098506	0.099989	0.101493	34.78	35.83
Citigroup Inc.	17298CAR9	05/28/15	05/28/35	100.000	VARIES	4.3835		0.103184	0.104800	0.106452	0.108141	0.110396	37.55	38.76
Citigroup Inc.	17298CAT5	05/27/15	05/27/25	100.000	VARIES	2.5639		0.006952	0.007041	0.007131	0.007223	0.007315	2.52	2.59
Citigroup Inc.	17298CB56	04/04/16	10/05/21	100.000	0.250	2.6050	101.30	0.078568	0.079501	0.080446	0.081403		28.61	22.21
Citigroup Inc.	17298CB64	04/04/16	04/05/21	100.000	0.000	2.4511	95.46	0.074153	0.075062	0.075982			27.02	7.14
Citigroup Inc.	17298CBM9	06/30/15	12/30/20	100.000	0.250	2.7900		0.086869	0.087984				31.39	
Citigroup Inc.	17298CBT4	06/30/15	06/30/22	100.000	0.000	3.2000		0.102540	0.104180	0.105847	0.107541	0.109261	37.21	38.41
Citigroup Inc.	17298CBV9	06/30/15	06/30/22	100.000	0.000	3.2000		0.102540	0.104180	0.105847	0.107541	0.109261	37.21	38.41
Citigroup Inc.	17298CDH8	09/02/15	03/04/21	100.000	0.300	1.6120		0.047198	0.047511	0.047827			17.12	3.01
Citigroup Inc.	17298CDJ4	08/31/15	08/31/22	100.000	0.000	3.1499		0.098059	0.098521	0.101731	0.101648	0.104961	36.43	37.51
Citigroup Inc.	17298CDK1	08/31/15	08/31/22	100.000	0.000	3.1499		0.098059	0.098521	0.101731	0.101648	0.104961	36.43	37.51
Citigroup Inc.	17298CDV7	10/02/15	04/01/21	100.000	0.250	2.6650		0.081516	0.082509	0.083516			29.70	7.52
Citigroup Inc.	17298CFQ6	12/01/17	12/01/27	100.000	VARIES	2.8600	9.51	0.011729	0.011321	0.010907	0.011063	0.011221	4.12	3.96
Citigroup Inc.	17298CFV5	01/22/18	01/22/28	100.000	VARIES	3.0673	8.10	0.010542	0.009848	0.009999	0.010152	0.010308	3.58	3.68
Citigroup Inc.	17298CGC6	08/16/18	08/16/28	100.000	VARIES	3.4666	4.11	0.007616	0.007082	0.006544	0.006660	0.006776	2.54	2.44
Citigroup Inc.	17298CGD4	09/26/18	09/26/28	100.000	VARIES	3.8142	3.83	0.007732	0.007149	0.006554	0.006679	0.006806	2.57	2.41
Citigroup Inc.	17298CGK8	11/20/18	11/20/23	100.000	VARIES	3.5118	3.92	0.009456	0.009207	0.008954	0.009112	0.009272	3.34	3.26
Citigroup Inc.	17298CGL6	11/28/18	11/28/28	100.000	VARIES	3.8162	7.26	0.017510	0.016784	0.016045	0.015291	0.014522	6.12	5.59
Citigroup Inc.	17298CGS1	03/29/19	03/29/29	100.000	VARIES	3.1121	4.42	0.015648	0.014750	0.013839	0.012913	0.013114	5.31	4.75
Citigroup Inc.	17298CGZ5	06/19/19	06/19/26	100.000	VARIES	2.5629	3.11	0.015744	0.015263	0.014775	0.014281	0.014464	5.57	5.23
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIES	4.5064		0.113529	0.114271	0.115030	0.116028	0.117049	41.10	41.71
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIES	4.0094		0.095479	0.095808	0.096144	0.096876	0.097623	34.47	34.83
Citigroup Inc.	1730T02E8	10/31/14	05/01/20	100.000	0.000	2.5468		0.080294					9.64	
Citigroup Inc.	1730T02P3	10/31/14	10/31/34	100.000	VARIES	4.7455		0.117013	0.116414	0.115802	0.115572	0.115336	41.94	41.62
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIES	4.2546		0.099731	0.101162	0.102624	0.104753	0.106927	36.26	37.48
Citigroup Inc.	1730T02X6	11/26/14	11/26/29*	100.000	VARIES	4.1216		0.104862	0.104713	0.104562			34.58*	
Citigroup Inc.	1730T03C1	11/28/14	05/29/20	100.000	0.000	2.6205		0.082916					12.27	
Citigroup Funding, Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIES	4.3208		0.112574	0.113256	0.113954	0.114666	0.115394	40.65	41.15
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8404		0.089584	0.090856	0.092147	0.093455	0.094783	32.86	33.80
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIES	3.9694		0.104854	0.106731	0.108817	0.110943	0.113112	38.68	40.21
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8404		0.089584	0.090856	0.092147	0.093455	0.094783	32.86	33.80
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.067789	0.067800	0.069693	0.069322	0.071258	25.05	25.56
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.067789	0.067800	0.069693	0.069322	0.071258	25.05	25.56
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9238		0.092548	0.093901	0.095273	0.096666	0.098079	33.81	34.80
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9238		0.092548	0.093901	0.095273	0.096666	0.098079	33.81	34.80

\* Called in 2020; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIES	3.1775		0.091414	0.091300	0.091141	0.090979	0.090769	32.86	32.75
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171		0.088751	0.090001	0.091269	0.092554	0.093858	32.42	33.34
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7395		0.086002	0.087180	0.088375	0.089585	0.090812	31.32	32.19
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7395		0.086002	0.087180	0.088375	0.089585	0.090812	31.32	32.19
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIES	2.3818		0.064946	0.065050	0.065155	0.065262	0.065369	23.41	23.49
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIES	4.1098		0.102584	0.102091	0.101875	0.101654	0.101428	36.80	36.61
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6765		0.102765	0.103633	0.104521	0.105429	0.106359	37.27	37.92
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.106958	0.107861	0.108786	0.109731	0.110697	38.75	39.42
Citigroup Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.106355	0.107312	0.108290	0.109292	0.110316	38.58	39.29
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3200	192.53	0.062092	0.064365	0.066721	0.069163	0.071694	22.98	24.69
Citigroup Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0136		0.098744	0.100144	0.101571	0.103028	0.104513	35.93	36.97
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8404		0.157303	0.157385	0.157471	0.157558	0.157649	56.67	56.73
Citigroup Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7621		0.107821	0.108590	0.109376	0.110182	0.111006	39.03	39.60
Citigroup Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.110734	0.111744	0.112779	0.113838	0.114922	40.12	40.87
Citigroup Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351		0.098695	0.098806	0.099813	0.100842	0.101894	35.72	36.43
Citigroup Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6111		0.098248	0.098046	0.098941	0.099856	0.100792	35.44	36.06
Citigroup Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7124		0.109588	0.110189	0.111777	0.113403	0.115067	39.85	40.97
Citigroup Funding, Inc.	1730T0G99	04/28/09	04/28/24	100.000	VARIES	8.1832		0.211350	0.212856	0.214423	0.216054	0.217752	76.55	77.70
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9942		0.142434	0.143269	0.144128	0.145014	0.146133	51.53	52.17
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3516		0.148979					25.77	
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7846		0.135452	0.134220				33.37	
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4351		0.024269	0.024565				7.41	
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5365		0.026991	0.027333				8.24	
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1246		0.132051	0.132405	0.132768	0.133141	0.133523	47.63	47.90
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7109		0.130728	0.130792				41.58	
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5699		0.129804	0.130911	0.132048	0.133300	0.134588	47.05	47.89
Citigroup Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3743		0.104750	0.105142	0.106083	0.107044	0.108027	37.90	38.54
Citigroup Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6422		0.108436	0.108774	0.109767	0.110783	0.111822	39.22	39.89
Citigroup Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152		0.102878	0.102665	0.103535	0.104426	0.105338	37.07	37.63
Citigroup Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141		0.091912	0.091971	0.092015			33.11	8.01
Citigroup Funding, Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460		0.079226	0.080006	0.081052	0.082114	0.083344	28.84	29.60
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2799		0.020200	0.020431				6.38	
Citigroup Inc.	1730T0M63	03/26/14	03/26/29	100.000	VARIES	4.3729		0.105194	0.105210	0.105864	0.106533	0.107216	37.94	38.36
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0032		0.138931	0.138946	0.138961			50.02	12.51
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9785		0.018838	0.019024	0.019213			6.84	2.21
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6546		0.129205	0.129234	0.129263			46.52	21.85
Citigroup Inc.	1730T0N39	04/29/14	04/29/29	100.000	VARIES	4.2731		0.101306	0.101657	0.102561	0.103486	0.104430	36.61	37.20
Citigroup Inc.	1730T0N62	04/29/14	04/29/34	100.000	VARIES	4.5423		0.103414	0.103608	0.104519	0.105450	0.106402	37.33	37.91
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3032		0.018138	0.018148	0.018661	0.018568		6.70	4.50
Citigroup Inc.	1730T0P78	05/30/14	05/30/29	100.000	VARIES	4.1425		0.096447	0.096602	0.097453	0.098321	0.099208	34.78	35.29
Citigroup Inc.	1730T0P86	05/30/14	05/30/34	100.000	VARIES	4.4254		0.097590	0.097424	0.098350	0.099297	0.100265	35.13	35.64
Citigroup Inc.	1730T0R50	06/18/14	06/18/34	100.000	VARIES	4.4513		0.102428	0.103037	0.104849	0.106702	0.108596	37.02	38.13

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Inc.	1730TOR76	06/27/14	06/27/34	100.000	VARIES	4.4526		0.103948	0.104028	0.104716	0.105419	0.106137	37.44	37.83
Citigroup Inc.	1730TOR92	07/02/14	01/02/20	100.000	0.000	2.5296		0.079678					0.08	
Citigroup Inc.	1730TORN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.075582	0.075735	0.076437	0.077151	0.077876	27.34	27.82
Citigroup Inc.	1730TOSM2	04/29/13	04/29/33	100.000	VARIES	3.4970		0.084728	0.085272	0.086239	0.087223	0.088225	30.69	31.35
Citigroup Inc.	1730TOSX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007615	0.007669	0.007723	0.007778	0.007833	2.76	2.80
Citigroup Inc.	1730TOT58	06/27/14	06/27/34	100.000	VARIES	4.3618		0.104565	0.104236	0.104200	0.104163	0.104125	37.58	37.51
Citigroup Funding, Inc.	1730TOTK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.099086	0.099998	0.101515	0.103065	0.104646	35.91	36.92
Citigroup Inc.	1730TOTQ2	06/11/13	06/11/33	100.000	VARIES	4.2945		0.105693	0.106328	0.107476	0.108649	0.109847	38.20	38.95
Citigroup Inc.	1730TOTT6	06/28/13	06/28/33	100.000	VARIES	4.5398		0.109427	0.111084	0.112779	0.114511	0.116631	39.70	40.92
Citigroup Inc.	1730TOTZ2	06/27/13	06/27/33	100.000	VARIES	4.6405		0.115190	0.116456	0.117751	0.119077	0.120698	41.71	42.64
Citigroup Inc.	1730TOU23	07/31/14	01/31/20	100.000	0.000	2.5817		0.081529					2.36	
Citigroup Inc.	1730TOU49	07/31/14	07/31/34	100.000	VARIES	4.3417		0.105915	0.106248	0.106588	0.107328	0.108083	38.29	38.73
Citigroup Inc.	1730TOU56	07/30/14	07/30/29*	100.000	VARIES	4.2648		0.107720	0.107537	0.107351			32.46*	
Citigroup Inc.	1730TOU98	07/30/14	07/30/34*	100.000	VARIES	4.5843		0.112080	0.111501	0.110909			33.64*	
Citigroup Inc.	1730TOUB3	07/09/13	07/09/33	100.000	VARIES	4.7565		0.119913	0.120908	0.121926	0.123332	0.124771	43.69	44.64
Citigroup Inc.	1730TOUG2	07/09/13	07/09/28	100.000	VARIES	4.4999		0.110803	0.111741	0.112700	0.113680	0.114682	40.38	41.09
Citigroup Inc.	1730TOUK3	07/30/13	07/30/33	100.000	VARIES	4.8333		0.112950	0.114149	0.115376	0.116633	0.117921	41.24	42.15
Citigroup Inc.	1730TOV71	08/28/14	02/29/20	100.000	0.000	2.4724		0.076818					4.53	
Citigroup Inc.	1730TOV89	08/29/14	08/29/34*	100.000	VARIES	4.6276		0.110976	0.111686	0.110557			36.60*	
Citigroup Inc.	1730TOVC0	09/27/13	09/27/20	100.000	VARIES	3.3025		0.092153	0.091947				24.48	
Citigroup Inc.	1730TOVD8	09/18/13	09/18/33	100.000	VARIES	5.1093		0.119235	0.120702	0.122207	0.123750	0.125332	43.49	44.59
Citigroup Inc.	1730TOVK2	10/08/13	10/08/23	100.000	VARIES	3.9667		0.099041	0.100234	0.101450	0.102690	0.103955	36.07	36.95
Citigroup Inc.	1730TOW21	08/28/14	08/28/34	100.000	VARIES	4.2433		0.108417	0.108817	0.109225	0.109871	0.110531	39.20	39.60
Citigroup Funding, Inc.	1730TOWF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.010119					0.54	
Citigroup Funding, Inc.	1730TOWR6	03/30/12	03/30/22	100.000	VARIES	3.8303		0.107193	0.107056	0.106900	0.106740	0.106570	38.54	38.43
Citigroup Inc.	1730TOY37	10/02/14	04/02/20	100.000	0.000	2.8849		0.092477					8.42	
Citigroup Inc.	1730TOZ28	10/07/14	10/07/21	100.000	1.000	3.1430		0.097350	0.098444	0.099554	0.100682		35.43	27.68
Citigroup Inc.	1730TOZ85	10/08/14	10/07/21	100.000	1.000	3.0942	170.24	0.095593	0.096642	0.097708	0.098790		34.78	27.16
Citigroup Funding, Inc.	1730TOZJ1	11/27/12	11/27/22	100.000	VARIES	1.5729		0.016772	0.016904	0.017037	0.017171	0.017306	6.07	6.17
Citigroup Inc.	1730T3AV5	08/31/15	08/31/35	100.000	VARIES	4.4143		0.102238	0.101335	0.103231	0.103417	0.107073	37.38	38.19
Citigroup Inc.	1730T3AW3	08/31/15	08/31/35	100.000	VARIES	4.4100		0.104641	0.103408	0.105023	0.104108	0.106662	38.12	38.37
Citigroup Inc.	1730T3AX1	09/30/15	09/30/35	100.000	VARIES	4.3723		0.099939	0.100730	0.101540	0.102366	0.103211	36.27	36.86
Citigroup Inc.	1730T3AY9	10/30/15	10/30/35	100.000	VARIES	4.3036		0.099659	0.100919	0.102207	0.103522	0.104865	36.26	37.19
Citigroup Inc.	1730T3AZ6	11/30/15	11/30/35	100.000	VARIES	4.3523		0.103798	0.104967	0.106161	0.107381	0.108628	37.65	38.51
Citigroup Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6500		0.125938	0.128236	0.130577	0.132960	0.135386	46.02	47.72
Citigroup Inc.	17323P140	03/03/16	09/01/23	100.000	0.000	3.0322	122.12	0.093567	0.094986	0.096426	0.097888	0.099372	34.28	35.33
Citigroup Inc.	17323P249	02/03/16	08/03/23	100.000	0.000	2.9606	121.83	0.091150	0.092499	0.093868	0.095258	0.096668	33.46	34.46
Citigroup Inc.	17323P314	11/24/15	11/26/21	100.000	0.000	2.8522		0.088744	0.090010	0.091293	0.092595		32.26	29.90
Citigroup Inc.	17323P363	02/03/16	08/03/23	100.000	0.000	2.9606	121.83	0.091150	0.092499	0.093868	0.095258	0.096668	33.46	34.46
Citigroup Inc.	17323P496	01/05/16	07/06/23	100.000	0.000	3.1941	134.75	0.099142	0.100725	0.102334	0.103968	0.105629	36.53	37.71
Citigroup Inc.	17323Q643	10/05/15	04/04/23	100.000	0.000	3.1923		0.100641	0.102247	0.103879	0.105537	0.107222	36.80	37.99
Citigroup Inc.	17323Q692	09/18/15	03/20/23	100.000	0.000	3.1459		0.099025	0.100582	0.102164	0.103771	0.105404	36.25	37.40

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Citigroup Global Markets	17324C2F2	04/29/16	10/29/21	100.000	0.250	N/A	100.18	0.079262	0.080212	0.081174	0.082148			28.82	24.37
Citigroup Global Markets	17324C2G0	04/29/16	10/29/21	100.000	0.250	2.6262	100.18	0.079262	0.080211	0.081173	0.082148			28.82	24.37
Citigroup Global Markets	17324C2J4	05/24/16	05/24/21	100.000	VARIES	2.5076	89.26	0.068983	0.069162	0.069408				24.88	9.93
Citigroup Global Markets	17324C2W5	04/28/16	04/28/26*	100.000	VARIES	3.4898	129.78	0.097213						11.47*	
Citigroup Global Markets	17324C2Z8	04/29/16	04/30/21	100.000	0.000	2.4478	93.47	0.074042	0.074949	0.075866				26.93	9.03
Citigroup Global Markets	17324C3D6	05/31/16	12/01/21	100.000	0.400	2.6323	97.73	0.079067	0.079962	0.080868	0.081786			28.68	26.85
Citigroup Global Markets	17324C3E4	05/27/16	05/27/21	100.000	0.000	2.5425	95.08	0.077154	0.078135	0.079128				28.02	11.55
Citigroup Global Markets	17324C3Y0	07/05/16	01/03/22	100.000	0.400	2.3787	85.49	0.070108	0.070810	0.071520	0.072238	0.072965		25.62	26.13
Citigroup Global Markets	17324C3Z7	07/05/16	07/02/21	100.000	0.000	2.2351	80.63	0.066354	0.067095	0.067845	0.068603			24.29	12.42
Citigroup Global Markets	17324C6F8	06/27/16	06/27/36*	100.000	VARIES	4.1314	142.85	0.110994	0.110531					29.82*	
Citigroup Global Markets	17324C6L5	08/30/16	08/30/21	100.000	0.000	2.1695	74.72	0.063241	0.063927	0.064975	0.065321			23.49	15.72
Citigroup Global Markets	17324C6M3	08/02/16	02/02/22	100.000	0.300	2.3124	81.31	0.068225	0.068918	0.069618	0.070327	0.071044		24.89	25.40
Citigroup Global Markets	17324CA55	09/02/16	03/03/22	100.000	0.300	2.2650	77.59	0.066736	0.067397	0.068066	0.068743	0.069427		24.30	24.79
Citigroup Global Markets	17324CAQ9	09/30/16	03/31/22	100.000	0.250	2.2317	74.62	0.065782	0.066438	0.067102	0.067773	0.068452		23.92	24.40
Citigroup Global Markets	17324CBD7	11/02/16	05/03/22	100.000	0.250	2.4155	78.68	0.071594	0.072375	0.073165	0.073965	0.074774		26.01	26.58
Citigroup Global Markets	17324CBN5	11/02/16	11/02/21	100.000	0.000	2.3120	75.45	0.068806	0.069602	0.070406	0.071220			25.01	21.34
Citigroup Global Markets	17324CC53	11/28/16	05/26/22	100.000	0.250	2.7754	88.68	0.083130	0.084187	0.085259	0.086346	0.087448		30.19	30.97
Citigroup Global Markets	17324CCV6	12/13/16	12/13/46	100.000	VARIES	0.8469	14.30	0.013216	0.013272	0.013328	0.013385	0.013442		4.77	4.81
Citigroup Global Markets	17324CD29	12/28/16	06/27/22	100.000	0.500	3.0613	95.12	0.091819	0.093011	0.094223	0.095452	0.096701		33.28	34.15
Citigroup Global Markets	17324CDA1	12/30/16	01/02/24	100.000	0.000	3.3300	104.26	0.100480	0.102153	0.103854	0.105583	0.107341		37.08	38.32
Citigroup Global Markets	17324CDP8	01/30/17	07/28/22	100.000	0.500	3.0985	93.37	0.091824	0.093031	0.094257	0.095502	0.096767		33.65	34.54
Citigroup Global Markets	17324CDY9	01/31/17	01/31/24	100.000	0.000	3.3783	102.77	0.102038	0.103762	0.105514	0.107297	0.109109		37.57	38.85
Citigroup Global Markets	17324CED4	02/16/17	02/16/27	100.000	VARIES	2.9107	14.38	0.012696	0.012223	0.012401	0.012581	0.012764		4.45	4.55
Citigroup Global Markets	17324CEW2	02/28/17	08/26/22	100.000	0.750	2.9987	87.34	0.088101	0.089110	0.090134	0.091173	0.092227		32.15	32.90
Citigroup Global Markets	17324CFE1	03/10/17	03/10/27	100.000	VARIES	2.9100	11.65	0.010513	0.010121	0.010268	0.010418	0.010569		3.69	3.76
Citigroup Global Markets	17324CGS9	04/28/17	10/28/22	100.000	0.750	2.9296	80.27	0.085944	0.086897	0.087865	0.088847	0.089843		31.23	31.93
Citigroup Global Markets	17324CHQ2	05/03/17	05/03/27	100.000	VARIES	2.7384	10.74	0.009930	0.010066	0.010204	0.010343	0.010485		3.62	3.71
Citigroup Global Markets	17324CHX7	05/31/17	05/31/22	100.000	0.000	2.7124	72.17	0.080594	0.081687	0.082795	0.083918	0.085056		29.28	30.08
Citigroup Global Markets	17324CHZ2	04/28/17	04/28/27	100.000	VARIES	2.7213	8.00	0.007559	0.007662	0.007766	0.007872	0.007979		2.75	2.83
Citigroup Global Markets	17324CJ64	04/28/17	04/28/27	100.000	VARIES	2.8252	13.45	0.012720	0.012261	0.012434	0.012610	0.012788		4.48	4.53
Citigroup Global Markets	17324CJF4	06/01/17	12/01/22	100.000	0.750	2.8210	74.48	0.082534	0.083405	0.084287	0.085182	0.086090		29.92	30.56
Citigroup Global Markets	17324CJR8	06/30/17	12/30/22	100.000	0.600	2.7880	71.33	0.081800	0.082708	0.083629	0.084562	0.085509		29.61	30.28
Citigroup Global Markets	17324CKB1	07/06/17	07/06/27	100.000	VARIES	2.8475	13.68	0.014319	0.013823	0.013320	0.013509	0.013702		4.89	4.90
Citigroup Global Markets	17324CKF2	07/03/17	07/01/22	100.000	0.000	2.7294	69.96	0.081121	0.082228	0.083350	0.084488			29.40	30.21
Citigroup Global Markets	17324CKS4	07/28/17	01/30/23	100.000	0.500	2.8926	71.80	0.084293	0.085311	0.086344	0.087392	0.088455		30.84	31.59
Citigroup Global Markets	17324CKX3	08/01/17	08/01/22	100.000	0.000	2.7885	69.23	0.081869	0.083010	0.084168	0.085341	0.086531		30.02	30.87
Citigroup Global Markets	17324CLA2	08/02/17	08/02/27	100.000	VARIES	2.7689	11.49	0.012387	0.011970	0.011547	0.011707	0.011869		4.26	4.23
Citigroup Global Markets	17324CLB0	09/01/17	03/03/23	100.000	0.500	2.7655	65.90	0.080382	0.081301	0.082233	0.083178	0.084136		29.32	30.00
Citigroup Global Markets	17324CLG9	09/01/17	09/01/22	100.000	0.000	2.6788	64.08	0.078477	0.079528	0.080594	0.081673	0.082767		28.70	29.47
Citigroup Global Markets	17324CLR5	08/17/17	08/17/27	100.000	VARIES	2.6967	11.81	0.012962	0.012537	0.012107	0.012270	0.012436		4.48	4.43
Citigroup Global Markets	17324CLU8	08/25/17	08/25/29	100.000	VARIES	2.5876	6.15	0.006286	0.006367	0.006450	0.006533	0.006618		2.30	2.36
Citigroup Global Markets	17324CM86	09/29/17	09/29/22	100.000	0.000	2.7794	64.26	0.081588	0.082722	0.083871	0.085037	0.086218		29.79	30.62

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Global Markets	17324CMJ2	09/21/17	09/21/27	100.000	VARIABLES	2.7273	11.38	0.012958	0.012529	0.012094	0.012259	0.012426	4.50	4.42
Citigroup Global Markets	17324CMP8	10/30/17	10/28/22	100.000	0.000	2.7828	61.81	0.081682	0.082818	0.083971	0.085139	0.086324	29.75	30.59
Citigroup Global Markets	17324CMQ6	10/31/17	05/01/23	100.000	0.750	2.8328	62.55	0.082041	0.082908	0.083787	0.084679	0.085583	29.80	30.43
Citigroup Global Markets	17324CN28	10/12/17	10/12/22	100.000	0.000	2.8215	64.18	0.082892	0.084061	0.085247	0.086450	0.087669	30.24	31.10
Citigroup Global Markets	17324CNA0	10/31/17	10/31/22	100.000	0.000	2.7777	61.70	0.081536	0.082669	0.083817	0.084981	0.086161	29.70	30.53
Citigroup Global Markets	17324CNH5	12/04/17	12/02/22	100.000	0.000	2.8697	60.92	0.084376	0.085587	0.086815	0.088061	0.089324	30.66	31.55
Citigroup Global Markets	17324CNJ1	12/04/17	06/02/23	100.000	0.750	2.9364	62.00	0.085201	0.086146	0.087105	0.088078	0.089065	30.90	31.59
Citigroup Global Markets	17324CPJ9	12/26/17	12/23/22	100.000	0.000	2.9644	61.06	0.087315	0.088609	0.089923	0.091256	0.092608	31.69	32.63
Citigroup Global Markets	17324CQ74	12/20/17	06/21/23	100.000	0.000	2.9374	61.01	0.086501	0.087772	0.089061	0.090369	0.091696	31.39	32.32
Citigroup Global Markets	17324CQ90	01/30/18	01/30/23	100.000	0.000	3.1864	62.58	0.092809	0.094288	0.095790	0.097316	0.098867	34.13	35.22
Citigroup Global Markets	17324CYD2	08/31/18	09/02/21	100.000	0.000	3.4364	46.61	0.098783	0.100481	0.102207	0.103963		36.27	24.95
Citigroup Global Markets	17324CYX8	08/31/18	08/31/21	100.000	VARIABLES	3.0075	8.90	0.018102	0.018236	0.018652	0.018789		6.61	4.50
Citigroup Global Markets	17324CZZ2	08/31/17	02/28/23	100.000	0.000	2.7931	66.97	0.081998	0.083143	0.084304	0.085482	0.086676	30.01	30.85
Citigroup Global Markets	17324P156	05/05/16	11/03/23	100.000	0.000	2.9324	112.31	0.090177	0.091500	0.092841	0.094202	0.095583	32.86	33.83
Citigroup Global Markets	17324P248	06/03/16	12/05/23	100.000	0.000	2.8709	107.38	0.088129	0.089394	0.090678	0.091979	0.093300	32.02	32.95
Citigroup Global Markets	17324P396	08/03/16	02/05/24	100.000	0.000	2.5904	91.78	0.077744	0.078751	0.079771	0.080804	0.081851	28.46	29.21
Citigroup Global Markets	17324P784	10/05/16	04/03/24	100.000	0.000	2.6555	89.22	0.079826	0.080885	0.081959	0.083048	0.084150	29.12	29.89
Citigroup Global Markets	17324XBC0	10/04/18	10/04/26*	100.000	VARIABLES	4.0618	49.64	0.108340					0.33*	
Citigroup Global Markets	17325E242	01/05/17	07/03/24	100.000	0.000	3.3441	104.21	0.100905	0.102592	0.104307	0.106051	0.107825	37.24	38.49
Citigroup Global Market	17325E275	03/03/17	03/03/22	100.000	0.000	3.0465	89.29	0.091269	0.092659	0.094070	0.095503	0.096958	33.44	34.46
Citigroup Global Markets	17325E408	03/01/17	03/01/22	100.000	0.000	2.8923	84.79	0.086322	0.087571	0.088837	0.090122	0.091425	31.60	32.52
Citigroup Global Markets	17325E804	04/12/17	12/12/24	100.000	0.000	3.3138	93.54	0.100483	0.102148	0.103841	0.105561	0.107310	36.54	37.76
Citigroup Global Markets	17325K156	05/24/17	05/24/22	100.000	0.000	2.7177	72.80	0.080761	0.081858	0.082970	0.084098	0.085241	29.35	30.16
Citigroup Global Markets	17325K263	07/06/17	01/03/24	100.000	0.000	3.1136	79.84	0.091979	0.093411	0.094865	0.096342	0.097842	33.88	34.95
Citigroup Global Markets	17325K511	09/14/17	09/15/22	100.000	0.000	2.7285	64.26	0.080020	0.081111	0.082218	0.083339	0.084476	29.24	30.04
Citigroup Global Markets	17325K776	08/03/17	02/05/24	100.000	0.000	3.0276	75.16	0.089323	0.090675	0.092048	0.093441	0.094855	32.80	33.80
Citigroup Global Markets	17325K792	09/14/17	09/14/23	100.000	0.000	2.8890	68.14	0.084990	0.086217	0.087463	0.088726	0.090008	31.08	31.99
Citigroup Global Markets	17326E365	12/06/17	12/06/22	100.000	0.000	2.9046	61.51	0.085474	0.086716	0.087975	0.089253	0.090549	31.06	31.97
Citigroup Global Markets	17326E530	01/03/18	01/04/23	100.000	0.000	2.9118	59.35	0.084474	0.085703	0.086951	0.088217	0.089501	31.07	31.98
Citigroup Global Markets	17326W134	02/05/19	02/03/21	100.000	0.000	3.4498	31.48	0.097462	0.099143	0.100854			35.89	3.23
Citigroup Global Markets	17326W274	02/05/19	09/06/22	100.000	0.000	3.6717	33.56	0.104193	0.106106	0.108054	0.110038	0.112058	38.30	39.72
Citigroup Global Markets	17326W282	03/05/19	03/04/26	100.000	0.000	3.7445	31.01	0.105951	0.107935	0.109956	0.112014	0.114112	38.97	40.44
Citigroup Global Markets	17326W423	02/21/19	08/18/22	100.000	0.000	3.2955	28.58	0.093025	0.094557	0.096115	0.097699	0.099309	34.18	35.31
Citigroup Global Markets	17326W696	06/05/19	06/03/22	100.000	0.000	2.6587	15.24	0.074822	0.075817	0.076825	0.077846	0.078881	27.17	27.90
Citigroup Global Markets	17326W779	03/05/19	11/02/22	100.000	0.000	3.4589	28.66	0.098276	0.099976	0.101705	0.103464	0.105253	35.89	37.14
Citigroup Global Markets	17326W795	03/05/19	03/03/21	100.000	0.000	3.0964	25.61	0.087327	0.088679	0.090052			32.00	5.58
Citigroup Global Markets	17326X595	11/15/18	11/14/23	100.000	0.000	4.0525	46.33	0.117164	0.119538	0.121961	0.124432	0.126953	42.83	44.59
Citigroup Global Markets	17326X819	01/04/19	01/05/26	100.000	0.000	4.1130	41.21	0.116613	0.119011	0.121458	0.123956	0.126505	43.27	45.06
Citigroup Global Markets	17326Y2M7	03/05/19	03/03/22	100.000	0.000	3.2140	26.59	0.090695	0.092153	0.093634	0.095138	0.096667	33.26	34.34
Citigroup Global Markets	17326Y2P0	11/02/18	11/04/21	100.000	0.000	3.6919	43.54	0.106395	0.108359	0.110359	0.112396		38.88	33.81
Citigroup Global Markets	17326Y2U9	02/25/19	02/25/21	100.000	0.000	3.0879	26.41	0.087099	0.088444	0.089810			31.94	4.85
Citigroup Global Markets	17326Y3D6	01/30/19	01/27/21	100.000	0.000	3.3884	31.40	0.095689	0.097310	0.098959			35.24	2.57

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Global Markets	17326Y3H7	06/04/19	06/03/22	100.000	0.000	2.7045	15.58	0.076135	0.077164	0.078208	0.079265	0.080337	27.65	28.40
Citigroup Global Markets	17326Y3P9	04/01/19	10/01/20	100.000	0.000	2.7935	21.05	0.078680	0.079779				21.44	
Citigroup Global Markets	17326Y4G8	04/26/19	04/27/29	100.000	2.000	3.7071	25.36	0.104937	0.104822	0.106765	0.106685	0.108662	37.87	38.53
Citigroup Global Markets	17326Y4M5	07/03/19	07/01/22	100.000	0.000	2.4527	12.13	0.068956	0.069801	0.070657	0.071524		24.98	25.59
Citigroup Global Markets	17326Y5J1	03/20/19	03/18/21	100.000	0.000	2.5319	19.85	0.071211	0.072113	0.073026			25.99	5.62
Citigroup Global Markets	17326Y5K8	06/14/19	12/15/22	100.000	0.000	2.5783	14.12	0.072547	0.073483	0.074430	0.075389	0.076361	26.32	27.00
Citigroup Global Markets	17326Y5P7	05/30/19	06/01/20	100.000	0.000	2.7854	16.36	0.078454					11.77	
Citigroup Global Markets	17326Y5W2	05/31/19	06/02/22	100.000	0.000	2.8420	16.69	0.080079	0.081217	0.082371	0.083542	0.084729	29.10	29.93
Citigroup Global Markets	17326Y5Z5	09/28/18	09/30/21	100.000	0.000	3.5957	45.91	0.103524	0.105386	0.107280	0.109209		37.95	29.21
Citigroup Global Markets	17326Y6P6	10/02/18	04/01/20	100.000	0.000	3.2297	40.80	0.092628					8.34	
Citigroup Global Markets	17326Y6Q4	06/28/19	06/28/24	100.000	0.000	2.5844	13.14	0.072717	0.073657	0.074609	0.075573	0.076549	26.35	27.04
Citigroup Global Markets	17326Y7E0	06/28/19	06/30/26*	100.000	0.000	2.8044	14.26	0.079005					14.14*	
Citigroup Global Markets	17326YAF3	06/03/19	12/03/20	100.000	0.000	2.6240	15.19	0.073844	0.074813				24.69	
Citigroup Global Markets	17326YAH9	07/03/19	07/03/24	100.000	0.000	2.5848	12.78	0.071800	0.072728	0.073668	0.074620	0.075584	26.35	27.03
Citigroup Global Markets	17326YAR7	06/05/19	06/03/22	100.000	0.000	2.6588	15.24	0.074827	0.075822	0.076830	0.077851	0.078886	27.17	27.90
Citigroup Global Markets	17326YB62	02/20/19	02/17/22	100.000	0.000	3.2683	28.43	0.092244	0.093752	0.095284	0.096841	0.098423	33.89	35.00
Citigroup Global Markets	17326YCA2	04/26/19	04/26/29	100.000	VARIES	3.0551	3.70	0.014503	0.013685	0.012854	0.012011	0.012195	4.97	4.43
Citigroup Global Markets	17326YCE4	04/30/19	10/29/20	100.000	0.000	2.8252	18.98	0.079579	0.080703				23.92	
Citigroup Global Markets	17326YD78	12/20/18	12/16/20	100.000	0.000	3.5750	37.21	0.102847	0.104686				35.81	
Citigroup Global Markets	17326YDF0	05/10/19	05/12/22	100.000	0.000	2.9343	18.89	0.082719	0.083933	0.085164	0.086414	0.087681	30.12	31.01
Citigroup Global Markets	17326YDZ6	03/13/19	03/11/21	100.000	0.000	3.0633	24.65	0.086379	0.087702	0.089046			31.63	6.23
Citigroup Global Markets	17326YF68	03/29/19	03/28/24	100.000	0.000	3.1838	24.19	0.089840	0.091270	0.092723	0.094199	0.095698	32.87	33.92
Citigroup Global Markets	17326YF76	04/25/19	10/29/26*	100.000	0.000	3.2614	22.39	0.092106	0.093608				10.96*	
Citigroup Global Markets	17326YFA9	02/27/19	03/26/20	100.000	0.000	3.0131	25.62	0.085165					7.24	
Citigroup Global Markets	17326YFF8	05/03/19	05/05/22	100.000	0.000	2.9032	19.26	0.081829	0.083017	0.084222	0.085444	0.086685	29.81	30.68
Citigroup Global Markets	17326YFG6	02/28/19	03/01/22	100.000	VARIES	2.5400	21.42	0.070902	0.071252	0.071635	0.072030	0.072944	25.68	26.02
Citigroup Global Markets	17326YFJ0	06/28/19	12/31/24	100.000	0.000	2.6784	13.62	0.075408	0.076418	0.077442	0.078479	0.079530	27.33	28.07
Citigroup Global Markets	17326YFK7	04/03/19	04/01/22	100.000	0.000	2.9546	22.10	0.083271	0.084501	0.085750	0.087016	0.088302	30.42	31.33
Citigroup Global Markets	17326YFQ4	04/30/19	10/30/24	100.000	0.000	3.2236	21.67	0.090987	0.092453	0.093943	0.095458	0.096996	33.20	34.28
Citigroup Global Markets	17326YG34	06/28/19	06/30/22	100.000	0.000	2.3796	12.10	0.066895	0.067691	0.068496	0.069311	0.070136	24.23	24.81
Citigroup Global Markets	17326YGQ3	05/13/19	06/11/20	100.000	0.000	2.8513	18.12	0.080511					12.88	
Citigroup Global Markets	17326YGW0	03/29/19	03/30/22	100.000	0.000	2.9164	22.14	0.082200	0.083399	0.084615	0.085849	0.087101	30.03	30.91
Citigroup Global Markets	17326YJF4	02/28/19	03/02/22	100.000	0.000	3.3909	28.74	0.095825	0.097450	0.099102	0.100782	0.102491	35.18	36.38
Citigroup Global Markets	17326YJM9	03/05/19	03/04/21	100.000	0.000	3.0869	25.54	0.087064	0.088408	0.089773			31.90	5.66
Citigroup Global Markets	17326YK96	03/29/19	03/31/22	100.000	0.000	2.9227	22.19	0.082380	0.083584	0.084805	0.086045	0.087302	30.09	30.98
Citigroup Global Markets	17326YKE5	04/30/19	04/30/26*	100.000	0.000	3.4072	22.91	0.096256					11.45*	
Citigroup Global Markets	17326YL20	10/31/18	10/29/21	100.000	0.000	3.1711	37.51	0.090892	0.092333	0.093797	0.095285		33.16	28.22
Citigroup Global Markets	17326YLG9	11/16/18	11/18/21	100.000	0.000	3.6795	41.90	0.106026	0.107977	0.109963	0.111986		38.69	35.22
Citigroup Global Markets	17326YLJ3	09/12/18	09/10/21	100.000	0.000	3.4831	46.05	0.100132	0.101875	0.103650	0.105455		36.75	26.13
Citigroup Global Markets	17326YLW4	12/11/18	12/11/25	100.000	VARIES	3.4423	5.61	0.013929	0.013332	0.012725	0.012944	0.013167	4.88	4.63
Citigroup Global Markets	17326YMA1	09/28/18	09/30/21	100.000	0.000	3.5948	45.90	0.103498	0.105358	0.107252	0.109180		37.94	29.20
Citigroup Global Markets	17326YML7	02/05/19	02/04/21	100.000	0.000	3.1450	28.68	0.088726	0.090121	0.091539			32.61	3.02

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
								-----					-----	-----
Citigroup Global Markets	17326YNA0	03/04/19	03/03/22	100.000	0.000	3.2230	26.76	0.090961	0.092427	0.093917	0.095430	0.096968	33.36	34.44
Citigroup Global Markets	17326YNG7	03/29/19	03/31/21	100.000	0.000	2.5320	19.21	0.071228	0.072129	0.073043			25.97	6.50
Citigroup Global Markets	17326YNR3	05/22/19	11/27/26*	100.000	0.000	3.1271	19.08	0.088261	0.089641				12.98*	
Citigroup Global Markets	17326YNS1	03/29/19	04/01/24	100.000	0.500	3.2003	24.31	0.090337	0.091338	0.092799	0.093840	0.095341	32.92	33.82
Citigroup Global Markets	17326YNT9	03/29/19	04/01/24	100.000	0.000	3.2016	24.32	0.090372	0.091819	0.093288	0.094782	0.096299	33.06	34.12
Citigroup Global Markets	17326YP83	02/28/19	03/02/22	100.000	0.000	3.3909	28.74	0.095825	0.097450	0.099102	0.100782	0.102491	35.18	36.38
Citigroup Global Markets	17326YPF7	10/11/18	04/09/20	100.000	0.000	3.2896	40.72	0.094393					9.25	
Citigroup Global Markets	17326YPM2	03/29/19	03/31/26*	100.000	0.000	3.4130	25.94	0.096431					8.58*	
Citigroup Global Markets	17326YPR1	10/31/18	10/31/38*	100.000	VARIES	4.6859	54.05	0.125141					3.63*	
Citigroup Global Markets	17326YQE9	03/01/19	03/02/21	100.000	0.000	3.0810	25.83	0.086908	0.088247	0.089607			31.85	5.47
Citigroup Global Markets	17326YQL3	04/15/19	04/14/22	100.000	0.000	3.0130	21.52	0.084949	0.086229	0.087528	0.088846	0.090185	31.01	31.95
Citigroup Global Markets	17326YQQ2	12/28/18	12/30/20	100.000	0.000	3.4518	35.11	0.099240	0.100953				35.94	
Citigroup Global Markets	17326YR65	09/25/18	09/25/38*	100.000	VARIES	4.2228	52.66	0.112822	0.114729				19.80*	
Citigroup Global Markets	17326YRQ1	02/28/19	03/02/26*	100.000	0.000	3.8261	32.46	0.108359					6.18*	
Citigroup Global Markets	17326YRY4	12/26/18	12/23/21	100.000	0.000	3.5858	36.70	0.103178	0.105028	0.106911	0.108828		37.51	37.98
Citigroup Global Markets	17326YS49	11/15/18	11/12/21	100.000	0.000	3.7806	43.18	0.108992	0.111052	0.113151	0.115290		39.81	35.58
Citigroup Global Markets	17326YS72	04/23/19	04/21/22	100.000	0.000	3.0064	20.80	0.084752	0.086026	0.087320	0.088632	0.089964	30.92	31.86
Citigroup Global Markets	17326YS98	03/29/19	03/31/22	100.000	0.000	2.9227	22.19	0.082380	0.083584	0.084805	0.086045	0.087302	30.09	30.98
Citigroup Global Markets	17326YSF4	11/19/18	11/12/20	100.000	0.000	3.5801	40.46	0.102970	0.104813				32.36	
Citigroup Global Markets	17326YSN7	02/28/19	03/04/24	100.000	0.000	3.5717	30.29	0.101047	0.102852	0.104688	0.106558	0.108461	37.13	38.47
Citigroup Global Markets	17326YTC0	05/31/19	06/02/26*	100.000	0.000	3.2972	19.37	0.093116					14.06*	
Citigroup Global Markets	17326YTS5	09/19/18	09/16/20	100.000	0.000	3.3237	43.25	0.095392	0.096978				24.61	
Citigroup Global Markets	17326YTV8	09/25/18	09/25/23	100.000	1.000	3.1087	39.80	0.088195	0.089566	0.090094	0.091495	0.092053	32.18	32.87
Citigroup Global Markets	17326YU95	03/13/19	03/13/26	100.000	0.000	3.6227	29.18	0.102454	0.104310	0.106200	0.108123	0.110082	37.62	39.00
Citigroup Global Markets	17326YU08	10/18/18	04/20/20	100.000	0.000	3.2937	40.11	0.094547					10.31	
Citigroup Global Markets	17326YVM5	01/31/19	02/02/22	100.000	0.000	3.5319	32.74	0.099859	0.101623	0.103417	0.105244	0.107102	36.80	38.11
Citigroup Global Markets	17326YW51	05/31/19	06/03/22	100.000	0.000	2.6953	15.83	0.075895	0.076917	0.077954	0.079004	0.080069	27.56	28.31
Citigroup Global Markets	17326YWM4	07/02/19	01/03/23	100.000	0.000	2.5315	12.59	0.070323	0.071213	0.072115	0.073027	0.073952	25.80	26.45
Citigroup Global Markets	17326YX43	05/22/19	05/20/22	100.000	0.000	2.8898	17.63	0.081420	0.082596	0.083790	0.085001	0.086229	29.62	30.48
Citigroup Global Markets	17326YX84	04/23/19	04/22/21	100.000	0.000	2.9226	20.22	0.082364	0.083568	0.084789			30.04	9.41
Citigroup Global Markets	17326YXC5	01/31/19	02/02/22	100.000	0.000	3.5319	32.74	0.099859	0.101623	0.103417	0.105244	0.107102	36.80	38.11
Citigroup Global Markets	17326YXQ4	03/05/19	03/04/24*	100.000	0.000	3.3076	27.37	0.093389					5.88*	
Citigroup Global Markets	17326YXR2	04/30/19	04/28/22	100.000	0.000	2.9308	19.69	0.082591	0.083801	0.085030	0.086276	0.087540	30.10	30.99
Citigroup Global Markets	17326YY59	03/01/19	03/03/25	100.000	1.000	3.5616	29.89	0.100716	0.101520	0.103328	0.104179	0.106034	36.71	37.67
Citigroup Global Markets	17326YY67	05/23/19	05/25/22	100.000	0.000	2.8574	17.35	0.080518	0.081669	0.082836	0.084019	0.085219	29.28	30.12
Citigroup Global Markets	17326YYH3	05/31/19	12/04/24	100.000	0.000	3.1681	18.61	0.089427	0.090844	0.092283	0.093745	0.095230	32.53	33.56
Citigroup Global Markets	17326YYM2	11/15/18	11/15/21	100.000	0.000	3.7481	42.80	0.108052	0.110077	0.112140	0.114242		39.45	35.59
Citigroup Global Markets	17326YYQ3	10/18/18	10/18/22	100.000	VARIES	3.0322	36.38	0.083577	0.083077	0.082555	0.083232	0.083701	29.92	29.93
Citigroup Global Markets	17326YYU4	11/30/18	12/02/21	100.000	0.000	3.7678	41.40	0.108663	0.110710	0.112796	0.114921		39.61	37.72
Citigroup Global Markets	17326YYZ3	05/03/19	05/05/21	100.000	0.000	2.8327	18.79	0.079812	0.080943	0.082089			29.06	10.18
Citigroup Global Markets	17326YZF6	04/30/19	04/28/22	100.000	0.000	2.9308	19.69	0.082591	0.083801	0.085030	0.086276	0.087540	30.10	30.99
Citigroup Global Markets	17326YZM1	02/15/19	02/16/21	100.000	0.000	2.6213	23.14	0.073774	0.074741	0.075721			27.00	3.41

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Global Markets	17327P526	08/05/19	08/03/22	100.000	0.000	2.9111	11.81	0.080864	0.082028	0.083222	0.084434	0.085663	29.67	30.54
Citigroup Global Markets	17327T2G0	12/24/19	12/22/22	100.000	0.000	2.1806	0.42	0.060571	0.061224	0.061892	0.062566	0.063249	21.94	22.41
Citigroup Global Markets	17327T3H7	12/17/19	12/15/22	100.000	0.000	2.2284	0.87	0.061899	0.062581	0.063278	0.063983	0.064696	22.43	22.93
Citigroup Global Markets	17327T3P9	02/05/20	02/03/23	100.000	0.000	2.1859			0.060720	0.061377	0.062048	0.062726	19.89	22.42
Citigroup Global Markets	17327T4W3	12/24/19	12/24/24	100.000	0.000	2.4008	0.47	0.066689	0.067489	0.068299	0.069119	0.069949	24.16	24.75
Citigroup Global Markets	17327TBS4	07/31/19	07/30/26*	100.000	0.000	2.8796	12.08	0.079989	0.081141				16.93*	
Citigroup Global Markets	17327TCN4	08/29/19	11/03/21	100.000	0.000	2.1349	7.25	0.059527	0.060163	0.060805	0.061454		21.62	18.48
Citigroup Global Markets	17327TCX2	08/05/19	08/04/22	100.000	0.000	2.9115	11.81	0.080874	0.082045	0.083239	0.084451	0.085680	29.67	30.54
Citigroup Global Markets	17327TCZ7	10/31/19	11/02/26*	100.000	0.000	2.7172	4.60	0.075489	0.076515				22.91*	
Citigroup Global Markets	17327TDB9	08/07/19	08/05/22	100.000	0.000	2.1339	8.54	0.059276	0.059901	0.060540	0.061186	0.061839	21.64	22.10
Citigroup Global Markets	17327TDM5	09/26/19	09/28/26*	100.000	0.000	2.5414	6.71	0.070605	0.071502				19.01*	
Citigroup Global Markets	17327TET9	12/02/19	12/02/24	100.000	0.000	2.4449	1.97	0.067913	0.068743	0.069583	0.070434	0.071295	24.65	25.25
Citigroup Global Markets	17327TF92	01/31/20	02/02/23	100.000	0.000	2.2035		0.061210	0.061217	0.061892	0.062574	0.063263	20.36	22.61
Citigroup Global Markets	17327TFC5	12/04/19	12/02/22	100.000	0.000	2.3164	1.74	0.064343	0.065080	0.065834	0.066597	0.067368	23.34	23.88
Citigroup Global Markets	17327TFV3	07/02/19	12/30/21	100.000	0.000	2.3854	11.86	0.067043	0.067843	0.068652	0.069471		24.28	24.79
Citigroup Global Markets	17327TFW1	09/30/19	09/30/25	100.000	0.000	2.5748	6.51	0.071521	0.072442	0.073374	0.074319	0.075276	26.08	26.76
Citigroup Global Markets	17327TFX9	11/13/19	11/10/22	100.000	0.000	2.2910	3.05	0.063638	0.064354	0.065092	0.065837	0.066591	23.11	23.64
Citigroup Global Markets	17327TGF7	10/31/19	11/02/26*	100.000	0.000	2.7172	4.60	0.075489	0.076515				22.91*	
Citigroup Global Markets	17327TGP5	09/03/19	03/04/21	100.000	0.000	1.8413	6.04	0.051150	0.051621	0.052096			18.61	3.28
Citigroup Global Markets	17327TGV2	09/09/19	03/08/21	100.000	0.000	1.8413	5.73	0.051148	0.051616	0.052092			18.60	3.49
Citigroup Global Markets	17327TH41	02/03/20	02/02/23	100.000	0.000	2.1983			0.061063	0.061730	0.062409	0.063094	20.13	22.55
Citigroup Global Markets	17327THY5	11/01/19	11/01/24	100.000	0.000	2.5315	4.22	0.070319	0.071209	0.072111	0.073023	0.073948	25.58	26.23
Citigroup Global Markets	17327TJJ6	11/04/19	11/04/21	100.000	0.000	2.0636	3.27	0.057323	0.057915	0.058512	0.059116		20.81	17.84
Citigroup Global Markets	17327TJN7	12/24/19	12/22/22	100.000	0.000	2.1805	0.42	0.060570	0.061223	0.061891	0.062565	0.063248	21.93	22.41
Citigroup Global Markets	17327TJQ0	10/03/19	10/05/22	100.000	0.000	2.2658	5.54	0.062948	0.063661	0.064382	0.065111	0.065849	22.91	23.43
Citigroup Global Markets	17327TRD7	12/26/19	12/23/22	100.000	0.000	2.2329	0.31	0.062025	0.062706	0.063406	0.064114	0.064830	22.46	22.96
Citigroup Global Markets	17327TKE5	09/30/19	09/30/26*	100.000	0.000	2.6926	6.81	0.074794	0.075801				20.30*	
Citigroup Global Markets	17327TKR6	08/30/19	09/01/26*	100.000	0.000	2.4448	8.22	0.067916	0.068747	0.069587			16.59*	
Citigroup Global Markets	17327TLC8	08/30/19	09/01/26*	100.000	0.000	2.4448	8.22	0.067916	0.068747				16.45*	
Citigroup Global Markets	17327TMA1	10/10/19	10/13/20	100.000	0.000	2.0245	4.56	0.056247	0.056816				15.96	
Citigroup Global Markets	17327TMF0	12/24/19	12/22/22	100.000	0.000	2.1805	0.42	0.060570	0.061223	0.061891	0.062565	0.063248	21.93	22.41
Citigroup Global Markets	17327TMZ6	08/30/19	03/04/25	100.000	0.000	2.1981	7.39	0.061074	0.061745	0.062424	0.063110	0.063804	22.27	22.76
Citigroup Global Markets	17327TN28	02/04/20	12/05/22	100.000	0.000	2.0124		0.055901	0.056279	0.056846	0.057418	0.057995	18.37	20.60
Citigroup Global Markets	17327TNB8	09/19/19	09/21/22	100.000	0.000	2.4325	6.89	0.067577	0.068399	0.069231	0.070073	0.070925	24.64	25.24
Citigroup Global Markets	17327TND4	11/05/19	11/03/22	100.000	0.000	1.6705	2.60	0.046402	0.046786	0.047176	0.047570	0.047968	16.82	17.10
Citigroup Global Markets	17327TNH5	07/31/19	02/01/23	100.000	0.000	2.4950	10.47	0.069311	0.070176	0.071052	0.071938	0.072835	25.37	26.01
Citigroup Global Markets	17327TNM4	07/10/19	08/04/21	100.000	0.000	2.3844	11.34	0.066339	0.067130	0.067931	0.068741		24.26	14.62
Citigroup Global Markets	17327TNS1	09/03/19	09/03/24	100.000	0.000	1.8671	6.12	0.051865	0.052349	0.052838	0.053331	0.053829	18.87	19.23
Citigroup Global Markets	17327TPG5	11/13/19	11/10/22	100.000	0.000	2.2691	3.03	0.063031	0.063734	0.064458	0.065189	0.065928	22.89	23.41
Citigroup Global Markets	17327TPJ9	11/29/19	11/30/22	100.000	0.000	2.0339	1.81	0.056501	0.057075	0.057656	0.058242	0.058835	20.48	20.90
Citigroup Global Markets	17327TPT7	09/30/19	03/30/23	100.000	0.000	2.3505	5.94	0.065291	0.066059	0.066835	0.067620	0.068415	23.78	24.35
Citigroup Global Markets	17327TPW0	08/26/19	08/26/26*	100.000	0.000	2.2936	7.96	0.063710	0.064441				15.10*	

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## SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Citigroup Global Markets	17327TQA7	09/04/19	03/03/23	100.000	0.000	2.1796	7.08	0.060545	0.061201	0.061868	0.062542	0.063224	22.07	22.55
Citigroup Global Markets	17327TQK5	11/27/19	11/28/29	100.000	0.000	2.5653	2.42	0.071263	0.072177	0.073103	0.074040	0.074990	25.88	26.55
Citigroup Global Markets	17327TRQ1	07/31/19	01/30/25	100.000	0.000	2.8012	11.75	0.077811	0.078901	0.080006	0.081127	0.082263	28.54	29.34
Citigroup Global Markets	17327TSD9	07/24/19	07/22/22	100.000	0.000	2.4497	10.68	0.068047	0.068872	0.069715	0.070569	0.071433	24.91	25.52
Citigroup Global Markets	17327TSJ6	10/31/19	10/31/25	100.000	0.000	2.6129	4.43	0.072580	0.073529	0.074489	0.075462	0.076448	26.42	27.11
Citigroup Global Markets	17327TSM9	11/27/19	11/28/22	100.000	0.000	2.2265	2.10	0.061852	0.062541	0.063237	0.063941	0.064653	22.44	22.94
Citigroup Global Markets	17327TT63	01/31/20	02/02/23	100.000	0.000	2.2035		0.061210	0.061217	0.061892	0.062574	0.063263	20.36	22.61
Citigroup Global Markets	17327TT97	02/11/20	02/10/22	100.000	0.000	1.8965			0.052680	0.053176	0.053681	0.054190	16.93	19.38
Citigroup Global Markets	17327TTR7	10/22/19	10/20/22	100.000	0.000	2.2321	4.28	0.062003	0.062687	0.063386	0.064094	0.064809	22.54	23.05
Citigroup Global Markets	17327TTT3	11/29/19	11/30/22	100.000	0.000	2.0339	1.81	0.056501	0.057075	0.057656	0.058242	0.058835	20.48	20.90
Citigroup Global Markets	17327TUE4	12/24/19	12/24/26	100.000	0.000	2.6021	0.51	0.072280	0.073221	0.074173	0.075138	0.076116	26.20	26.89
Citigroup Global Markets	17327TUT1	11/29/19	05/30/25	100.000	0.000	2.5704	2.28	0.071405	0.072323	0.073253	0.074194	0.075148	25.93	26.60
Citigroup Global Markets	17327TUX2	08/12/19	08/12/21	100.000	0.000	2.1207	8.19	0.058908	0.059532	0.060164	0.060802		21.49	13.41
Citigroup Global Markets	17327TV86	12/20/19	12/23/26	100.000	0.170	2.6310	0.80	0.073084	0.073998	0.074910	0.075833	0.076768	26.49	27.15
Citigroup Global Markets	17327TW36	01/24/20	01/26/22	100.000	0.000	2.0546		0.057072	0.057078	0.057664	0.058257	0.058855	19.33	21.05
Citigroup Global Markets	17327TWP7	10/02/19	10/02/23	100.000	0.000	2.3580	5.83	0.065500	0.066272	0.067053	0.067844	0.068644	23.86	24.42
Citigroup Global Markets	17327TX84	02/04/20	02/04/25	100.000	0.000	2.4251			0.067364	0.068181	0.069008	0.069845	22.15	24.94
Citigroup Global Markets	17327TXH4	10/02/19	10/02/24	100.000	0.000	2.4893	6.15	0.069147	0.070008	0.070879	0.071762	0.072655	25.20	25.83
Citigroup Global Markets	17327TXK7	12/02/19	12/01/22	100.000	0.000	2.2585	1.82	0.062735	0.063439	0.064156	0.064880	0.065613	22.75	23.27
Citigroup Global Markets	17327TXT8	09/10/19	09/10/24	100.000	0.250	2.3208	7.16	0.064467	0.065135	0.065810	0.066493	0.067184	23.48	23.97
Citigroup Global Markets	17327TYG5	10/08/19	11/03/21	100.000	0.000	2.0870	4.82	0.058057	0.058663	0.059275	0.059893		21.08	18.01
Citigroup Global Markets	17327TYT7	11/29/19	12/01/26	100.000	0.000	2.3714	2.11	0.065880	0.066661	0.067452	0.068252	0.069061	23.90	24.47
Citigroup Global Markets	17327TZ82	01/31/20	02/02/27	100.000	0.000	2.6047		0.072352	0.072362	0.073304	0.074259	0.075226	24.09	26.85
Citigroup Global Markets	17327TZF6	10/31/19	05/03/23	100.000	0.000	2.3404	3.97	0.065025	0.065785	0.066555	0.067334	0.068122	23.63	24.19
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4445	49.41	0.019512	0.020141	0.020790	0.021460	0.022152	7.16	7.63
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	47.21	0.018446					3.03	
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	47.21	0.018446					3.03	
Clinton & Wash CNTYS, IL	187327AY7	09/30/16	12/01/21	110.588	4.750	2.5511	89.50	0.073882	0.073142	0.072392	0.071632		26.42	23.75
Clinton & Wash CNTYS, IL	187327AZ4	09/30/16	12/01/20	99.603	2.200	2.3004	74.63	0.063837	0.063868				21.07	
Clinton & Wash CNTYS, IL	187327BA8	09/30/16	12/01/22	112.683	5.000	2.7510	98.42	0.081334	0.080542	0.079739	0.078926	0.078101	29.09	28.51
Coles Counties, IL	193792ET1	11/26/13	12/01/20	99.346	VARIABLES	N/A		0.107031	0.107087				35.33	
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIABLES	4.2404		0.119486	0.119075	0.118655	0.118226		42.92	39.08
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIABLES	4.3909		0.124036	0.123710	0.123377	0.123036	0.122688	44.57	44.33
Coles Counties, IL	193792EW4	11/26/13	12/01/23	99.115	VARIABLES	4.5919		0.126897	0.126973	0.127050	0.127129	0.127210	45.70	45.76
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIABLES	4.7528		0.131296	0.131379	0.131465	0.131553	0.131642	47.29	47.35
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIABLES	4.9628		0.137050	0.137142	0.137236	0.137333	0.137432	49.36	49.43
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIABLES	5.1717		0.142777	0.142877	0.142981	0.143086	0.143195	51.42	51.50
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIABLES	5.3302		0.147111	0.147219	0.147330	0.147444	0.147561	52.99	53.07
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIABLES	5.4215		0.149948	0.150022	0.150098	0.150176	0.150256	54.00	54.05
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIABLES	5.5264		0.152823	0.152901	0.152982	0.153064	0.153149	55.04	55.09
Coles & Cumberland CNTYS	193792FD5	11/26/13	12/01/23	99.293	VARIABLES	5.6308		0.155687	0.155769	0.155853	0.155940	0.156029	56.07	56.13
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIABLES	5.9329		0.164034	0.164120	0.164210	0.164302	0.164396	59.07	59.14

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIABLES	6.2344		0.172364	0.172455	0.172549	0.172645	0.172745	62.07	62.14
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIABLES	6.5352		0.180680	0.180775	0.180873	0.180974	0.181079	65.07	65.14
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIABLES	6.4777		0.195395	0.193671	0.191892	0.190055	0.188158	69.93	68.64
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		1.892356	1.988929	2.090581	2.197577	2.310198	713.70	788.56
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3811		1.817799	1.909269	2.005487	2.106699	2.213165	679.51	749.75
Compucredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIABLES	9.1299		0.640591	0.657308	0.693344	0.707870	0.747027	239.22	257.46
Compucredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIABLES	9.1299		0.640591	0.657308	0.693344	0.707870	0.747027	239.22	257.46
CompuCredit Corporation	20478NAC4	11/23/05	11/15/35	100.000	5.786	N/A		0.438975	0.455621	0.462860	0.483453	0.488823	167.37	176.67
CompuCredit Corporation	20478NAD2	11/23/05	11/15/35	100.000	5.786	N/A		0.438975	0.455621	0.462860	0.483453	0.488823	167.37	176.67
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	540.02	0.152647	0.157088				51.17	
COOK CNTY ILL SCH DIST N	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	235.17	0.094016	0.097260	0.100615	0.104086	0.107677	34.63	37.06
COOK CNTY ILL SCH DIST N	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6998	296.02	0.117332	0.121263	0.125325	0.129523	0.133862	43.19	46.13
COOK CNTY ILL SCH DIST N	214183KS3	06/15/10	12/01/27	31.375	0.000	6.7498	277.54	0.110242	0.113962	0.117808	0.121784	0.125894	40.58	43.37
COOK CNTY ILL SCH DIST N	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	259.94	0.103474	0.106992	0.110630	0.114391	0.118280	38.10	40.73
COOK CNTY ILL SCH DIST N	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	243.21	0.097023	0.100346	0.103782	0.107337	0.111013	35.73	38.22
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	494.99	0.163244	0.168346				54.79	
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3499	469.50	0.155656	0.160598	0.165697	0.170958		57.23	55.63
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	442.70	0.147160	0.151869	0.156729	0.161744	0.166920	54.11	57.63
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4499	417.01	0.138986	0.143468	0.148095	0.152871	0.157801	51.11	54.46
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4699	391.78	0.130715	0.134944	0.139309	0.143816	0.148468	48.08	51.24
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	342.78	0.147546	0.153285	0.159248	0.165442	0.171877	54.34	58.65
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9997	319.59	0.138796	0.144348	0.150122	0.156126	0.162371	51.15	55.32
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIABLES	7.6950		0.225782	0.225117	0.224427	0.223710	0.222966	81.14	80.64
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2497	296.62	0.130129	0.135497	0.141086	0.146905	0.152965	47.99	52.03
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7497	581.30	0.171363	0.178003	0.184901	0.192065	0.199507	63.29	68.29
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	498.47	0.162744	0.167813				54.62	
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2695	470.45	0.153924	0.158749	0.163726	0.168858		56.58	54.95
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	442.63	0.144898	0.149447	0.154140	0.158979	0.163971	53.26	56.66
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	416.37	0.136376	0.140665	0.145088	0.149651	0.154357	50.13	53.33
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	391.59	0.128328	0.132370	0.136540	0.140840	0.145277	47.17	50.19
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3096	368.22	0.120733	0.124542	0.128471	0.132524	0.136705	44.38	47.23
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	346.16	0.113563	0.117151	0.120853	0.124672	0.128611	41.75	44.43
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3296	335.67	0.110179	0.113666	0.117263	0.120974	0.124803	40.50	43.11
Cook County, Illinois	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4495	511.14	0.143451	0.147359				48.04	
Cook County, Illinois	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5195	487.80	0.137500	0.141295	0.145194	0.149201		50.41	48.64
Cook County, Illinois	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5795	464.42	0.131399	0.135064	0.138832	0.142705	0.146686	48.19	50.91
Cook County, Illinois	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6396	441.60	0.125410	0.128946	0.132582	0.136321	0.140165	46.00	48.63
Cook County, Illinois	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	419.08	0.119385	0.122781	0.126274	0.129866	0.133561	43.80	46.32
Cook County, SD #133, IL	214813CA3	06/26/12	12/15/20	97.998	5.000	5.2964	17.29	0.007814	0.008021				2.73	
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5008		0.015189	0.015692	0.016211	0.016748		5.59	5.45
Cook County, Illinois	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	560.02	0.143459	0.147368				48.05	
Cook County, Illinois	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	535.62	0.138172	0.142006	0.145947	0.149997		50.67	48.89

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Cook County, Illinois	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	511.14	0.132781	0.136532	0.140389	0.144355	0.148433	48.70	51.50
Cook County, Illinois	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	513.33	0.141721	0.145533				47.45	
Cook County, Illinois	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	491.24	0.136399	0.140130	0.143962	0.147900		50.00	48.22
Cook County, Illinois	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	466.69	0.129828	0.133399	0.137067	0.140837	0.144710	47.60	50.25
Cook County, Illinois	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5601	444.14	0.124025	0.127473	0.131017	0.134659	0.138402	45.48	48.04
Cook County, Illinois	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6101	421.85	0.118174	0.121489	0.124897	0.128400	0.132002	43.34	45.81
Cook County, IL	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1497	528.61	0.160784	0.165728				53.95	
Cook County, IL	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1697	498.39	0.151768	0.156450	0.161277	0.166252		55.76	54.12
Cook County, IL	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1997	470.05	0.143389	0.147834	0.152417	0.157142	0.162013	52.69	56.01
Cook County, IL	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2198	442.78	0.135229	0.139434	0.143770	0.148241	0.152851	49.70	52.83
Cook County, IL	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	417.15	0.127623	0.131611	0.135724	0.139965	0.144339	46.91	49.88
Cook County, IL	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	392.59	0.120249	0.124018	0.127906	0.131916	0.136051	44.20	47.01
Cook County, IL	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2997	381.09	0.116930	0.120613	0.124412	0.128331	0.132373	42.98	45.73
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	380.18	0.143763	0.148614	0.153629	0.158814	0.164173	52.92	56.56
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7994	356.72	0.135199	0.139795	0.144548	0.149462	0.154543	49.78	53.22
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8494	334.37	0.127016	0.131366	0.135864	0.140517	0.145330	46.77	50.03
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	313.10	0.119206	0.123318	0.127572	0.131973	0.136525	43.91	46.99
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	293.19	0.112132	0.116057	0.120118	0.124322	0.128673	41.31	44.26
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0995	273.96	0.105255	0.108991	0.112860	0.116866	0.121014	38.79	41.60
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	264.62	0.101894	0.105536	0.109309	0.113216	0.117264	37.56	40.29
Cook County SD #162, IL	215229LL7	06/30/11	12/01/20	59.985	0.000	5.4995	351.68	0.144696	0.148675				48.47	
Cook County SD #162, IL	215229LM5	06/30/11	12/01/21*	55.395	0.000	5.7496	343.15	0.142593	0.146693				47.93*	
Cook County SD #162, IL	215229LP8	06/30/11	12/01/23*	47.270	0.000	6.1247	316.91	0.133653	0.137746				44.97*	
Cook County SD #162, IL	215229LQ6	06/30/11	12/01/24*	43.785	0.000	6.2495	301.12	0.127619	0.131607				42.96*	
Cook County SD #162, IL	215229LT0	06/30/11	12/01/27*	33.620	0.000	6.7497	255.09	0.110241	0.113962				37.16*	
Cook County SD #162, IL	215229LU7	06/30/11	12/01/28*	30.805	0.000	6.8747	239.33	0.103934	0.107507				35.04*	
Cook County SD #162, IL	215229LV5	06/30/11	12/01/29*	28.410	0.000	6.9497	223.84	0.097491	0.100879				32.88*	
Cook County SD #162, IL	215229LW3	06/30/11	12/01/30*	26.286	0.000	6.9997	209.04	0.091223	0.094415				30.77*	
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9894	658.86	0.181259	0.187593				66.39	
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0194	616.08	0.169852	0.175814	0.181984	0.188371		62.22	66.66
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	575.97	0.159249	0.164870	0.170689	0.176714		58.34	62.53
Crawford CNTY, IL	224759EY2	10/30/14	12/01/20	99.160	VARIABLES	2.6504		0.073512	0.073566				24.27	
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIABLES	2.9004		0.080332	0.080389	0.080447	0.080506		28.93	26.56
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23**	98.821	VARIABLES	3.1502		0.087016	0.087074	0.087133	0.087192	0.087253	31.34**	31.38
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373		0.058660	0.059229	0.059802	0.060382	0.060966	21.36	21.78
Credit Suisse USA, Inc.	22539TAB6	02/22/17	02/19/20	100.000	0.000	1.7619	51.43	0.051127					2.45	
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3161		0.039815					0.80	
Credit Suisse USA, Inc.	22542DF2	02/28/17	02/28/24	103.000	0.125	2.1990	65.96	0.066256	0.066947	0.067645	0.068350	0.069064	24.15	24.65
Credit Suisse USA, Inc.	22545F136	01/02/15	12/28/21	100.000	0.000	2.1699		0.067129	0.067857	0.068593	0.069338		24.30	24.62
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30*	100.000	VARIABLES	4.9714		0.110342	0.110052				32.72*	
Credit Suisse USA, Inc.	22546VMW3	10/30/15	10/31/25	100.000	1.500	2.5533		0.073237	0.072846	0.074469	0.073670	0.075318	26.81	27.09

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Credit Suisse USA, Inc.	22546VP42	10/29/15	10/29/21	100.000	0.000	1.6599		0.049261	0.049670	0.050082	0.050498			17.86	15.00
Credit Suisse USA, Inc.	22546VPQ3	11/30/15	11/28/25	100.000	1.500	2.5442		0.073754	0.074162	0.074575	0.074994	0.075418		26.65	26.95
Credit Suisse USA, Inc.	22546VPR1	11/30/15	11/28/23	100.000	0.000	1.9529		0.058627	0.059200	0.059778	0.060362	0.060951		21.25	21.66
Credit Suisse USA, Inc.	22546VPW0	11/30/15	05/30/23	100.000	0.000	1.9020		0.056990	0.057532	0.058079	0.058631	0.059189		20.65	21.04
Credit Suisse USA, Inc.	22546VQM1	11/24/15	11/19/20	100.000	0.000	1.6255		0.048163	0.048554					15.39	
Credit Suisse USA, Inc.	22546VR73	12/31/15	07/02/20	100.000	0.000	1.6700		0.049174	0.049585					8.97	
Credit Suisse USA, Inc.	22546VRL2	12/23/15	12/23/25	100.000	VARIABLES	2.4835		0.008229	0.008331	0.008435	0.008540	0.008646		2.98	3.06
Credit Suisse USA, Inc.	22546VRM0	12/28/15	12/27/22	100.000	0.500	1.9028		0.055919	0.056319	0.056723	0.057130	0.057542		20.21	20.50
Credit Suisse USA, Inc.	22546VTS5	01/29/16	01/29/21	100.000	0.000	1.7999	72.82	0.053234	0.053713	0.054197				19.40	1.52
Credit Suisse USA, Inc.	22546VTT3	01/29/16	07/30/20	100.000	0.000	1.8000	72.82	0.053238	0.053717					11.21	
Credit Suisse USA, Inc.	22546VU79	01/22/16	04/22/21	100.000	0.000	1.7997	73.20	0.053467	0.053948	0.054434				19.40	6.04
Credit Suisse USA, Inc.	22546VUX2	02/10/16	02/10/26	100.000	VARIABLES	2.2723	23.00	0.015389	0.015564	0.015740	0.015919	0.016100		5.62	5.75
Credit Suisse USA, Inc.	22546VW77	02/26/16	02/26/21	100.000	0.000	1.8101	71.79	0.053553	0.054038	0.054527				19.49	3.00
Credit Suisse USA, Inc.	22546VY91	03/28/16	03/25/21	100.000	0.000	1.4700	56.60	0.042977	0.043293	0.043611				15.59	3.66
Credit Suisse USA, Inc.	22546VYY6	03/18/16	03/18/21	100.000	VARIABLES	1.9748	12.11	0.009029	0.009118	0.009208				3.29	0.71
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6361		0.085689	0.086818	0.087963	0.089122			31.06	31.61
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5402		0.045839	0.046192	0.046547				16.67	1.30
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.068341	0.069094	0.069856	0.070626	0.071405		24.74	25.29
Credit Suisse USA, Inc.	22547QZ66	12/31/14	12/31/20	100.000	0.000	1.9589		0.059986	0.060574					21.64	
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1598		0.066805	0.067526	0.068255	0.068993	0.069738		24.20	24.73
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.065124	0.065805	0.066493				23.77	2.26
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2646		0.069622	0.070411	0.071208	0.072014	0.072830		25.23	25.81
Credit Suisse USA, Inc.	22547WPN7	12/29/15	12/29/22	100.000	0.000	1.9233		0.057676	0.058231	0.058791	0.059356	0.059927		20.87	21.27
Credit Suisse USA, Inc.	22547WQ22	02/11/16	02/10/23	100.000	0.000	1.8032	72.31	0.053335	0.053816	0.054301	0.054791	0.055285		19.42	19.78
Credit Suisse USA, Inc.	22547WQ89	04/27/16	05/01/23	100.000	0.000	1.5175	57.18	0.044449	0.044787	0.045126	0.045469	0.045814		16.10	16.35
Credit Suisse USA, Inc.	22547WQA4	06/20/16	06/16/21	100.000	0.000	1.8619	67.62	0.055175	0.055689	0.056207				19.97	9.27
Credit Suisse USA, Inc.	22547WQB2	06/23/16	06/21/21	100.000	0.000	2.0800	75.66	0.061092	0.061728	0.062712				22.49	10.72
Credit Suisse USA, Inc.	22547WQE6	08/12/16	08/14/23	100.000	VARIABLES	N/A	13.08	0.010832	0.010787	0.010741	0.010694	0.010647		3.88	3.85
Credit Suisse USA, Inc.	22548Q2Q7	04/28/16	04/28/26	100.000	VARIABLES	2.7488	32.95	0.022908	0.023223	0.023542	0.023865	0.024193		8.34	8.57
Credit Suisse USA, Inc.	22548Q3E3	04/14/16	04/14/26	100.000	VARIABLES	2.5023	20.49	0.014707	0.014891	0.015077	0.015266	0.015457		5.36	5.49
Credit Suisse USA, Inc.	22548Q5R2	05/27/16	05/27/21	100.000	0.000	2.5650	95.95	0.077898	0.078897	0.079908				28.29	11.67
Credit Suisse USA, Inc.	22548Q6L4	05/20/16	05/20/31	100.000	VARIABLES	3.7259	134.65	0.103498	0.103497	0.103498	0.103499	0.103500		37.26	37.26
Credit Suisse USA, Inc.	22548QHX6	09/28/16	09/26/24	100.000	0.000	1.3289	44.11	0.038409	0.038664	0.038921	0.039179	0.039440		13.92	14.11
Credit Suisse USA, Inc.	22548QKG9	10/28/16	10/30/23	100.000	0.000	1.6003	51.92	0.046635	0.047008	0.047385	0.047764	0.048146		16.90	17.17
Credit Suisse USA, Inc.	22548QL37	10/20/16	10/20/26	100.000	VARIABLES	2.2705	20.33	0.016139	0.016322	0.016508	0.016695	0.016885		5.87	6.00
Credit Suisse USA, Inc.	22548QN35	11/28/16	11/28/23	100.000	0.000	1.9557	62.02	0.057591	0.058154	0.058723	0.059297	0.059877		20.87	21.28
Credit Suisse USA, Inc.	22548X2E9	12/05/16	12/05/23	100.000	0.125	2.0339	64.05	0.059815	0.060388	0.060967	0.061551	0.062142		21.67	22.08
Credit Suisse AG London	22548Y124	07/05/19	06/27/25	100.000	0.000	2.3699	11.59	0.066577	0.067366	0.068164	0.068972	0.069789		24.12	24.69
Credit Suisse AG Nassau	22549E606	04/05/18	04/05/23	100.000	0.000	3.4300	60.96	0.100265	0.101984	0.103733	0.105512	0.107322		36.70	37.97
CREDIT SUISE AG LONDON	22549JY95	08/14/19	03/25/24	100.000	0.125	2.2368	8.53	0.062282	0.062939	0.063604	0.064277	0.064957		22.67	23.15
CREDIT SUISE AG NASSAU	22549K2A4	06/23/17	06/24/24	100.000	0.500	1.9627	50.25	0.056563	0.056981	0.057404	0.057831	0.058262		20.44	20.75
Credit Suisse AG Nassau	22549M137	05/03/18	05/06/25	100.000	0.000	3.7900	64.40	0.111412	0.113523	0.115675	0.117867	0.120100		40.72	42.28

## 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Credit Suisse AG London	22549M780	08/03/18	08/03/22	100.000	0.000	2.9664	42.44	0.084861	0.086120	0.087397	0.088693	0.090009	31.15	32.08
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.011792	0.011913	0.012035			4.30	0.57
Credit Suisse AG Nassau	22550BMY6	10/31/17	04/28/23	100.000	0.000	2.2940	50.75	0.066689	0.067454	0.068228	0.069010	0.069802	24.24	24.80
CREDIT SUISSE AG LONDON	22550V521	03/31/20	03/31/25	100.000	0.000	3.1499			0.087498	0.088876	0.090275	0.091697	23.84	32.50
Credit Suisse AG Nassau	22550WHJ9	03/07/18	03/07/23	100.000	0.000	3.2901	61.11	0.095975	0.097554	0.099159	0.100790	0.102448	35.20	36.37
Credit Suisse AG Nassau	22550WHK6	03/08/18	03/05/21	100.000	0.000	3.0200	55.91	0.087726	0.089051	0.090396			32.13	5.79
Credit Suisse AG London	22550WNS2	04/18/18	04/18/23	100.000	0.000	3.4700	60.37	0.101492	0.103253	0.105045	0.106867	0.108721	37.11	38.41
Credit Suisse AG London	22550WP43	04/30/18	04/28/23	100.000	0.000	3.5000	59.67	0.102398	0.104190	0.106013	0.107869	0.109756	37.41	38.73
Credit Suisse AG London	22550WR82	05/30/18	11/29/22	100.000	0.000	2.8700	46.25	0.083199	0.084393	0.085604	0.086832	0.088078	30.24	31.12
Credit Suisse AG London	22550WRD1	06/05/18	06/03/21	100.000	0.000	2.8999	46.32	0.084095	0.085315	0.086552			30.56	13.16
Credit Suisse AG Nassau	22550WTN7	05/21/18	05/21/20	100.000	0.000	2.8198	46.16	0.081688					11.44	
Credit Suisse AG Nassau	22550WUG0	05/31/18	05/29/20	100.000	0.000	2.6997	43.47	0.078065					11.55	
Credit Suisse AG London	22550WVQ7	07/05/18	07/02/21	100.000	0.000	2.8699	43.34	0.082006	0.083182	0.084376	0.085587		30.16	15.49
Credit Suisse AG London	22550WX77	06/29/18	12/31/20	100.000	0.000	2.7629	42.18	0.079979	0.081083				28.91	
Credit Suisse AG London	22550WY76	07/02/18	07/02/20	100.000	0.000	2.7699	42.05	0.079088	0.080184				14.51	
Credit Suisse AG London	22550WYM3	08/03/18	08/04/21	100.000	0.000	2.9399	42.06	0.084088	0.085324	0.086578	0.087851		30.86	18.67
Credit Suisse AG London	22550WZX8	07/27/18	01/28/21	100.000	0.000	2.9400	42.57	0.084091	0.085327	0.086582			30.88	2.34
Credit Suisse AG London	22551L2C3	09/06/18	09/03/21	100.000	0.000	2.8600	38.20	0.081713	0.082882	0.084067	0.085269		29.90	20.56
Credit Suisse AG London	22551L2R0	08/31/18	03/04/21	100.000	0.000	2.8797	38.97	0.082339	0.083524	0.084727			30.13	5.34
Credit Suisse AG London	22551L3J7	08/20/18	08/20/20	100.000	0.000	2.8198	38.95	0.080552	0.081688				18.65	
Credit Suisse AG London	22551L3R9	08/10/18	08/12/25	100.000	0.000	2.9800	42.05	0.085277	0.086547	0.087837	0.089145	0.090474	31.28	32.22
Credit Suisse AG London	22551L4K3	08/31/18	08/31/20	100.000	0.000	2.8500	38.56	0.081439	0.082593				19.67	
Credit Suisse AG London	22551L6G0	10/03/18	10/01/21	100.000	0.000	3.0600	38.55	0.087606	0.088946	0.090307	0.091689		32.02	24.63
Credit Suisse AG London	22551L6Z8	09/28/18	03/30/21	100.000	0.000	3.0401	38.73	0.087048	0.088371	0.089715			31.82	7.98
Credit Suisse AG London	22551L7B0	10/03/18	04/01/21	100.000	0.000	3.0299	38.16	0.086720	0.088034	0.089368			31.69	8.04
Credit Suisse AG London	22551LDC1	11/05/18	11/03/21	100.000	0.000	3.0900	36.10	0.088491	0.089858	0.091247	0.092657		32.26	27.81
Credit Suisse AG London	22551LDT4	10/30/18	04/29/21	100.000	0.000	3.0499	36.06	0.087317	0.088649	0.090001			31.84	10.62
Credit Suisse AG London	22551LF96	10/17/18	10/15/21	100.000	0.000	3.1055	37.88	0.088948	0.090329	0.091731	0.093156		32.48	26.31
Credit Suisse AG London	22551LFL9	10/30/18	10/30/24	100.000	0.000	3.0899	36.54	0.088504	0.089872	0.091260	0.092670	0.094102	32.28	33.28
Credit Suisse AG London	22551LJM3	12/05/18	12/03/21	100.000	0.000	3.0200	32.68	0.086428	0.087733	0.089058	0.090403		31.42	29.81
Credit Suisse AG London	22551LJP6	11/30/18	11/30/23	100.000	0.000	3.0301	33.22	0.086738	0.088052	0.089386	0.090740	0.092115	31.54	32.51
Credit Suisse AG London	22551LJQ4	11/30/18	06/02/21	100.000	0.000	3.0198	33.11	0.086450	0.087755	0.089080			31.43	13.45
Credit Suisse AG London	22551LK58	11/30/18	06/02/21	100.000	0.000	3.0198	33.11	0.086450	0.087755	0.089080			31.43	13.45
Credit Suisse AG London	22551LMG2	01/03/19	12/31/21	100.000	0.000	2.6999	27.03	0.077019	0.078059	0.079112	0.080180		27.92	28.59
Credit Suisse AG London	22551LMT4	12/31/18	06/28/21	100.000	0.000	2.7900	28.18	0.079666	0.080777	0.081904			28.89	14.50
Credit Suisse AG London	22551LN30	12/31/18	12/29/23	100.000	0.000	2.7300	27.57	0.077911	0.078975	0.080053	0.081145	0.082253	28.24	29.02
Credit Suisse AG London	22551LN48	01/03/19	01/03/24	100.000	0.000	2.8700	28.74	0.080866	0.082027	0.083204	0.084398	0.085609	29.74	30.60
Credit Suisse AG London	22551LN55	12/31/18	06/28/21	100.000	0.000	2.7900	28.18	0.079666	0.080777	0.081904			28.89	14.50
Credit Suisse AG London	22551LN63	12/31/18	12/29/23	100.000	0.000	2.7268	27.53	0.077818	0.078879	0.079954	0.081044	0.082149	28.21	28.98
Credit Suisse AG London	22551LP95	12/27/18	12/24/21	100.000	0.000	2.7299	27.80	0.077898	0.078961	0.080039	0.081131		28.25	28.45
Credit Suisse AG London	22551LPX2	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953		29.55	29.20
Credit Suisse AG London	22551LPZ7	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953		29.55	29.20

## 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
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Credit Suisse AG London	22551LQ29	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953	29.55	29.20	
Credit Suisse AG London	22551LQ37	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953	29.55	29.20	
Credit Suisse AG London	22551LQ86	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953	29.55	29.20	
Credit Suisse AG London	22551LQ94	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953	29.55	29.20	
Credit Suisse AG London	22551LQA1	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953	29.55	29.20	
Credit Suisse AG London	22551LQB9	12/19/18	12/17/21	100.000	0.000	2.8499	29.68	0.081422	0.082582	0.083759	0.084953	29.55	29.20	
Credit Suisse AG London	22551LQP8	01/03/19	01/03/24	100.000	0.000	2.8700	28.74	0.080866	0.082027	0.083204	0.084398	0.085609	29.74	30.60
Credit Suisse AG London	22551LRA0	01/31/19	02/02/22	100.000	0.000	2.8699	26.56	0.080877	0.082038	0.083215	0.084409	0.085620	29.67	30.53
Credit Suisse AG London	22551LRH5	01/31/19	02/01/24	100.000	0.000	2.8700	26.56	0.080872	0.082032	0.083209	0.084403	0.085614	29.67	30.53
Credit Suisse AG London	22551LRS1	02/05/19	02/03/22	100.000	0.000	2.5500	23.22	0.071727	0.072642	0.073568	0.074506	0.075456	26.26	26.93
Credit Suisse AG London	22551LRW2	02/05/19	02/05/24	100.000	0.000	2.6101	23.77	0.073448	0.074406	0.075377	0.076361	0.077358	26.90	27.60
Credit Suisse AG London	22551LSG6	01/31/19	02/02/22	100.000	0.000	2.8699	26.56	0.080877	0.082038	0.083215	0.084409	0.085620	29.67	30.53
Credit Suisse AG London	22551LSS0	01/25/19	01/24/24	100.000	0.000	2.8700	26.97	0.080860	0.082020	0.083197	0.084391	0.085602	29.69	30.54
Credit Suisse AG London	22551LST8	01/25/19	01/24/24	100.000	0.000	2.8700	26.97	0.080860	0.082020	0.083197	0.084391	0.085602	29.69	30.54
Credit Suisse AG	22551LUZ1	03/05/19	03/03/22	100.000	0.000	2.5701	21.24	0.072298	0.073227	0.074168	0.075121	0.076087	26.42	27.10
Credit Suisse AG London	22551LVC1	02/22/19	02/22/24	100.000	0.000	2.6101	22.53	0.073448	0.074406	0.075377	0.076361	0.077358	26.86	27.57
Credit Suisse AG London	22551LVE7	02/22/19	02/22/24	100.000	0.000	2.6101	22.53	0.073448	0.074406	0.075377	0.076361	0.077358	26.86	27.57
Credit Suisse AG	22551LVQ0	03/05/19	03/04/24	100.000	0.000	2.5700	21.24	0.072301	0.073230	0.074171	0.075124	0.076089	26.41	27.10
Credit Suisse AG London	22551LW22	02/06/19	02/03/21	100.000	0.000	2.6499	24.06	0.074566	0.075554	0.076555			27.32	2.45
Credit Suisse AG	22551LW89	02/28/19	03/02/22	100.000	0.000	2.6052	22.05	0.073332	0.074287	0.075255	0.076235	0.077228	26.80	27.50
Credit Suisse AG London	22551LW97	02/28/19	03/02/22	100.000	0.000	2.6052	22.05	0.073332	0.074287	0.075255	0.076235	0.077228	26.80	27.50
Credit Suisse AG London	22551LWA4	02/28/19	03/02/22	100.000	0.000	3.0343	25.70	0.085593	0.086891	0.088209	0.089548	0.090906	31.36	32.32
Credit Suisse AG London	22551LWT3	02/28/19	03/02/26*	100.000	0.000	2.6079	22.07	0.073408					4.18*	
Credit Suisse AG London	22551LX96	02/21/19	02/20/26*	100.000	0.000	2.5840	22.37	0.072700	0.073640				3.64*	
Credit Suisse AG London	22551LXW5	03/29/19	03/29/24	100.000	0.000	2.5700	19.50	0.072306	0.073235	0.074176	0.075129	0.076094	26.37	27.05
Credit Suisse AG	22551LXX3	03/29/19	03/29/24	100.000	0.000	2.5700	19.50	0.072306	0.073235	0.074176	0.075129	0.076094	26.37	27.05
Credit Suisse AG London	22551LYG9	04/03/19	04/01/22	100.000	0.000	2.4998	18.69	0.070298	0.071177	0.072066	0.072967	0.073879	25.62	26.27
Credit Suisse AG London	22551LZD5	03/29/19	03/31/22	100.000	0.000	2.5701	19.50	0.072314	0.073244	0.074185	0.075138	0.076104	26.37	27.05
Credit Suisse AG London	22551LZE3	03/29/19	03/31/26*	100.000	0.000	2.5700	19.50	0.072311					6.44*	
Credit Suisse AG London	22551LZJ2	03/29/19	03/31/26*	100.000	0.000	2.2450	17.03	0.063065					5.61*	
Credit Suisse AG London	22551LZU7	03/29/19	03/29/24	100.000	0.000	2.5700	19.50	0.072306	0.073235	0.074176	0.075129	0.076094	26.37	27.05
Credit Suisse AG London	22551LZV5	04/03/19	04/02/24	100.000	0.000	2.5300	18.91	0.071162	0.072062	0.072973	0.073896	0.074831	25.94	26.60
CREDIT SUISSE AG LONDON	22551N4H6	11/29/19	05/29/25	100.000	0.000	2.2500	2.00	0.062499	0.063203	0.063914	0.064633	0.065360	22.67	23.18
CREDIT SUISSE AG LONDON	22551N4J2	11/29/19	11/29/23	100.000	0.000	2.1299	1.89	0.059164	0.059794	0.060431	0.061074	0.061725	21.45	21.91
CREDIT SUISSE AG LONDON	22551N4R4	11/07/19	11/07/29	100.000	0.000	2.4600	3.69	0.068333	0.069173	0.070024	0.070886	0.071757	24.84	25.46
CREDIT SUISSE AG LONDON	22551N6J0	11/29/19	08/30/23	100.000	0.000	2.0196	1.80	0.056100	0.056383	0.056955	0.057524	0.058111	20.35	20.75
Credit Suisse AG	22551N6K7	11/29/19	02/29/24	100.000	0.000	2.0697	1.84	0.057493	0.057790	0.058388	0.058989	0.059603	20.86	21.28
CREDIT SUISSE AG LONDON	22551N6L5	11/29/19	12/03/26	100.000	0.000	2.2700	2.02	0.063072	0.063788	0.064512	0.065244	0.065985	22.88	23.40
CREDIT SUISSE AG LONDON	22551NAX4	12/02/19	12/01/26	100.000	0.000	2.2800	1.84	0.063333	0.064051	0.064782	0.065520	0.066267	22.97	23.50
CREDIT SUISSE AG LONDON	22551NCE4	12/30/19	06/27/25	100.000	0.000	2.3800	0.07	0.066111	0.066885	0.067681	0.068486	0.069301	23.95	24.52
CREDIT SUISSE AG LONDON	22551NCF1	12/30/19	12/28/23	100.000	0.000	2.0500	0.06	0.056944	0.057521	0.058111	0.058707	0.059308	20.61	21.03
Credit Suisse AG	22551ND78	12/31/19	09/29/23	100.000	0.000	2.0695	0.06	0.057487	0.057781	0.058379	0.058983	0.059593	20.83	21.24

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
CREDIT SUISSE AG LONDON	22551ND86	12/31/19	12/31/26	100.000	0.000	2.3000	0.06	0.063890	0.064625	0.065368	0.066120	0.066880	23.13	23.67
CREDIT SUISSE AG LONDON	22551NH33	01/31/20	01/29/27	100.000	0.000	2.0500			0.056945	0.057525	0.058115	0.058711	18.94	21.00
CREDIT SUISSE AG LONDON	22551NH41	01/31/20	11/02/23	100.000	0.000	1.7996		0.049990	0.050220	0.050672	0.051128	0.051588	16.63	18.38
CREDIT SUISSE AG LONDON	22551NH58	01/31/20	05/02/24	100.000	0.000	1.8197		0.050548	0.050783	0.051245	0.051712	0.052182	16.81	18.59
CREDIT SUISSE AG LONDON	22551NHA7	01/31/20	07/31/25	100.000	0.000	2.0500			0.056945	0.057528	0.058118	0.058714	18.94	21.00
CREDIT SUISSE AG LONDON	22551NHB5	01/31/20	01/31/24	100.000	0.000	1.7401			0.048336	0.048756	0.049180	0.049608	16.06	17.76
CREDIT SUISSE AG LONDON	22551NMV5	02/28/20	03/02/26	100.000	0.000	1.7500		0.048611	0.048621	0.049046	0.049475	0.049908	14.78	17.84
CREDIT SUISSE AG LONDON	22551NMX1	02/28/20	02/28/24	100.000	0.000	1.5699			0.043609	0.043952	0.044297	0.044644	13.26	15.97
CREDIT SUISSE AG LONDON	22551NNC6	02/28/20	08/29/24	100.000	0.000	1.7501			0.048616	0.049041	0.049468	0.049903	14.78	17.84
Credit Suisse AG	22551NWL6	04/01/20	10/02/25	100.000	0.000	3.0199			0.083894	0.085160	0.086446	0.087752	22.76	31.12
CREDIT SUISSE AG LONDON	22551NWN2	04/07/20	04/07/25	100.000	0.000	2.4500			0.068056	0.068890	0.069734	0.070588	18.04	25.10
CREDIT SUISSE AG LONDON	22551NY67	04/21/20	04/21/25	100.000	0.000	2.6886			0.074683	0.075687	0.076704	0.077736	18.74	27.57
Credit Suisse AG London	22552F4S8	05/03/19	05/04/22	100.000	0.000	2.3599	15.65	0.066332	0.067114	0.067906	0.068707	0.069518	24.11	24.68
Credit Suisse AG London	22552F5M0	04/26/19	04/25/22	100.000	0.000	2.5000	17.07	0.070308	0.071187	0.072077	0.072978	0.073890	25.59	26.23
Credit Suisse AG London	22552F5N8	04/26/19	04/25/22	100.000	0.000	2.5000	17.07	0.070308	0.071187	0.072077	0.072978	0.073890	25.59	26.23
Credit Suisse AG London	22552F5R9	04/30/19	04/28/22	100.000	0.000	2.4998	16.79	0.070298	0.071177	0.072066	0.072967	0.073879	25.58	26.22
Credit Suisse AG London	22552F5S7	04/30/19	04/28/22	100.000	0.000	2.7841	18.71	0.078402	0.079493	0.080600	0.081722	0.082860	28.56	29.36
Credit Suisse AG London	22552F6E1	04/30/19	04/30/26*	100.000	0.000	2.5301	16.99	0.071168					8.47*	
Credit Suisse AG London	22552F6E7	04/30/19	04/30/26*	100.000	0.000	3.2318	21.72	0.091222					10.86*	
Credit Suisse AG London	22552FA36	04/30/19	04/30/24	100.000	0.000	2.5300	16.99	0.071167	0.072067	0.072979	0.073902	0.074837	25.89	26.55
Credit Suisse AG London	22552FA44	05/03/19	05/03/24	100.000	0.000	2.3601	15.65	0.066331	0.067113	0.067905	0.068707	0.069517	24.11	24.68
Credit Suisse AG London	22552FBE1	05/10/19	05/10/24*	100.000	0.000	2.3601	15.18	0.066331	0.067113				8.62*	
Credit Suisse AG London	22552FBV3	05/31/19	06/03/24	100.000	0.000	2.3600	13.86	0.066343	0.067126	0.067918	0.068719	0.069530	24.07	24.64
Credit Suisse AG London	22552FBX9	05/31/19	06/03/24	100.000	0.000	2.3600	13.86	0.066343	0.067126	0.067918	0.068719	0.069530	24.07	24.64
Credit Suisse AG London	22552FCP5	06/05/19	06/03/22	100.000	0.000	2.3599	13.53	0.066318	0.067101	0.067892	0.068693	0.069504	24.06	24.63
Credit Suisse AG London	22552FDM1	05/31/19	05/31/24	100.000	0.000	2.3601	13.86	0.066331	0.067113	0.067905	0.068707	0.069517	24.07	24.64
Credit Suisse AG London	22552FDN9	06/05/19	06/03/21	100.000	0.000	2.3602	13.53	0.066326	0.067108	0.067900			24.06	10.32
Credit Suisse AG London	22552FDP4	05/31/19	05/31/24	100.000	0.000	2.7591	16.20	0.077698	0.078770	0.079856	0.080958	0.082075	28.23	29.02
Credit Suisse AG London	22552FDQ2	06/05/19	06/03/21	100.000	0.000	1.8831	10.79	0.052796	0.053293	0.053795			19.12	8.18
Credit Suisse AG London	22552FDR0	05/31/19	06/02/26*	100.000	0.000	2.3600	13.86	0.066337					10.02*	
Credit Suisse AG London	22552FDS8	05/31/19	06/02/26*	100.000	0.000	3.0400	17.86	0.085744					12.95*	
Credit Suisse AG London	22552FDV1	05/31/19	05/31/24	100.000	0.000	2.3601	13.86	0.066331	0.067113	0.067905	0.068707	0.069517	24.07	24.64
Credit Suisse AG	22552FDW9	06/05/19	06/05/24	100.000	0.000	2.3699	13.58	0.066612	0.067401	0.068200	0.069008	0.069826	24.16	24.74
Credit Suisse AG London	22552FGF3	07/03/19	07/01/22	100.000	0.000	2.1198	10.48	0.059501	0.060132	0.060769	0.061414		21.53	21.99
Credit Suisse AG London	22552FHJ4	06/28/19	06/30/22	100.000	0.000	2.3700	12.05	0.066621	0.067411	0.068209	0.069018	0.069836	24.13	24.70
Credit Suisse AG London	22552FHK1	06/28/19	06/30/22	100.000	0.000	2.3700	12.05	0.066621	0.067411	0.068209	0.069018	0.069836	24.13	24.70
Credit Suisse AG	22552FHM7	06/28/19	06/30/26*	100.000	0.000	2.3700	12.05	0.066622					11.93*	
Credit Suisse AG London	22552FHW5	06/28/19	09/30/24	100.000	0.000	2.3697	12.08	0.066224	0.067009	0.067803	0.068606	0.069419	24.13	24.70
Credit Suisse AG London	22552FJ45	06/28/19	06/28/24	100.000	0.000	2.3699	12.05	0.066612	0.067401	0.068200	0.069008	0.069826	24.13	24.70
Credit Suisse AG	22552FJ52	06/28/19	06/28/24	100.000	0.000	2.3699	12.05	0.066612	0.067401	0.068200	0.069008	0.069826	24.13	24.70
Credit Suisse AG London	22552FL26	07/29/19	07/29/24	100.000	0.000	2.4409	10.31	0.067802	0.068630	0.069468	0.070315	0.071174	24.81	25.42
Credit Suisse AG London	22552FLG5	07/26/19	07/26/24	100.000	0.000	2.4299	10.46	0.067499	0.068319	0.069149	0.069989	0.070839	24.70	25.31

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Credit Suisse AG London	22552FLJ9	07/26/19	07/26/24	100.000	0.000	2.4299	10.46	0.067499	0.068319	0.069149	0.069989	0.070839	24.70	25.31
Credit Suisse AG London	22552FLZ3	07/29/19	04/27/23	100.000	0.000	2.3133	9.79	0.064623	0.065370	0.066126	0.066891	0.067665	23.49	24.04
Credit Suisse AG London	22552FM25	07/29/19	01/27/23	100.000	0.000	2.3138	9.77	0.064272	0.065007	0.065759	0.066520	0.067289	23.50	24.05
Credit Suisse AG London	22552FM33	07/29/19	07/29/26*	100.000	0.000	2.6720	11.28	0.074221	0.075213				15.62*	
Credit Suisse AG London	22552FM58	07/29/19	07/29/26*	100.000	0.000	2.6720	11.28	0.074221	0.075213				15.62*	
Credit Suisse AG London	22552FMC3	08/01/19	08/03/23	100.000	0.000	2.3500	9.79	0.065285	0.066053	0.066829	0.067614	0.068408	23.87	24.43
Credit Suisse AG London	22552FP22	07/23/19	07/21/22	100.000	0.000	2.2599	9.92	0.062776	0.063478	0.064195	0.064920	0.065654	22.95	23.47
Credit Suisse AG London	22552FVG4	09/27/19	03/27/25	100.000	0.000	2.1800	5.69	0.060554	0.061214	0.061881	0.062556	0.063238	22.04	22.53
Credit Suisse AG London	22552FVH2	09/27/19	09/27/23	100.000	0.000	2.0499	5.35	0.056943	0.057526	0.058116	0.058712	0.059313	20.71	21.14
Credit Suisse AG London	22552FWA6	09/11/19	09/11/24*	100.000	0.000	1.7700	5.41	0.049167	0.049602				12.37*	
Credit Suisse AG London	22552FWD0	09/30/19	12/29/23	100.000	0.000	2.0796	5.26	0.058064	0.058667	0.059277	0.059894	0.060517	21.01	21.45
Credit Suisse AG London	22552FWE8	09/30/19	06/28/24	100.000	0.000	2.1798	5.51	0.060871	0.061535	0.062205	0.062883	0.063569	22.04	22.52
Credit Suisse AG London	22552FWF5	10/03/19	10/04/23	100.000	0.000	2.0504	5.01	0.056958	0.057542	0.058131	0.058727	0.059329	20.71	21.14
CREDIT SUISSE AG LONDON	22552FY97	10/25/19	04/28/25	100.000	0.000	2.1699	3.98	0.060287	0.060941	0.061602	0.062271	0.062946	21.90	22.38
CREDIT SUISSE AG LONDON	22552FYA4	10/25/19	10/25/23	100.000	0.000	2.0101	3.69	0.055836	0.056397	0.056964	0.057537	0.058115	20.28	20.69
CREDIT SUISSE AG LONDON	22552FZM7	10/31/19	08/02/23	100.000	0.000	2.1196	3.59	0.058879	0.059198	0.059825	0.060459	0.061100	21.39	21.84
CREDIT SUISSE AG LONDON	22552FZN5	10/31/19	11/02/26*	100.000	0.000	2.4500	4.15	0.068065	0.068899				20.64*	
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23*	94.618	4.800	5.4005	35.73	0.013842					1.67*	
CROWLEY TEX INDPT SCH DI	228130GT1	12/19/19	08/01/21	97.097	0.000	1.8301	0.59	0.049361	0.049466	0.049919	0.050375		17.87	10.57
CROWLEY TEX INDPT SCH DI	228130GU8	12/19/19	08/01/22	95.105	0.000	1.9269	0.61	0.050906	0.051021	0.051512	0.052008	0.052510	18.44	18.78
DENISON TEX INDPT SCH DI	248415XP1	02/27/20	08/01/23	94.288	0.000	1.7231			0.045130	0.045463	0.045855	0.046250	13.77	16.56
DENISON TEX INDPT SCH DI	248415XQ9	02/27/20	08/01/24	92.210	0.000	1.8399			0.047128	0.047499	0.047936	0.048377	14.38	17.31
DENISON TEX INDPT SCH DI	248415XR7	02/27/20	08/01/25	90.051	0.000	1.9399			0.048526	0.048929	0.049403	0.049882	14.81	17.84
DENISON TEX INDPT SCH DI	248415YD7	02/27/20	08/01/26	87.123	0.000	2.1560			0.052177	0.052659	0.053226	0.053800	15.93	19.23
Deutsche Bank AG NewYork	251526BU2	06/01/18	08/20/20	97.791	2.950	3.9995	15.57	0.028020	0.028581				6.52	
Deutsche Bank AG	251526BV0	06/01/18	01/13/21	97.629	3.125	4.0894	14.05	0.025210	0.025725	0.026251			9.34	0.32
Deutsche Bank AG NewYork	251526BW8	06/01/18	05/12/21	97.843	3.375	4.1601	11.27	0.020503	0.020929	0.021364			7.50	2.80
Deutsche Bank AG London	251526BY4	06/01/18	05/30/24	95.400	3.700	4.5860	10.96	0.020069	0.020530	0.021000	0.021482	0.021974	7.34	7.68
Deutsche Bank AG	251526BZ1	06/01/18	01/13/26	95.724	4.100	4.7762	7.68	0.013821	0.014151	0.014489	0.014835	0.015189	5.15	5.40
Deutsche Bank AG	25152R2S1	07/31/15	07/31/25	100.000	VARIES	3.0783	135.87	0.085554	0.085582	0.085611	0.085617	0.085624	30.81	30.82
Deutsche Bank AG	25152R5G4	05/26/16	05/26/26	100.000	VARIES	3.0802	108.11	0.081793	0.082151	0.082476	0.082806	0.083108	29.53	29.77
Deutsche Bank AG	25152R6M0	09/07/16	09/08/26	100.000	VARIES	3.0640	99.28	0.080899	0.081248	0.081603	0.081927	0.082256	29.27	29.51
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.051259	0.051680	0.052105	0.052534	0.052966	18.54	18.84
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3745		0.059736	0.059980	0.060438	0.060902	0.061371	21.65	21.98
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.062576	0.062857	0.063348	0.063844	0.064347	22.66	23.00
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.052192	0.052457	0.052857	0.053261	0.053670	18.84	19.10
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1016		0.026094	0.026238	0.026382	0.026527	0.026673	9.45	9.55
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463		0.024983	0.025114	0.025245	0.025377	0.025510	9.02	9.11
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8844		0.021520	0.021615	0.021711	0.021807	0.021903	7.79	7.86
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1689		0.028907	0.029071	0.029236	0.029407	0.029579	10.47	10.59
Deutsche Bank AG London	25155MBP5	06/15/17	12/15/22	98.650	3.000	3.2702	5.95	0.006809	0.006921	0.007034	0.007149	0.007266	2.47	2.56
Deutsche Bank AG London	25155MDP3	09/08/17	09/08/22	98.750	2.500	2.7694	5.57	0.006891	0.006987	0.007084	0.007182	0.007281	2.52	2.59

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Deutsche Bank AG London	25155MFV8	11/24/17	11/24/20	99.175	2.350	2.6378	5.72	0.007789	0.007891					2.53	
Deutsche Bank AG London	25155MHY0	02/08/18	08/08/21	99.050	3.000	3.2896	5.02	0.007536	0.007660	0.007786	0.007914			2.77	1.71
Deutsche Bank AG London	25155MJV4	02/23/18	02/23/21	99.175	3.000	3.2911	5.01	0.007698	0.007825	0.007954				2.83	0.41
Deutsche Bank AG London	25155MJZ5	02/28/18	02/27/20	100.000	0.000	1.5246	28.37	0.043325						2.43	
Deutsche Bank AG London	25155MKA8	03/07/18	03/05/20	100.000	0.000	1.6423	30.17	0.046749						2.99	
Deutsche Bank AG London	25155MKM2	03/13/18	05/01/23	100.000	1.000	3.7501	68.78	0.108950	0.110472	0.112023	0.113603	0.115212		39.68	40.80
Deutsche Bank AG London	25155MKN0	03/29/18	03/29/20	99.450	3.000	3.2864	4.81	0.007827						0.69	
Deutsche Bank AG London	25155MKU4	04/23/18	05/01/23	103.000	1.000	3.9232	69.48	0.117394	0.119152	0.120944	0.122772	0.124635		42.79	44.09
Deutsche Bank AG London	25155MKV2	04/25/18	04/25/20	99.450	3.150	3.4369	4.61	0.007835						0.89	
Deutsche Bank AG London	25155MKZ3	05/10/18	05/10/21	99.175	3.500	3.7935	4.40	0.007707	0.007853	0.008002				2.82	1.03
Deutsche Bank AG London	25155MLE9	05/24/18	02/24/20	99.575	3.000	3.2517	3.88	0.006934						0.37	
Deutsche Bank AG London	25155MLG4	07/19/18	07/19/20	99.450	3.500	3.7881	3.95	0.007709	0.007855					1.55	
Deutsche Bank AG London	25155MLJ8	08/16/18	02/16/20	99.575	3.000	3.2927	3.89	0.007999						0.36	
Deutsche Bank AG London	25160MAA2	10/04/18	10/04/21	99.175	4.050	4.3463	3.29	0.007552	0.007716	0.007884	0.008055			2.78	2.18
Deutsche Bank AG London	25160MAC8	10/18/18	10/18/21	99.175	4.100	4.3965	3.18	0.007551	0.007717	0.007887	0.008060			2.77	2.29
Deutsche Bank AG London	25160MAD6	10/25/18	10/25/20	99.450	3.750	4.0390	3.20	0.007714	0.007869					2.30	
Deutsche Bank AG London	25160MAE4	11/01/18	11/01/20	99.450	3.750	4.0390	3.16	0.007714	0.007869					2.34	
Deutsche Bank AG London	25160MAF1	11/23/18	11/23/21	99.175	4.250	4.5473	2.91	0.007548	0.007720	0.007895	0.008075			2.76	2.57
Deutsche Bank AG London	25160NAA0	09/20/18	09/20/21	99.175	4.000	4.2960	3.40	0.007553	0.007715	0.007881	0.008050			2.78	2.07
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	508.40	0.163963	0.169110					37.65	
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.090182	0.090180					32.47	
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7456		0.104053	0.104051	0.104049	0.104047			37.46	37.46
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4699	567.70	0.153271	0.158229	0.163348	0.168632	0.174087		56.98	60.72
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.5000	533.54	0.144338	0.149029	0.153872	0.158873	0.164037		53.66	57.21
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	500.70	0.135544	0.139955	0.144511	0.149215	0.154072		50.40	53.73
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	469.94	0.127388	0.131547	0.135842	0.140277	0.144857		47.37	50.51
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5499	440.90	0.119673	0.123592	0.127640	0.131820	0.136137		44.50	47.47
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	413.44	0.112295	0.115978	0.119782	0.123711	0.127768		41.76	44.55
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5700	387.61	0.105349	0.108809	0.112384	0.116076	0.119889		39.18	41.80
Eclipse Resources Corp.	27890GAA8	07/06/15	07/15/23*	97.903	8.875	9.2509	9.84	0.007273	0.007609	0.007961				2.40*	
Eclipse Resources Corp.	27890GAB6	07/06/15	07/15/23*	97.903	8.875	9.2509	9.84	0.007273	0.007609	0.007961				2.40*	
EURONET WORLDWIDE INC	298736AJ8	03/18/19	03/15/49	100.000	0.750	5.4000	42.81	0.153428	0.157008	0.160685	0.164461	0.168339		56.65	59.34
EURONET WORLDWIDE INC	298736AL3	03/18/19	03/15/49	100.000	0.750	5.4000	42.81	0.153428	0.157008	0.160685	0.164461	0.168339		56.65	59.34
EUROPEAN INVT BK	298785DW3	03/10/16	03/10/21	44.672	0.000	5.4450	491.35	0.139539	0.143338	0.147240				51.77	10.16
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIES	4.8846		0.142598	0.141902	0.141188	0.140458	0.139709		51.17	50.65
FAIRFIELD OHIO CITY SCH	304657NV7	11/06/19	11/01/29	73.964	0.000	3.0430	3.44	0.062520	0.063445	0.064410	0.065390	0.066385		22.79	23.48
FAIRFIELD OHIO CITY SCH	304657NW5	11/06/19	11/01/30	71.376	0.000	3.0931	3.37	0.061325	0.062247	0.063210	0.064187	0.065180		22.36	23.05
FAIRFIELD OHIO CITY SCH	304657NX3	11/06/19	11/01/31	68.568	0.000	3.1731	3.32	0.060436	0.061368	0.062342	0.063331	0.064336		22.04	22.74
FAIRFIELD OHIO CITY SCH	304657NY1	11/06/19	11/01/32	66.020	0.000	3.2230	3.25	0.059107	0.060033	0.061000	0.061983	0.062982		21.56	22.26
Federal Home Loan	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	285.31	0.069141	0.070994	0.072896	0.074849	0.076854		25.90	27.30
Federal Home Loan	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	564.69	0.146181						13.16	

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Federal Home Loan	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	551.84	0.143175	0.147068					39.36	
Federal Home Loan	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2422	197.78	0.058875	0.060418	0.062001	0.063626	0.065294		21.75	22.91
Federal Home Loan	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	231.71	0.066370	0.068044	0.069761	0.071520	0.073324		24.50	25.75
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9803	184.49	0.057068	0.058490	0.059946	0.061439	0.062969		20.83	21.88
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	169.05	0.053639	0.054842	0.056072	0.057330	0.058616		19.64	20.53
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	168.64	0.053344	0.054505	0.055690	0.056901	0.058139		19.52	20.38
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	172.96	0.055835	0.057269	0.058741	0.060251	0.061799		20.36	21.42
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	158.14	0.046627	0.047327	0.048037	0.048757	0.049488		17.10	17.62
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5439	172.82	0.058804	0.060140	0.061506	0.062903	0.064332		21.70	22.69
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5434	170.86	0.058802	0.060138	0.061504	0.062901	0.064330		21.45	22.44
Federal Home Loan	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	381.17	0.095772	0.098932	0.102197	0.105570	0.109054		35.14	37.49
Federal Home Loan	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	679.42	0.168270	0.173895	0.179708				63.61	0.54
Federal Home Loan	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6796	635.97	0.157437	0.162696	0.168129	0.173744	0.179547		59.52	63.56
Federal Home Loan	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	595.41	0.147347	0.152264	0.157346	0.162597	0.168024		55.70	59.48
Federal Home Loan	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	557.41	0.137858	0.142453	0.147201	0.152108	0.157178		52.11	55.64
Federal Home Loan	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	521.49	0.128570	0.132828	0.137227	0.141771	0.146467		48.58	51.86
Federal Home Loan	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	488.53	0.120379	0.124361	0.128475	0.132725	0.137116		45.49	48.55
Federal Home Loan	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6034	457.72	0.112682	0.116402	0.120245	0.124215	0.128317		42.57	45.43
Federal Home Loan	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6998	726.33	0.180072							0.54
Federal Home Loan Banks	3130A0MR8	01/22/14	01/22/21	100.000	VARIES	2.3229		0.065974	0.065622	0.065076				23.54	1.37
Federal Home Loan Banks	3130A0N63	01/23/14	01/23/20	100.000	VARIES	1.9612		0.054834							1.21
Federal Home Loan Banks	3130A1DD7	03/26/14	03/26/21	100.000	VARIES	2.2862		0.064946	0.064589	0.064051				23.23	5.44
Federal Home Loan Banks	3130A1DV7	03/26/14	03/26/21	100.000	VARIES	2.3282		0.066134	0.065772	0.065225				23.66	5.54
Federal Home Loan Banks	3130A4EV0	03/18/15	03/18/20	100.000	VARIES	1.7026		0.047187							3.63
Federal Home Loan Banks	3130A4JD5	03/30/15	03/30/20	100.000	VARIES	1.6373		0.045394							4.04
Federal Home Loan Banks	3130A4LE0	04/02/15	04/02/20	100.000	VARIES	1.6894		0.046826							4.26
Federal Home Loan Banks	3130A5CB3	05/27/15	05/27/20	100.000	VARIES	1.6122		0.044702							6.53
Federal Home Loan Banks	3130A5LZ0	06/30/15	06/30/20*	100.000	VARIES	1.7431		0.048301							4.35*
Federal Home Loan Banks	3130A5M22	06/26/15	06/25/20*	100.000	VARIES	1.7664		0.048953							4.16*
Federal Home Loan Banks	3130AA4B1	12/02/16	12/02/21*	100.000	VARIES	1.6625	12.24	0.011085							1.67*
Federal Home Loan Banks	3130AAFH6	12/30/16	12/30/21*	100.000	VARIES	1.8755	14.60	0.013424							1.19*
Federal Home Loan Banks	3130AAFMS	12/28/16	12/28/21*	100.000	VARIES	1.8759	13.86	0.012735							1.11*
Federal Home Loan Banks	3130ACGH1	10/06/17	10/06/22*	100.000	VARIES	1.8634	7.73	0.009570							0.91*
Federal Home Loan Banks	3130ACGS7	10/12/17	10/12/22*	100.000	VARIES	1.8634	7.67	0.009570							0.97*
Federal Home Loan Banks	3130ACK86	10/18/17	10/18/22*	100.000	VARIES	1.9419	9.25	0.011610							1.24*
Federal Home Loan Banks	3130ACVV2	12/13/17	12/13/22*	100.000	VARIES	2.0961	8.65	0.011667							0.84*
Federal Home Loan	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8127	575.52	0.139988	0.144756	0.149687	0.154786	0.160059		51.53	55.10
Federal Home Loan	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	801.75	0.195795							5.87
Federal Home Loan	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4199	419.96	0.093039	0.095560	0.098150	0.100809	0.103541		34.18	36.06
Federal Home Loan	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9700	505.98	0.116515	0.119993	0.123575	0.127264	0.131062		42.71	45.30
Federal Home Loan	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	445.92	0.111587	0.115451	0.119449	0.123585	0.127865		41.94	44.89
Federal Home Loan	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2411	387.78	0.093768	0.096694	0.099711	0.102823	0.106031		34.38	36.56

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Freddie Mac	3134G9D61	06/30/16	06/30/21*	100.000	VARIES	1.3050	45.52	0.036108							6.54*
Freddie Mac	3134G9E37	06/30/16	06/30/21*	100.000	VARIES	1.3050	45.52	0.036108							6.54*
Freddie Mac	3134G9XE2	06/30/16	06/30/21*	100.000	VARIES	1.3816	48.14	0.038184							6.91*
Freddie Mac	3134G9XF9	06/30/16	06/30/21*	100.000	VARIES	1.4307	49.91	0.039563							3.56*
Freddie Mac	3134G9XL6	06/29/16	06/29/21*	100.000	VARIES	1.3915	48.53	0.038457							6.92*
Freddie Mac	3134G9XM4	06/30/16	06/30/21*	100.000	VARIES	1.3945	48.57	0.038533							6.97*
Freddie Mac	3134G9XP7	06/30/16	06/30/21*	100.000	VARIES	1.4321	49.89	0.039575							7.16*
Freddie Mac	3134G9XQ5	06/30/16	06/30/21*	100.000	VARIES	1.3945	48.57	0.038533							6.97*
Freddie Mac	3134G9XT9	06/30/16	06/30/21*	100.000	VARIES	1.4689	51.22	0.040600							3.65*
Freddie Mac	3134G9XV4	06/30/16	06/30/21*	100.000	VARIES	1.3872	48.31	0.038336							6.94*
Freddie Mac	3134G9XX0	06/30/16	06/30/21*	100.000	VARIES	1.5060	52.55	0.041624							3.75*
Freddie Mac	3134GAN34	01/27/17	01/27/22*	100.000	VARIES	1.9668	56.99	0.054014		0.054135					6.28*
Freddie Mac	3134GAQC1	09/30/16	09/30/21*	100.000	VARIES	1.3157	42.58	0.036374		0.036404					6.51*
Freddie Mac	3134GAQE7	09/30/16	09/30/21*	100.000	VARIES	1.3432	43.49	0.037104		0.037144					6.65*
Freddie Mac	3134GAQK3	09/30/16	09/30/21*	100.000	VARIES	1.2929	41.86	0.035752		0.035781					6.44*
Freddie Mac	3134GAZM9	12/02/16	12/02/21*	100.000	VARIES	1.5258	46.69	0.042154							6.45*
Freddie Mac	3134GAZX5	12/02/16	12/02/21*	100.000	VARIES	1.5968	48.84	0.044098							6.75*
Freddie Mac	3134GBBQ4	03/28/17	03/28/22*	100.000	VARIES	2.0636	56.34	0.056679							4.93*
Freddie Mac	3134GBCA8	03/28/17	03/28/22*	100.000	VARIES	2.0949	57.10	0.057493							5.00*
Freddie Mac	3134GBER9	04/18/17	04/18/22*	100.000	VARIES	1.9672	52.60	0.054024							5.83*
Freddie Mac	3134GBFY3	04/19/17	04/19/22*	100.000	VARIES	1.9997	53.42	0.054942							5.99*
Freddie Mac	3134GBML3	05/16/17	05/16/22*	100.000	VARIES	1.9154	49.78	0.052669							7.16*
Freddie Mac	3134GBNR9	05/24/17	05/24/22*	100.000	VARIES	1.8958	48.87	0.052155							7.51*
Federal Home Loan Mortga	3134GBP22	10/11/17	10/11/22*	100.000	VARIES	1.8895	8.23	0.010249							1.02*
Freddie Mac	3134GBQD7	05/24/17	05/24/22*	100.000	VARIES	1.9445	50.06	0.053431							7.69*
Federal National	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	336.42	0.085372	0.088022	0.090755	0.093572	0.096476		31.77	33.77
Federal National	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	284.17	0.070782	0.072657	0.074583	0.076559	0.078588		26.15	27.56
Federal National	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.069244	0.070907	0.072611	0.074356	0.076143		25.28	26.51
Federal National	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	256.99	0.067869	0.069760	0.071703	0.073700	0.075753		24.83	26.24
Federal National	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	295.95	0.082916	0.085120	0.087383	0.089705	0.092089		30.45	32.09
Forney Independent SD, T	3464242U7	02/18/14	08/15/39	16.888	0.000	7.1001	85.50	0.048859	0.050594	0.052390	0.054250	0.056176		18.38	19.71
Forney Independent SD, T	3464242V5	02/18/14	08/15/40	15.550	0.000	7.1501	79.39	0.045425	0.047049	0.048731	0.050473	0.052277		17.09	18.34
Forney Independent SD, T	3464242W3	02/18/14	08/15/41	14.304	0.000	7.2001	73.64	0.042189	0.043708	0.045281	0.046911	0.048600		15.88	17.05
Forney Independent SD, T	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501	68.24	0.039144	0.040563	0.042033	0.043557	0.045136		14.74	15.83
Forney Independent SD, T	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	63.17	0.036281	0.037606	0.038978	0.040401	0.041876		13.67	14.68
Forney Independent SD, T	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	58.42	0.033595	0.034829	0.036109	0.037436	0.038812		12.66	13.61
Forney Independent SD, T	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	53.97	0.031076	0.032226	0.033418	0.034655	0.035937		11.71	12.60
Forney Independent SD, T	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	49.44	0.028535	0.029606	0.030716	0.031868	0.033063		10.76	11.58
Forney Independent SD, T	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6001	45.19	0.026149	0.027143	0.028174	0.029245	0.030356		9.87	10.63
Forney Independent SD, T	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	41.22	0.023911	0.024831	0.025787	0.026780	0.027811		9.03	9.74
Forney Independent SD, T	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8003	37.52	0.021819	0.022670	0.023554	0.024473	0.025428		8.24	8.90
Forney Independent SD, T	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8503	34.42	0.020040	0.020827	0.021644	0.022494	0.023377		7.57	8.18

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Forney Independent SD, T	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	31.54	0.018388	0.019114	0.019869	0.020654	0.021470	6.95	7.51
Forney Independent SD, T	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9503	28.87	0.016855	0.017525	0.018222	0.018946	0.019699	6.37	6.89
Forney Independent SD, T	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	26.41	0.015434	0.016051	0.016693	0.017361	0.018056	5.84	6.32
Forney Independent SD, T	346424X90	08/27/13	08/15/38	17.946	0.000	7.0000	98.26	0.052609	0.054451	0.056356	0.058329	0.060370	19.78	21.19
Forney Independent SD, T	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	91.37	0.048987	0.050713	0.052501	0.054352	0.056268	18.42	19.75
Forney Independent SD, T	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0501	85.25	0.045707	0.047318	0.048986	0.050713	0.052501	17.19	18.42
Forney Independent SD, T	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	79.16	0.042496	0.044005	0.045567	0.047185	0.048860	15.99	17.14
Forney Independent SD, T	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1001	73.82	0.039632	0.041039	0.042496	0.044005	0.045567	14.91	15.99
Forney Independent SD, T	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	68.85	0.036961	0.038274	0.039632	0.041039	0.042496	13.91	14.91
Franklin CNTYS, IL	352415EK5	09/30/16	12/01/20	104.461	4.250	3.1014	103.93	0.087116	0.086636				28.66	
Franklin CNTYS, IL	352415EL3	09/30/16	12/01/21	106.144	4.500	3.2012	108.89	0.091142	0.090600	0.090049	0.089490		32.68	29.62
FRENSHIP TEX INDPT SCH D	357866YY2	12/17/19	02/15/21	97.847	0.000	1.8825	0.72	0.051166	0.051321	0.051804			18.53	2.28
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIABLE	5.4261		0.151050	0.150890				49.82	
GCI LIBERTY INC	36164VAA5	06/18/18	09/30/46	100.000	1.750	6.9511	109.93	0.206350	0.211832	0.217505	0.223375	0.229449	76.29	80.45
GS Finance Corp.	362273AG9	12/17/15	06/19/23	100.000	0.000	2.9199		0.091093	0.092423	0.093772	0.095141	0.096530	33.07	34.04
GS Finance Corp.	362273BK9	07/06/17	07/08/24	100.000	0.250	2.8998	73.93	0.084820	0.085949	0.087094	0.088256	0.089435	31.13	31.97
GS Finance Corp.	36253M679	09/14/17	09/16/21	100.000	0.000	2.2324	52.34	0.064835	0.065559	0.066291	0.067031		23.62	17.04
GS Finance Corp.	36253M687	09/14/17	09/15/22	100.000	0.000	2.3683	55.59	0.068961	0.069778	0.070604	0.071440	0.072286	25.15	25.75
GS Finance Corp.	36253M695	09/14/17	09/14/23	100.000	0.000	2.6628	62.67	0.077984	0.079022	0.080074	0.081141	0.082221	28.48	29.25
GS Finance Corp.	36253M703	09/14/17	09/15/22	100.000	0.000	2.3683	55.59	0.068961	0.069778	0.070604	0.071440	0.072286	25.15	25.75
GS Finance Corp.	36253M711	09/14/17	09/14/23	100.000	0.000	2.6628	62.67	0.077984	0.079022	0.080074	0.081141	0.082221	28.48	29.25
GS Finance Corp.	36254F582	02/05/18	02/05/25	100.000	0.000	3.4781	67.94	0.101743	0.103513	0.105313	0.107144	0.109008	37.47	38.78
GS Fin Corp Medium Term	36255H2A5	06/22/18	06/23/25	100.000	0.500	4.0576	63.02	0.118862	0.120991	0.123164	0.125381	0.127643	43.21	44.77
GS Finance Corp.	36255U232	08/03/18	08/05/25	100.000	0.000	4.0135	57.71	0.116033	0.118361	0.120736	0.123159	0.125631	42.88	44.62
GS Finance Corp.	36256M502	11/15/18	07/28/22	100.000	0.000	3.7853	43.26	0.107958	0.110001	0.112083	0.114205	0.116366	39.86	41.39
GS Finance Corp.	36256M569	11/15/18	11/14/23	100.000	0.000	3.9688	45.36	0.114651	0.116926	0.119246	0.121613	0.124026	41.90	43.58
GS Finance Corp.	36256M858	02/05/19	02/05/24	100.000	0.000	3.5778	32.66	0.101161	0.102971	0.104813	0.106688	0.108597	37.28	38.62
GS Finance Corp.	36257D436	05/01/19	09/20/23	100.000	0.000	3.1913	21.39	0.089740	0.091172	0.092627	0.094105	0.095607	32.86	33.91
GS Finance Corp.	36257D808	07/03/19	01/03/24	100.000	0.000	2.6546	13.13	0.073739	0.074718	0.075710	0.076714	0.077733	27.07	27.80
GS Finance Corp.	36257W178	08/05/19	08/05/24	100.000	0.000	2.7442	11.13	0.076228	0.077274	0.078334	0.079409	0.080499	27.94	28.71
GS Finance Corp.	36257W517	08/14/19	08/12/22	100.000	0.000	2.2407	8.53	0.062241	0.062931	0.063636	0.064349	0.065070	22.72	23.24
GS Finance Corp.	36258L742	12/04/19	06/04/25	100.000	0.000	2.4932	1.87	0.069255	0.070119	0.070993	0.071878	0.072774	25.13	25.76
GS Finance Corp.	36259E770	02/05/20	08/05/25	100.000	0.000	2.1693		0.060260	0.060913	0.061574	0.062242		19.74	22.24
GDB DEBT RECOVERY AUTH O	36829QAA3	11/29/18	08/20/40	70.440	7.500	3.1900	23.82	0.057006	0.056450	0.053257	0.052659	0.049337	20.26	18.81
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIABLE	12.5014		0.864248	0.910810	0.960283	1.012848	1.068699	323.93	360.15
Genworth Holdings Inc	372491AF7	10/03/18	08/15/23	86.900	4.900	8.2191	28.86	0.066802	0.069547	0.072405	0.075381	0.078478	25.30	27.43
Genworth Holdings Inc	372491AG5	10/03/18	02/15/24	85.790	4.800	8.1180	27.84	0.064425	0.067040	0.069761	0.072592	0.075539	24.39	26.41
Goldman Sachs Group, Inc	38141GGV0	10/30/12	10/30/27	100.000	VARIABLE	4.6427		0.117694	0.118263	0.118845	0.119440	0.120049	42.54	42.96
Goldman Sachs Group, Inc	38141GHQ0	11/19/12	11/19/27	100.000	VARIABLE	4.0948		0.104358	0.104817	0.105286	0.105764	0.106251	37.69	38.03
Goldman Sachs Group, Inc	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.8000		0.093199					0.09	
Goldman Sachs Group, Inc	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.110520					3.54	
Goldman Sachs Group, Inc	38141GMD3	01/23/13	01/23/28	100.000	VARIABLE	4.3421		0.107584	0.107808	0.108406	0.109016	0.109640	38.90	39.33

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Goldman Sachs Group, Inc	38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924		0.106779	0.107041	0.107620	0.108211	0.108815	38.61	39.02
Goldman Sachs Group, Inc	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.099852					6.09	
Goldman Sachs Group, Inc	38141GPC2	02/28/13	02/29/28	100.000	VARIES	4.2915		0.103138	0.102108	0.104383	0.103265	0.105584	37.71	38.04
Goldman Sachs Group, Inc	38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925		0.102745	0.102880	0.103449	0.104030	0.104623	37.09	37.48
Goldman Sachs Group, Inc	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1234		0.106150					9.45	
Goldman Sachs Group, Inc	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6902		0.117040	0.117479	0.117928	0.118388	0.119056	42.30	42.65
Goldman Sachs Group, Inc	38141GQW7	03/27/13	03/27/28	100.000	VARIES	4.6888		0.116920	0.117373	0.117837	0.118312	0.118994	42.26	42.62
Goldman Sachs Group, Inc	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8401		0.094763					11.28	
Goldman Sachs Group, Inc	38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3925		0.110776	0.110986	0.111480	0.111986	0.112502	39.96	40.29
Goldman Sachs Group, Inc	38141GSQ8	04/30/13	04/30/20	100.000	VARIES	1.6755		0.004129					0.49	
Goldman Sachs Group, Inc	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.118467	0.120493	0.122553			43.13	18.63
Goldman Sachs Group, Inc	38141GTV6	05/21/13	05/21/20	100.000	VARIES	2.7012		0.075535					10.57	
Goldman Sachs Group, Inc	38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3920		0.110023	0.110295	0.110839	0.111395	0.111964	39.68	40.04
Goldman Sachs Group, Inc	38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916		0.111774	0.112072	0.112668	0.113276	0.113898	40.33	40.72
Goldman Sachs Group, Inc	38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4921		0.112832	0.113141	0.113702	0.114274	0.114860	40.70	41.06
Goldman Sachs Group, Inc	38141GWH3	05/31/17	05/31/27	100.000	4.250	3.6188	11.08	0.010934	0.010587	0.010778	0.010973	0.011137	3.87	3.93
Goldman Sachs Group, Inc	38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170		0.022285	0.022599				4.85	
Goldman Sachs Group, Inc	38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793		0.024433	0.024761				5.80	
Goldman Sachs Group, Inc	38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781		0.015312	0.015517				3.54	
Goldman Sachs Group, Inc	38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543		0.025928	0.026272				6.47	
Goldman Sachs Group, Inc	38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625		0.016625	0.016847				4.18	
Goldman Sachs Group, Inc	38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7709		0.022345	0.022655				5.87	
Goldman Sachs Group, Inc	38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0302		0.020201	0.020406				6.06	
Goldman Sachs Group, Inc	38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3764		0.025455	0.025757				7.64	
Goldman Sachs Group, Inc	38143UQP9	12/22/10	12/22/20	100.000	VARIES	2.3885		0.025404	0.025708				8.97	
Goldman Sachs Group, Inc	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2914		0.149031	0.148353	0.147677			53.39	11.37
Goldman Sachs Group, Inc	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2208		0.146306	0.145890	0.145462			52.53	14.84
Goldman Sachs Group, Inc	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672		0.017299	0.017487	0.017676			6.28	2.09
Goldman Sachs Group, Inc	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.213690	0.219171	0.224792	0.230558		79.70	45.77
Goldman Sachs Group, Inc	38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754		0.018029	0.018234	0.018441			6.54	2.88
Goldman Sachs Group, Inc	381470JN4	08/30/13	09/02/20	100.000	0.000	3.8498		0.134459	0.137047				32.87	
Goldman Sachs Group, Inc	38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0002		0.098194	0.099667	0.101162			35.79	12.34
Goldman Sachs Group, Inc	38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.103156	0.104770	0.106410	0.108075		37.62	32.33
Goldman Sachs Group, Inc	38147Q2H8	04/14/14	04/14/29	100.000	VARIES	4.5255		0.110855	0.111069	0.111562	0.112065	0.112580	40.00	40.33
Goldman Sachs Group, Inc	38147Q2Z8	04/21/14	04/21/29*	100.000	VARIES	4.5486		0.117696	0.117759				34.14*	
Goldman Sachs Group, Inc	38147Q4M5	05/30/14	12/02/21	100.000	0.000	3.0000		0.098179	0.099651	0.101146	0.102663		35.70	33.75
Goldman Sachs Group, Inc	38147Q5E2	12/13/13	12/13/28	100.000	VARIES	4.9491		0.117016	0.117649	0.118299	0.118964	0.119646	42.26	42.73
Goldman Sachs Group, Inc	38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499		0.080922	0.081954				19.69	
Goldman Sachs Group, Inc	38147Q5M4	05/21/14	05/21/29	100.000	VARIES	4.4103		0.111364	0.111590	0.112034	0.112487	0.112951	40.16	40.45
Goldman Sachs Group, Inc	38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0001		0.098166	0.099638	0.101133	0.102650		35.61	36.58
Goldman Sachs Group, Inc	38147QA89	06/26/14	06/26/29	100.000	VARIES	4.3665		0.112195	0.112335	0.112677	0.113025	0.113381	40.42	40.63
Goldman Sachs Group, Inc	38147QAK2	01/10/14	01/10/29	100.000	VARIES	4.9699		0.118300	0.118316	0.118877	0.119451	0.120040	42.69	43.10

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Goldman Sachs Group, Inc	38147QAS5	06/28/13	12/31/20	100.000	0.000	3.9899		0.143312	0.146171					51.96	
Goldman Sachs Group, Inc	38147QB39	06/18/14	06/17/21	100.000	0.000	3.2500		0.107781	0.109533	0.111313				39.17	18.48
Goldman Sachs Group, Inc	38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2502		0.107829	0.109581	0.111362				39.66	3.56
Goldman Sachs Group, Inc	38147QBC9	06/30/14	06/30/29	100.000	VARIES	4.3157		0.109869	0.110036	0.110406	0.110785	0.111171		39.58	39.82
Goldman Sachs Group, Inc	38147QC20	10/25/13	10/25/28	100.000	VARIES	4.8590		0.120147	0.120672	0.121209	0.121760	0.122324		43.42	43.81
Goldman Sachs Group, Inc	38147QC46	07/31/14	08/03/21	100.000	0.000	3.1497		0.102316	0.103927	0.105564	0.107226			37.60	22.68
Goldman Sachs Group, Inc	38147QCN4	06/19/13	06/19/28	100.000	VARIES	4.6926		0.119217	0.119488	0.119993	0.120510	0.121039		42.98	43.30
Goldman Sachs Group, Inc	38147QDF0	01/23/14	01/23/29	100.000	VARIES	4.9794		0.123990	0.124425	0.125244	0.126083	0.126944		44.91	45.51
Goldman Sachs Group, Inc	38147QDL7	08/18/14	08/18/29	100.000	VARIES	4.3047		0.108714	0.108845	0.108979	0.109310	0.109648		39.20	39.38
Goldman Sachs Group, Inc	38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.096732	0.098183	0.099656	0.101150			35.44	24.19
Goldman Sachs Group, Inc	38147QES1	07/31/13	08/03/20	100.000	0.000	3.9198		0.137483	0.140178					29.63	
Goldman Sachs Group, Inc	38147QEX0	01/24/14	01/24/29	100.000	VARIES	4.8384		0.115542	0.115611	0.116175	0.116754	0.117346		41.71	42.11
Goldman Sachs Group, Inc	38147QFG6	09/15/14	09/15/29	100.000	VARIES	4.2975		0.111285	0.111360	0.111436	0.111593	0.111753		40.09	40.18
Goldman Sachs Group, Inc	38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0002		0.096718	0.098169	0.099641	0.101136			35.35	27.07
Goldman Sachs Group, Inc	38147QGA8	07/22/13	07/22/28	100.000	VARIES	4.9007		0.123702	0.124056	0.124420	0.125034	0.125663		44.71	45.10
Goldman Sachs Group, Inc	38147QGP5	02/05/14	02/05/29	100.000	VARIES	4.7103		0.117295	0.117534	0.118083	0.118646	0.119222		42.38	42.78
Goldman Sachs Group, Inc	38147QH58	10/10/14	02/10/22	100.000	0.000	3.4944		0.114763	0.116768	0.118808	0.120884	0.122996		42.25	43.74
Goldman Sachs Group, Inc	38147QH74	10/10/14	02/10/22	100.000	0.000	3.4944		0.114763	0.116768	0.118808	0.120884	0.122996		42.25	43.74
Goldman Sachs Group, Inc	38147QHH2	10/08/14	02/06/20	100.000	0.000	2.7916		0.088650						3.10	
Goldman Sachs Group, Inc	38147QHL3	09/30/14	09/30/29	100.000	VARIES	4.2677		0.111348	0.111463	0.111580	0.111763	0.111950		40.13	40.24
Goldman Sachs Group, Inc	38147QHS8	08/02/13	08/02/28	100.000	VARIES	4.8903		0.123361	0.123760	0.124169	0.124792	0.125429		44.60	45.00
Goldman Sachs Group, Inc	38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0001		0.098190	0.099663	0.101158				35.96	6.27
Goldman Sachs Group, Inc	38147QHJ3	10/30/14	11/01/21	100.000	2.000	3.0152	159.74	0.088316	0.088810	0.089312	0.089821			31.94	26.89
Goldman Sachs Group, Inc	38147QHX7	02/28/14	08/31/21	100.000	0.000	3.1500		0.102769	0.103253	0.106618	0.106531			38.18	25.79
Goldman Sachs Group, Inc	38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0012		0.096764	0.098216	0.099690	0.101186			35.27	30.18
Goldman Sachs Group, Inc	38147QJU1	10/16/14	10/16/29	100.000	VARIES	3.7998		0.097310	0.097397	0.097485	0.097672	0.097863		35.06	35.16
Goldman Sachs Group, Inc	38147QK21	11/13/13	11/13/28	100.000	VARIES	4.9004		0.120782	0.121381	0.121995	0.122624	0.123268		43.65	44.09
Goldman Sachs Group, Inc	38147QLJ3	08/15/13	08/15/28	100.000	VARIES	4.8879		0.119051	0.119290	0.119535	0.120130	0.120739		42.97	43.30
Goldman Sachs Group, Inc	38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1503		0.102302	0.103914	0.105551	0.107213	0.108902		37.23	38.41
Goldman Sachs Group, Inc	38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.099665	0.101160					33.16	
Goldman Sachs Group, Inc	38147QM78	11/21/14	11/21/29	100.000	VARIES	3.9468		0.101594	0.101774	0.101958	0.102211	0.102469		36.62	36.77
Goldman Sachs Group, Inc	38147QMB9	02/24/14	02/24/29	100.000	VARIES	4.6770		0.113630	0.113692	0.114173	0.114666	0.115169		40.99	41.32
Goldman Sachs Group, Inc	38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1499		0.102296	0.103907	0.105543	0.107205	0.108894		37.23	38.41
Goldman Sachs Group, Inc	38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.139610	0.142381					31.35	
Goldman Sachs Group, Inc	38147QMF0	02/13/14	02/16/21*	100.000	0.000	3.4814		0.116957	0.118993					12.52*	
Goldman Sachs Group, Inc	38147QMJ2	08/15/13	08/15/28*	100.000	VARIES	4.8904		0.122740	0.122995	0.123256				38.76*	
Goldman Sachs Group, Inc	38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9500		0.094858	0.096257	0.097677	0.099118	0.100580		34.41	35.43
Goldman Sachs Group, Inc	38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9499		0.094854	0.096253	0.097673	0.099113	0.100575		34.41	35.43
Goldman Sachs Group, Inc	38147QPN0	08/30/13	08/30/23	100.000	VARIES	4.5507		0.126174	0.125984	0.126480	0.125579	0.126052		46.18	45.95
Goldman Sachs Group, Inc	38147QQ25	11/13/13	11/13/23*	100.000	VARIES	4.2199		0.109725	0.110559					34.38*	
Goldman Sachs Group, Inc	38147QQJ8	09/05/13	09/05/28	100.000	VARIES	5.0554		0.122201	0.122573	0.122955	0.123648	0.124358		44.15	44.55
Goldman Sachs Group, Inc	38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.076628	0.077574	0.078532	0.079502	0.080484		28.04	28.74

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## SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Goldman Sachs Group, Inc	38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5001		0.077667	0.078638	0.079621	0.080617	0.081624	28.43	29.14
Goldman Sachs Group, Inc	38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.076619	0.077566	0.078523	0.079493	0.080475	28.04	28.74
Goldman Sachs Group, Inc	38147QRT5	03/12/14	03/12/29*	100.000	VARIES	4.6444		0.122059	0.122061	0.122202			30.76*	
Goldman Sachs Group, Inc	38147QS31	01/30/15	01/30/30	100.000	VARIES	3.6879		0.098664	0.098878	0.099069	0.099264	0.099463	35.62	35.76
Goldman Sachs Group, Inc	38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6700		0.126816	0.129143				34.66	
Goldman Sachs Group, Inc	38147QST4	03/19/14	03/19/29	100.000	VARIES	4.6202		0.115492	0.115731	0.116266	0.116814	0.117375	41.70	42.07
Goldman Sachs Group, Inc	38147QT89	02/27/15	02/28/23	100.000	0.000	2.9999		0.094239	0.094613	0.097624	0.097473	0.100575	34.98	35.97
Goldman Sachs Group, Inc	38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.094256	0.094630	0.097642	0.097490	0.100593	34.98	35.97
Goldman Sachs Group, Inc	38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1501		0.103915	0.105552	0.107214	0.108903		38.00	29.14
Goldman Sachs Group, Inc	38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9998		0.098162	0.099635	0.101129			35.87	9.10
Goldman Sachs Group, Inc	38147QTV8	02/27/15	08/29/22	100.000	0.000	3.0000		0.093217	0.095655	0.096559	0.098546	0.099478	34.98	35.97
Goldman Sachs Group, Inc	38147QTX4	03/21/14	03/21/29	100.000	VARIES	4.6241		0.112884	0.113236	0.113897	0.114573	0.115264	40.80	41.26
Goldman Sachs Group, Inc	38147QUR5	02/27/15	02/27/30	100.000	VARIES	3.6524		0.097077	0.097297	0.097487	0.097680	0.097877	35.04	35.18
Goldman Sachs Group, Inc	38147QUW4	09/20/13	09/20/28*	100.000	VARIES	5.0884		0.125882	0.126103	0.126330			32.64*	
Goldman Sachs Group, Inc	38147QV45	02/27/15	02/27/30	100.000	VARIES	3.4811		0.091033	0.091118	0.091255	0.091393	0.091534	32.81	32.91
Goldman Sachs Group, Inc	38147QV78	03/30/15	03/30/23	100.000	0.000	2.8001		0.088149	0.089383	0.090634	0.091903	0.093190	32.18	33.09
Goldman Sachs Group, Inc	38147QV86	02/27/15	02/28/25	100.000	0.000	2.9501		0.092471	0.092815	0.095745	0.095574	0.098591	34.31	35.27
Goldman Sachs Group, Inc	38147QV94	03/27/15	03/27/23	100.000	0.000	3.1002		0.098902	0.100435	0.101991	0.103572	0.105178	36.17	37.30
Goldman Sachs Group, Inc	38147QVM5	03/31/15	09/29/22	100.000	0.000	2.8501		0.089915	0.091196	0.092496	0.093814	0.095151	32.84	33.78
Goldman Sachs Group, Inc	38147QVU7	03/12/15	03/12/21	100.000	0.000	2.7499		0.086375	0.087562	0.088766			31.57	6.30
Goldman Sachs Group, Inc	38147QW77	03/31/15	04/01/21	100.000	0.000	2.1498		0.065752	0.066458	0.067173			23.93	6.05
Goldman Sachs Group, Inc	38147QWX0	03/31/14	03/31/29	100.000	VARIES	4.5514		0.115863	0.116139	0.116609	0.117091	0.117583	41.83	42.15
Goldman Sachs Group, Inc	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3503		0.112376	0.113016				34.62	
Goldman Sachs Group, Inc	38147QXD3	04/24/15	04/24/23	100.000	0.000	3.0000		0.095284	0.096713	0.098164	0.099637	0.101131	34.75	35.80
Goldman Sachs Group, Inc	38147QXF8	03/31/14	03/31/29	100.000	VARIES	4.5507		0.111738	0.111931	0.112413	0.112905	0.113410	40.32	40.65
Goldman Sachs Group, Inc	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7499		0.089391					16.00	
Goldman Sachs Group, Inc	38147QXQ4	03/27/15	09/27/22	100.000	0.000	2.9999		0.095278	0.096707	0.098157	0.099630	0.101124	34.83	35.88
Goldman Sachs Group, Inc	38147QXX9	03/31/15	03/31/25	100.000	VARIES	3.3914		0.094278	0.094374	0.094422	0.094471	0.094483	33.97	34.01
Goldman Sachs Group, Inc	38147QXY7	04/30/15	05/02/23	100.000	0.000	2.5999		0.081133	0.082187	0.083256	0.084338	0.085434	29.52	30.30
Goldman Sachs Group, Inc	38147QY34	04/30/15	11/02/22	100.000	0.000	3.0000		0.095298	0.096728	0.098179	0.099651	0.101146	34.73	35.78
Goldman Sachs Group, Inc	38147QY59	04/03/15	04/03/20	100.000	VARIES	2.4873		0.069237					6.37	
Goldman Sachs Group, Inc	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815		0.112342	0.112175	0.112005	0.111810	0.111612	40.39	40.26
Goldman Sachs Group, Inc	38147QYV2	05/08/15	05/08/23	100.000	0.000	2.9999		0.095281	0.096710	0.098160	0.099633	0.101127	34.71	35.76
Goldman Sachs Group, Inc	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1012		0.103613	0.105220				37.49	
Goldman Sachs Group, Inc	38147QZQ2	06/01/15	05/30/23	100.000	0.000	3.1502		0.100712	0.102298	0.103910	0.105546	0.107209	36.64	37.80
Goldman Sachs Group, Inc	38147QZR0	04/30/15	04/30/30	100.000	VARIES	3.7833		0.009713	0.009475	0.009815	0.009837	0.010144	3.52	3.61
Goldman Sachs Group, Inc	38148T2C2	05/29/15	06/01/23	100.000	0.000	3.2499		0.104389	0.106085	0.107809	0.109561	0.111341	37.99	39.23
Goldman Sachs Group, Inc	38148T2E8	05/07/15	05/07/25	100.000	VARIES	3.7599		0.015927	0.015905	0.015822	0.015736	0.015603	5.72	5.67
Goldman Sachs Group, Inc	38148T2H1	05/29/15	12/01/22	100.000	0.000	3.1002		0.098921	0.100455	0.102012	0.103593	0.105199	35.98	37.10
Goldman Sachs Group, Inc	38148T3L1	05/29/15	05/30/25	100.000	0.000	3.5000		0.113661	0.115650	0.117674	0.119733	0.121829	41.40	42.86
Goldman Sachs Group, Inc	38148T3N7	06/10/15	06/10/25	100.000	VARIES	3.9250		0.013332	0.013288	0.013242	0.013196	0.013061	4.79	4.75
Goldman Sachs Group, Inc	38148T3V9	06/30/15	06/29/23	100.000	0.000	3.3498		0.108044	0.109854	0.111694	0.113565	0.115467	39.23	40.55

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Goldman Sachs Group, Inc	38148T3Z0	06/05/15	06/05/20	100.000	0.000	2.4000		0.074221						11.43	
Goldman Sachs Group, Inc	38148T4E6	06/30/15	12/30/22	100.000	0.000	3.2498		0.104366	0.106061	0.107785	0.109536	0.111316		37.88	39.12
Goldman Sachs Group, Inc	38148T4F3	06/26/15	06/26/23	100.000	0.000	3.2500		0.104372	0.106068	0.107791	0.109543	0.111323		37.90	39.14
Goldman Sachs Group, Inc	38148T4Y2	06/15/15	06/15/25*	100.000	VARIES	4.3491		0.117743						19.55*	
Goldman Sachs Group, Inc	38148T5T2	07/07/15	07/07/23	100.000	0.000	3.3501		0.106285	0.108065	0.109876	0.111716	0.113587		39.21	40.53
Goldman Sachs Group, Inc	38148T5U9	07/07/15	07/08/25	100.000	0.000	3.6499		0.117183	0.119321	0.121499	0.123716	0.125974		43.32	44.91
Goldman Sachs Group, Inc	38148T6Q7	07/31/15	01/31/23	100.000	0.000	3.2500		0.102704	0.104373	0.106069	0.107793	0.109545		37.78	39.02
Goldman Sachs Group, Inc	38148T6S3	07/31/15	02/02/23	100.000	0.000	3.2489		0.102681	0.104349	0.106044	0.107767	0.109518		37.77	39.00
Goldman Sachs Group, Inc	38148T7B9	07/30/15	08/01/23	100.000	0.000	3.3498		0.106284	0.108064	0.109874	0.111714	0.113586		39.12	40.44
Goldman Sachs Group, Inc	38148T7C7	07/31/15	02/02/23	100.000	0.000	3.2489		0.102681	0.104349	0.106044	0.107767	0.109518		37.77	39.00
Goldman Sachs Group, Inc	38148TA58	07/31/15	07/31/20	100.000	0.000	2.5002		0.076706	0.077665					16.20	
Goldman Sachs Group, Inc	38148TAE9	07/31/15	07/31/25	100.000	0.000	3.7000		0.119012	0.121213	0.123456	0.125740	0.128066		43.91	45.55
Goldman Sachs Group, Inc	38148TAG4	07/22/15	07/21/22	100.000	0.000	3.1500		0.099143	0.100704	0.102290	0.103901	0.105538		36.48	37.63
Goldman Sachs Group, Inc	38148TAK5	07/29/15	07/29/27	100.000	VARIES	3.9238		0.010321	0.010446	0.010573	0.010642	0.010713		3.78	3.84
Goldman Sachs Group, Inc	38148TAY5	08/04/15	08/04/21	100.000	0.000	2.8500		0.088655	0.089918	0.091200	0.092499			32.52	19.66
Goldman Sachs Group, Inc	38148TB57	08/31/15	03/02/23	100.000	0.000	3.1988		0.100900	0.102514	0.104154	0.105819	0.107512		37.00	38.19
Goldman Sachs Group, Inc	38148TB65	08/31/15	08/29/25	100.000	0.000	3.5990		0.115293	0.117368	0.119480	0.121630	0.123819		42.39	43.93
Goldman Sachs Group, Inc	38148TB73	08/31/15	03/02/23	100.000	0.000	3.1988		0.100900	0.102514	0.104154	0.105819	0.107512		37.00	38.19
Goldman Sachs Group, Inc	38148TB81	08/28/15	08/30/23	100.000	0.000	3.3014		0.102843	0.104540	0.106850	0.108020	0.110406		38.45	39.66
Goldman Sachs Group, Inc	38148TBA6	08/28/15	02/28/23	100.000	0.000	3.1965		0.099719	0.100211	0.103501	0.103440	0.106835		37.05	38.18
Goldman Sachs Group, Inc	38148TBN8	08/26/15	08/26/25	100.000	VARIES	3.9131		0.009217	0.009242	0.009268	0.009227	0.009185		3.33	3.32
Goldman Sachs Group, Inc	38148TCH0	09/02/15	09/03/25	100.000	2.000	3.6202		0.107490	0.108430	0.109387	0.110361	0.111353		39.09	39.79
Goldman Sachs Group, Inc	38148TD63	09/25/15	09/25/23	100.000	0.000	3.2499		0.102699	0.104368	0.106064	0.107787	0.109539		37.60	38.83
Goldman Sachs Group, Inc	38148TD89	09/30/15	07/03/23	100.000	0.000	3.2490		0.101874	0.103529	0.105211	0.106920	0.108657		37.57	38.80
Goldman Sachs Group, Inc	38148TD97	09/30/15	09/28/23	100.000	0.000	3.2992		0.104442	0.106164	0.107916	0.109696	0.111505		38.23	39.50
Goldman Sachs Group, Inc	38148TDA4	09/30/15	09/30/25	100.000	0.000	3.6001		0.115344	0.117420	0.119534	0.121685	0.123876		42.28	43.81
Goldman Sachs Group, Inc	38148TDB2	09/29/15	09/28/23	100.000	0.000	3.3000		0.104480	0.106204	0.107956	0.109738	0.111548		38.25	39.52
Goldman Sachs Group, Inc	38148TDE6	09/08/15	09/07/22	100.000	0.000	3.1000		0.097377	0.098886	0.100419	0.101976	0.103556		35.67	36.79
Goldman Sachs Group, Inc	38148TEP0	09/30/15	09/30/25	100.000	VARIES	3.7872		0.010765	0.010808	0.010851	0.010814	0.010777		3.89	3.89
Goldman Sachs Group, Inc	38148TF46	09/24/15	09/24/22	100.000	VARIES	3.2799		0.101840	0.103282	0.104749	0.106239	0.107753		37.20	38.27
Goldman Sachs Group, Inc	38148TFK0	10/30/15	10/30/23	100.000	0.000	3.1502		0.099159	0.100720	0.102307	0.103918	0.105555		36.17	37.32
Goldman Sachs Group, Inc	38148TFN4	10/30/15	11/01/23	100.000	0.000	3.1491		0.099128	0.100689	0.102274	0.103885	0.105520		36.16	37.30
Goldman Sachs Group, Inc	38148TFP9	10/30/15	10/30/25	100.000	0.000	3.4498		0.109879	0.111774	0.113702	0.115664	0.117659		40.13	41.53
Goldman Sachs Group, Inc	38148TFV6	10/29/15	10/31/23	100.000	0.000	3.1500		0.099171	0.100733	0.102319	0.103931	0.105568		36.17	37.32
Goldman Sachs Group, Inc	38148TGL7	10/30/15	10/30/25	100.000	VARIES	3.6654		0.008659	0.008732	0.008806	0.008816	0.008825		3.14	3.17
Goldman Sachs Group, Inc	38148TGM5	10/22/15	10/22/27	100.000	VARIES	3.9047		0.012970	0.013223	0.013481	0.013588	0.013697		4.75	4.89
Goldman Sachs Group, Inc	38148TGT0	11/30/15	11/28/25	100.000	0.000	3.4490		0.109828	0.111722	0.113649	0.115609	0.117603		40.01	41.40
Goldman Sachs Group, Inc	38148TGX1	11/10/15	11/10/26	100.000	VARIES	3.8760		0.010885	0.011011	0.011139	0.011199	0.011260		3.95	4.03
Goldman Sachs Group, Inc	38148TGZ6	11/27/15	11/29/23	100.000	0.000	3.1499		0.099167	0.100729	0.102316	0.103927	0.105564		36.08	37.23
Goldman Sachs Group, Inc	38148TH44	11/30/15	11/28/23	100.000	0.000	3.1488		0.099093	0.100653	0.102238	0.103847	0.105482		36.06	37.20
Goldman Sachs Group, Inc	38148THG7	11/10/15	11/10/21	100.000	1.750	2.8620	121.02	0.083218	0.083714	0.084216	0.084726			30.10	26.11
Goldman Sachs Group, Inc	38148THX0	11/18/15	11/18/25	100.000	VARIES	3.7095		0.008094	0.008158	0.008224	0.008216	0.008209		2.93	2.96

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Goldman Sachs Group, Inc	38148TJ26	11/30/15	11/29/23	100.000	0.000	3.1489		0.099105	0.100665	0.102250	0.103860	0.105495	36.06	37.20
Goldman Sachs Group, Inc	38148TJN0	12/31/15	07/03/24	100.000	0.000	3.2988		0.102781	0.104476	0.106200	0.107951	0.109732	37.91	39.18
Goldman Sachs Group, Inc	38148TJP5	12/31/15	01/02/26	100.000	0.000	3.4990		0.109763	0.111684	0.113638	0.115626	0.117649	40.55	41.99
Goldman Sachs Group, Inc	38148TJU4	12/29/15	12/29/23	100.000	0.000	3.0000		0.093876	0.095284	0.096713	0.098164	0.099637	34.05	35.08
Goldman Sachs Group, Inc	38148TJY6	12/28/15	12/26/23	100.000	0.000	3.2000		0.100906	0.102521	0.104161	0.105828	0.107521	36.63	37.81
Goldman Sachs Group, Inc	38148TLJ6	02/16/16	02/16/26	100.000	VARIES	3.7570	24.94	0.017809	0.018143	0.018362	0.018586	0.018707	6.55	6.70
Goldman Sachs Group, Inc	38148TNV7	09/29/16	09/29/26	100.000	VARIES	2.3290	5.00	0.004180	0.004229	0.004278	0.004328	0.004378	1.52	1.56
Goldman Sachs Group, Inc	38148TP94	11/18/16	11/18/26	100.000	VARIES	2.2302	8.77	0.007663	0.007749	0.007835	0.007923	0.008011	2.78	2.84
Goldman Sachs Group, Inc	38150A2F1	02/21/17	02/21/27	100.000	VARIES	3.8872	111.09	0.107856	0.107988	0.108122	0.108258	0.108321	38.89	38.97
Goldman Sachs Group, Inc	38150A2Z7	04/28/17	04/28/27	100.000	VARIES	3.6989	10.10	0.010029	0.009859	0.010041	0.010227	0.010360	3.58	3.67
Goldman Sachs Group, Inc	38150A3C7	05/19/17	05/19/27	100.000	VARIES	3.6688	9.80	0.009590	0.009293	0.009464	0.009637	0.009779	3.39	3.45
Goldman Sachs Group, Inc	38150A3E3	05/31/17	05/31/37*	100.000	0.000	4.1400	111.82	0.127404	0.130041				19.11*	
Goldman Sachs Group, Inc	38150A3S2	07/10/17	07/10/27	100.000	VARIES	3.6160	88.78	0.099101	0.099571	0.099896	0.100071	0.100222	35.90	36.05
Goldman Sachs Group, Inc	38150A3U7	08/02/17	08/02/27	100.000	VARIES	3.5643	85.67	0.098121	0.097890	0.097892	0.098106	0.098293	35.25	35.34
Goldman Sachs Group, Inc	38150A3Z6	08/15/17	08/15/24	100.000	VARIES	3.1510	74.96	0.087811	0.087937	0.088025	0.088080	0.088101	31.66	31.71
Goldman Sachs Group, Inc	38150A4K8	09/22/17	09/22/27	100.000	VARIES	3.5451	80.31	0.097555	0.097314	0.097070	0.097290	0.097485	35.03	35.03
Goldman Sachs Group, Inc	38150A4M4	10/06/17	10/06/27	100.000	VARIES	3.5757	79.30	0.098475	0.098712	0.098918	0.099098	0.099254	35.53	35.67
Goldman Sachs Group, Inc	38150A4P7	09/29/17	09/29/27	100.000	VARIES	3.6040	81.00	0.099296	0.099083	0.098866	0.099083	0.099275	35.67	35.67
Goldman Sachs Group, Inc	38150A4Q5	09/29/17	09/29/27	100.000	VARIES	3.6048	80.54	0.097980	0.098268	0.098530	0.098767	0.098980	35.38	35.55
Goldman Sachs Group, Inc	38150A5G6	12/01/17	12/01/27	100.000	VARIES	3.5339	73.52	0.097828	0.097741	0.097652	0.097756	0.097845	35.20	35.18
Goldman Sachs Group, Inc	38150A5K7	12/12/17	12/12/27	100.000	VARIES	2.7977	7.35	0.008623	0.008744	0.008866	0.008990	0.009116	3.13	3.22
Goldman Sachs Group, Inc	38150A5R2	01/31/18	01/31/28	100.000	VARIES	3.1064	6.67	0.008755	0.008170	0.008297	0.008426	0.008557	2.98	3.05
Goldman Sachs Group, Inc	38150A6K6	03/28/18	03/28/28	100.000	VARIES	3.3846	9.83	0.014581	0.014010	0.013429	0.012838	0.013055	5.04	4.69
Goldman Sachs Group, Inc	38150AAC9	06/13/18	06/13/28	100.000	VARIES	3.7824	11.02	0.017103	0.015693	0.015990	0.016292	0.016601	5.88	5.82
Goldman Sachs Group, Inc	38150AAG0	06/19/18	06/19/30	100.000	VARIES	3.7644	5.85	0.008848	0.007927	0.008076	0.008228	0.008383	3.01	2.94
Goldman Sachs Group, Inc	38150ABH7	09/26/18	09/26/28	100.000	VARIES	3.7555	4.26	0.008626	0.007985	0.007332	0.007470	0.007610	2.87	2.69
Goldman Sachs Group, Inc	38150ABW4	11/28/18	11/28/28	100.000	VARIES	3.7010	6.63	0.015996	0.015351	0.014695	0.014026	0.013345	5.60	5.13
Goldman Sachs Group, Inc	38150ABY0	12/11/18	12/11/28	100.000	VARIES	3.6601	3.95	0.009448	0.008763	0.008066	0.008214	0.008364	3.25	2.94
Goldman Sachs Group, Inc	38150AC52	01/30/19	01/30/26	100.000	VARIES	3.5868	5.57	0.016455	0.015764	0.015060	0.014344	0.014601	5.59	5.22
Great Plains Energy, Inc	391164AF7	03/22/12	06/15/22	103.480	VARIES	4.8564		0.134035	0.133779	0.134250	0.133247	0.133703	49.01	48.81
GREENWOOD TEX INDPT SCH	397370HV2	12/05/19	02/15/21	97.721	0.000	1.9385	1.37	0.052620	0.052818	0.053330			19.08	2.35
GREENWOOD TEX INDPT SCH	397370HW0	12/05/19	02/15/22	95.398	0.000	2.1578	1.49	0.057181	0.057421	0.058041	0.058667	0.059300	20.75	21.18
GREENWOOD TEX INDPT SCH	397370HX8	12/05/19	02/15/23	92.896	0.000	2.3197	1.56	0.059858	0.060127	0.060825	0.061530	0.062244	21.73	22.22
GREENWOOD TEX INDPT SCH	397370HY6	12/05/19	02/15/24	90.290	0.000	2.4497	1.60	0.061439	0.061732	0.062488	0.063253	0.064028	22.31	22.84
GREENWOOD TEX INDPT SCH	397370HZ3	12/05/19	02/15/25	87.541	0.000	2.5777	1.63	0.062683	0.062997	0.063809	0.064631	0.065464	22.78	23.34
GREENWOOD TEX INDPT SCH	397370JA6	12/05/19	02/15/26	84.807	0.000	2.6777	1.64	0.063081	0.063410	0.064258	0.065119	0.065991	22.93	23.52
GS Finance Corp.	40054CAB0	12/31/15	01/03/23	100.000	0.000	2.7988		0.085709	0.086908	0.088124	0.089357	0.090608	31.50	32.39
GS Finance Corp.	40054CAD6	01/29/16	07/31/24	100.000	0.000	3.3498	139.30	0.104542	0.106293	0.108073	0.109883	0.111724	38.48	39.78
GS Finance Corp.	40054CAE4	01/29/16	01/29/26	100.000	0.000	3.6001	150.24	0.113304	0.115344	0.117420	0.119534	0.121685	41.78	43.30
GS Finance Corp.	40054CAF1	01/29/16	01/29/24	100.000	0.000	3.0501	126.08	0.094196	0.095632	0.097091	0.098571	0.100075	34.61	35.67
GS Finance Corp.	40054CAM6	01/28/16	07/28/23	100.000	0.000	2.9500	121.82	0.090789	0.092128	0.093487	0.094866	0.096265	33.34	34.33
GS Finance Corp.	40054CBT0	02/18/16	02/17/22	100.000	0.000	2.8500	115.74	0.087404	0.088649	0.089913	0.091194	0.092493	32.03	32.95

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40054CBU7	02/26/16	02/28/23	100.000	0.000	2.7500	110.79	0.083146	0.083373	0.085920	0.085682	0.088299	30.81	31.61
GS Finance Corp.	40054CCB8	02/29/16	02/29/24	100.000	0.000	3.3000	133.88	0.101665	0.102219	0.105628	0.105620	0.109142	37.80	38.98
GS Finance Corp.	40054K2A3	02/29/16	02/27/26	100.000	0.000	3.6002	146.73	0.113274	0.115313	0.117388	0.119502	0.121653	41.66	43.17
GS Finance Corp.	40054K2B1	02/29/16	03/01/22	100.000	0.000	2.8998	116.85	0.088117	0.088423	0.091192	0.091006	0.093856	32.68	33.58
GS Finance Corp.	40054K2H8	02/26/16	08/28/23	100.000	0.000	3.2000	129.94	0.099352	0.100942	0.102557	0.104198	0.105865	36.45	37.62
GS Finance Corp.	40054K7D2	04/29/16	05/01/23	100.000	0.000	2.8501	109.54	0.087428	0.088674	0.089938	0.091219	0.092519	31.85	32.76
GS Finance Corp.	40054K7G5	04/29/16	07/30/20	100.000	0.000	2.1997	83.68	0.065611	0.066332				13.84	
GS Finance Corp.	40054K7H3	04/29/16	04/29/22	100.000	0.000	2.6000	99.53	0.079056	0.080083	0.081124	0.082179	0.083247	28.77	29.53
GS Finance Corp.	40054K7J9	04/29/16	05/01/24	100.000	0.000	3.0000	115.58	0.092503	0.093891	0.095299	0.096729	0.098180	33.72	34.74
GS Finance Corp.	40054K7K6	04/29/16	04/30/26	100.000	0.000	3.2999	127.75	0.102799	0.104495	0.106219	0.107971	0.109753	37.52	38.77
GS Finance Corp.	40054K7L4	04/28/16	04/30/24	100.000	0.000	3.0000	115.67	0.092503	0.093891	0.095299	0.096729	0.098180	33.72	34.74
GS Finance Corp.	40054KAB2	04/29/16	04/27/23	100.000	1.250	2.8316	106.67	0.083192	0.083878	0.084574	0.085280	0.085996	30.16	30.66
GS Finance Corp.	40054KAE6	04/28/16	01/28/22	100.000	0.000	2.5498	97.62	0.076910	0.077891	0.078884	0.079889	0.080908	28.17	28.89
GS Finance Corp.	40054KAG1	04/29/16	04/30/20	100.000	0.000	2.1495	81.69	0.064352					7.66	
GS Finance Corp.	40054KB21	04/28/16	04/28/26*	100.000	VARIES	3.2494	117.45	0.088153	0.088255				18.35*	
GS Finance Corp.	40054KB62	05/31/16	05/31/23	100.000	0.000	2.8999	108.78	0.089093	0.090385	0.091695	0.093025	0.094374	32.39	33.33
GS Finance Corp.	40054KB70	05/31/16	05/28/21	100.000	0.000	2.4003	89.34	0.072473	0.073342	0.074223			26.30	10.91
GS Finance Corp.	40054KBA3	05/27/16	05/30/24	100.000	0.000	2.8998	109.04	0.089109	0.090401	0.091712	0.093042	0.094391	32.39	33.34
GS Finance Corp.	40054KBP0	05/27/16	05/30/23	100.000	0.000	2.8998	109.10	0.088130	0.088436	0.091205	0.091019	0.093869	32.41	33.34
GS Finance Corp.	40054KBQ8	05/31/16	12/01/20	100.000	0.000	2.3000	85.48	0.069216	0.070012				22.98	
GS Finance Corp.	40054KBR6	05/31/16	08/30/22	100.000	0.000	N/A	101.11	0.080112	0.082087	0.082291	0.084786	0.084530	29.95	30.77
GS Finance Corp.	40054KBS4	05/31/16	05/31/24	100.000	0.000	3.0499	114.68	0.094189	0.095625	0.097083	0.098564	0.100067	34.26	35.31
GS Finance Corp.	40054KBT2	05/31/16	05/29/26	100.000	0.000	3.2989	124.52	0.102745	0.104440	0.106162	0.107913	0.109693	37.40	38.65
GS Finance Corp.	40054KBW5	05/31/16	05/29/23	100.000	1.250	2.9093	107.08	0.085709	0.086451	0.087204	0.087967	0.088742	31.04	31.58
GS Finance Corp.	40054KD29	06/29/16	06/27/24	100.000	0.000	2.7999	102.38	0.085712	0.086912	0.088129	0.089362	0.090614	31.08	31.96
GS Finance Corp.	40054KD78	06/02/16	06/01/20	100.000	0.000	2.2001	81.50	0.065973					9.90	
GS Finance Corp.	40054KD86	06/24/16	06/26/23	100.000	0.000	2.6499	97.08	0.080723	0.081793	0.082876	0.083975	0.085087	29.26	30.04
GS Finance Corp.	40054KD94	06/30/16	09/30/22	100.000	0.000	2.4488	89.03	0.073622	0.074523	0.075436	0.076359	0.077294	26.83	27.49
GS Finance Corp.	40054KDA1	06/03/16	06/05/23	100.000	0.000	3.0002	112.44	0.092510	0.093898	0.095306	0.096736	0.098187	33.63	34.64
GS Finance Corp.	40054KDD5	06/30/16	12/31/20	100.000	0.000	1.9909	71.86	0.059272	0.059862				21.38	
GS Finance Corp.	40054KDE3	06/30/16	07/02/24	100.000	0.000	2.7499	100.39	0.082921	0.084061	0.085217	0.086388	0.087576	30.47	31.31
GS Finance Corp.	40054KDF0	06/30/16	07/02/26	100.000	0.000	3.0000	109.94	0.091136	0.092503	0.093890	0.095299	0.096728	33.55	34.56
GS Finance Corp.	40054KDJ2	06/30/16	06/28/23	100.000	1.250	2.6041	93.11	0.075889	0.076425	0.076968	0.077519	0.078076	27.42	27.81
GS Finance Corp.	40054KDK9	06/30/16	07/01/21	100.000	0.000	2.1388	77.37	0.063303	0.063285	0.065022			23.17	11.77
GS Finance Corp.	40054KDL7	06/30/16	09/30/22	100.000	0.000	2.4488	89.03	0.073622	0.074523	0.075436	0.076359	0.077294	26.83	27.49
GS Finance Corp.	40054KDM5	06/30/16	07/12/23	100.000	0.000	2.6003	94.73	0.078119	0.079134	0.080163	0.081205	0.082261	28.65	29.40
GS Finance Corp.	40054KDT0	06/09/16	06/09/23	100.000	0.000	2.9998	111.87	0.092481	0.093868	0.095276	0.096705	0.098155	33.60	34.62
GS Finance Corp.	40054KDV5	06/17/16	06/15/23	100.000	2.000	2.6630	95.20	0.075746	0.076015	0.076287	0.076563	0.076843	27.33	27.52
GS Finance Corp.	40054KDX1	06/30/16	07/02/20	100.000	0.000	1.9105	68.87	0.056191	0.056728				10.27	
GS Finance Corp.	40054KEY8	07/29/16	05/01/23	100.000	0.000	2.4799	88.05	0.074644	0.075569	0.076506	0.077455	0.078416	27.15	27.83
GS Finance Corp.	40054KEZ5	07/29/16	04/29/21	100.000	0.000	2.0500	72.32	0.060847	0.061470	0.062100			22.09	7.33
GS Finance Corp.	40054KF27	07/29/16	05/01/25	100.000	0.000	2.7700	98.77	0.084156	0.085321	0.086503	0.087701	0.088916	30.65	31.50

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40054KF35	07/29/16	07/30/26	100.000	0.000	2.9298	104.68	0.088811	0.090112	0.091432	0.092771	0.094130	32.60	33.56
GS Finance Corp.	40054KF43	07/29/16	07/29/21	100.000	0.000	2.1200	74.88	0.061370	0.062702	0.062678	0.064392		22.91	13.41
GS Finance Corp.	40054KF50	07/29/16	08/09/23	100.000	0.000	2.5301	89.87	0.075839	0.076799	0.077770	0.078754	0.079750	27.75	28.46
GS Finance Corp.	40054KF84	07/29/16	07/31/23	100.000	0.000	2.6502	94.38	0.079679	0.080735	0.081805	0.082889	0.083987	29.20	29.97
GS Finance Corp.	40054KFB7	07/28/16	07/30/24	100.000	0.000	2.6502	94.38	0.079679	0.080735	0.081805	0.082889	0.083987	29.20	29.97
GS Finance Corp.	40054KFC5	07/26/16	07/24/20	100.000	0.000	2.0961	74.16	0.061977	0.062626				12.70	
GS Finance Corp.	40054KGJ9	08/31/16	06/01/21	100.000	0.000	1.9502	66.91	0.057703	0.058265	0.058833			20.91	8.83
GS Finance Corp.	40054KKG6	08/31/16	06/01/22	100.000	0.000	2.1998	75.74	0.065614	0.066336	0.067065	0.067803	0.068549	23.79	24.32
GS Finance Corp.	40054KGL4	08/31/16	06/01/23	100.000	0.000	2.3999	82.87	0.072045	0.072910	0.073785	0.074670	0.075566	26.14	26.78
GS Finance Corp.	40054KGM2	08/31/16	05/30/25	100.000	0.000	2.6499	91.83	0.080185	0.081247	0.082324	0.083415	0.084520	29.12	29.90
GS Finance Corp.	40054KGN0	08/31/16	09/12/23	100.000	0.000	2.4502	84.66	0.073278	0.074176	0.075085	0.076005	0.076936	26.74	27.40
GS Finance Corp.	40054KGP5	08/31/16	08/31/26	100.000	0.000	2.8001	97.28	0.083619	0.083868	0.086452	0.086233	0.088890	31.00	31.81
GS Finance Corp.	40054KQQ3	08/31/16	08/31/21	100.000	0.000	2.0001	68.70	0.058330	0.058273	0.059831	0.059444		21.52	14.41
GS Finance Corp.	40054KGR1	08/04/16	08/06/26	100.000	0.000	2.8502	101.28	0.086202	0.087431	0.088677	0.089941	0.091222	31.61	32.52
GS Finance Corp.	40054KGT7	08/26/16	08/28/23	100.000	0.000	2.5001	86.74	0.074833	0.075768	0.076715	0.077674	0.078645	27.34	28.03
GS Finance Corp.	40054KH41	08/30/16	08/29/24	100.000	0.000	2.5993	90.02	0.076318	0.078159	0.078742	0.080204	0.080802	28.57	29.26
GS Finance Corp.	40054KHR0	08/24/16	08/24/26	100.000	0.000	2.8998	101.36	0.087816	0.089089	0.090381	0.091691	0.093021	32.17	33.11
GS Finance Corp.	40054KJ72	09/30/16	10/02/23	100.000	0.000	2.6002	87.69	0.078060	0.079075	0.080103	0.081145	0.082200	28.47	29.21
GS Finance Corp.	40054KJA5	09/30/16	09/30/21	100.000	0.000	2.0998	70.32	0.062099	0.062751	0.063410	0.064075		22.59	17.18
GS Finance Corp.	40054KJB3	09/30/16	06/30/22	100.000	0.000	2.1888	73.39	0.065258	0.065972	0.066694	0.067424	0.068162	23.62	24.14
GS Finance Corp.	40054KJC1	09/30/16	10/02/23	100.000	0.000	2.5002	84.20	0.074836	0.075772	0.076719	0.077678	0.078649	27.28	27.96
GS Finance Corp.	40054KJD9	09/30/16	10/02/25	100.000	0.000	2.8001	94.69	0.084560	0.085744	0.086945	0.088162	0.089396	30.87	31.74
GS Finance Corp.	40054KJE7	09/30/16	10/01/26	100.000	0.000	3.0000	101.74	0.091129	0.092495	0.093883	0.095291	0.096721	33.30	34.31
GS Finance Corp.	40054KJF4	09/30/16	09/30/21	100.000	0.000	2.0998	70.32	0.062099	0.062751	0.063410	0.064075		22.59	17.18
GS Finance Corp.	40054KJG2	09/30/16	10/12/23	100.000	0.000	2.5000	84.20	0.074882	0.075818	0.076766	0.077725	0.078697	27.27	27.96
GS Finance Corp.	40054KJJ6	09/29/16	10/01/24	100.000	0.000	2.7000	91.26	0.081297	0.082395	0.083507	0.084634	0.085777	29.66	30.47
GS Finance Corp.	40054KJY3	09/30/16	10/01/20	100.000	0.000	1.8997	63.44	0.055852	0.056383				15.18	
GS Finance Corp.	40054KL87	10/28/16	10/30/24	100.000	0.000	2.7498	90.61	0.082917	0.084057	0.085213	0.086385	0.087572	30.20	31.03
GS Finance Corp.	40054KLC8	10/31/16	11/09/23	100.000	0.000	2.6003	85.35	0.078102	0.079117	0.080146	0.081188	0.082243	28.41	29.15
GS Finance Corp.	40054KLF1	10/31/16	07/29/21	100.000	0.000	2.1986	71.79	0.064855	0.065568	0.066289	0.067018		23.69	13.92
GS Finance Corp.	40054KLG9	10/31/16	10/31/22	100.000	0.000	2.4001	78.57	0.071616	0.072475	0.073345	0.074225	0.075116	26.04	26.67
GS Finance Corp.	40054KLJ3	10/28/16	10/30/23	100.000	0.000	2.5999	85.49	0.078049	0.079063	0.080091	0.081132	0.082187	28.40	29.15
GS Finance Corp.	40054KLQ7	10/31/16	10/31/23	100.000	0.000	2.6000	85.34	0.078043	0.079057	0.080085	0.081126	0.082181	28.40	29.15
GS Finance Corp.	40054KLR5	10/31/16	10/29/26	100.000	0.000	2.9991	98.97	0.091084	0.092450	0.093836	0.095244	0.096672	33.21	34.21
GS Finance Corp.	40054KLS3	10/31/16	07/29/21	100.000	0.000	2.1986	71.79	0.064855	0.065568	0.066289	0.067018		23.69	13.92
GS Finance Corp.	40054KNC6	11/28/16	11/28/23	100.000	0.000	3.0998	99.79	0.094429	0.095893	0.097379	0.098888	0.100421	34.36	35.43
GS Finance Corp.	40054KNF9	11/28/16	11/28/23	100.000	0.000	3.0601	98.46	0.093111	0.094535	0.095982	0.097450	0.098941	33.87	34.92
GS Finance Corp.	40054KNH5	11/28/16	11/27/26	100.000	0.000	3.4699	112.25	0.106856	0.108710	0.110596	0.112515	0.114467	38.93	40.29
GS Finance Corp.	40054KNK8	11/28/16	08/27/20	100.000	0.000	2.0498	65.11	0.060221	0.060838				14.32	
GS Finance Corp.	40054KNL6	11/28/16	08/26/21	100.000	0.000	2.5402	81.21	0.075625	0.076586	0.077558	0.078544		27.64	18.40
GS Finance Corp.	40054KNU6	11/28/16	11/27/24	100.000	0.000	3.2301	104.16	0.098769	0.100364	0.101985	0.103632	0.105306	35.95	37.12
GS Finance Corp.	40054KNV4	11/28/16	11/28/22	100.000	0.000	2.8500	91.45	0.086181	0.087409	0.088655	0.089918	0.091200	31.33	32.23

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40054KP67	11/28/16	11/26/21	100.000	0.000	2.6201	83.82	0.078680	0.079711	0.080755	0.081813		28.58	26.44
GS Finance Corp.	40054KPR1	11/25/16	11/26/24	100.000	0.000	3.2499	105.13	0.099451	0.101067	0.102710	0.104379	0.106075	36.21	37.39
GS Finance Corp.	40054KQH2	12/30/16	01/03/25	100.000	0.000	3.3999	106.54	0.102776	0.104523	0.106300	0.108107	0.109944	37.94	39.24
GS Finance Corp.	40054KQQ2	12/30/16	07/01/24	100.000	0.000	3.4000	106.54	0.104506	0.106283	0.108090	0.109927		37.94	39.24
GS Finance Corp.	40054KQU3	12/30/16	12/31/26	100.000	0.000	3.6499	114.84	0.113017	0.115080	0.117180	0.119318	0.121496	41.06	42.57
GS Finance Corp.	40054KQV1	12/30/16	07/02/24	100.000	0.000	3.3199	103.93	0.100150	0.101813	0.103503	0.105221	0.106968	36.95	38.19
GS Finance Corp.	40054KQW9	12/30/16	12/30/22	100.000	0.000	3.0500	95.15	0.092777	0.094192	0.095629	0.097087	0.098568	33.66	34.69
GS Finance Corp.	40054KQX7	12/30/16	10/01/20	100.000	0.000	2.5001	77.50	0.074366	0.075296				20.25	
GS Finance Corp.	40054KR65	12/21/16	12/21/23	100.000	0.000	3.2002	100.91	0.097777	0.099341	0.100931	0.102546	0.104187	35.51	36.66
GS Finance Corp.	40054KS23	12/21/16	12/21/23	100.000	0.000	3.2002	100.91	0.097777	0.099341	0.100931	0.102546	0.104187	35.51	36.66
GS Finance Corp.	40054KSN7	01/30/17	01/30/25	100.000	0.000	3.3999	103.45	0.102747	0.104493	0.106270	0.108076	0.109914	37.84	39.13
GS Finance Corp.	40054KT48	01/31/17	01/29/27	100.000	0.000	3.6999	112.99	0.112629	0.114712	0.116834	0.118996	0.121197	41.56	43.11
GS Finance Corp.	40054KT55	01/31/17	01/31/24	100.000	0.000	3.2500	98.71	0.097854	0.099444	0.101060	0.102702	0.104371	36.00	37.18
GS Finance Corp.	40054KT63	01/31/17	07/29/22	100.000	0.000	2.9200	88.33	0.087201	0.088474	0.089766	0.091077	0.092406	32.01	32.95
GS Finance Corp.	40054KT71	01/31/17	10/29/20	100.000	0.000	2.4502	73.72	0.072771	0.073663				21.85	
GS Finance Corp.	40054KTB2	01/27/17	01/29/24	100.000	0.000	3.1998	97.42	0.096242	0.097782	0.099346	0.100936	0.102551	35.40	36.54
GS Finance Corp.	40054KTD8	01/30/17	01/30/24	100.000	0.000	3.2500	98.71	0.097854	0.099444	0.101060	0.102702	0.104371	36.00	37.18
GS Finance Corp.	40054KTP1	01/31/17	01/26/23	100.000	1.250	3.0595	91.33	0.088932	0.089762	0.090604	0.091458	0.092326	32.42	33.04
GS Finance Corp.	40054KUL8	01/30/17	07/30/24	100.000	0.000	3.3302	101.25	0.100469	0.102142	0.103843	0.105572	0.107330	36.98	38.22
GS Finance Corp.	40054KQJ7	02/01/17	06/02/22	100.000	0.000	2.8998	87.64	0.087405	0.088672	0.089957	0.091262	0.092585	31.77	32.70
GS Finance Corp.	40054KV29	02/27/17	08/26/24	100.000	0.000	3.2501	96.07	0.097848	0.099438	0.101054	0.102696	0.104365	35.91	37.09
GS Finance Corp.	40054KVB9	02/27/17	02/27/25	100.000	0.000	3.3001	97.61	0.099487	0.101129	0.102798	0.104494	0.106218	36.52	37.74
GS Finance Corp.	40054KVC7	02/27/17	02/27/24	100.000	0.000	3.1501	93.01	0.094615	0.096105	0.097619	0.099157	0.100718	34.70	35.80
GS Finance Corp.	40054KVS2	02/28/17	02/28/24	100.000	0.000	3.0999	91.38	0.092992	0.094433	0.095897	0.097383	0.098893	34.09	35.16
GS Finance Corp.	40054KVT0	02/28/17	08/26/22	100.000	0.000	2.6997	79.04	0.080168	0.081250	0.082347	0.083459	0.084585	29.33	30.12
GS Finance Corp.	40054KVU7	02/28/17	11/27/20	100.000	0.000	2.3002	67.04	0.068030	0.068812				22.32	
GS Finance Corp.	40054KW77	02/28/17	02/26/23	100.000	1.250	2.9063	84.25	0.082334	0.083949	0.083750	0.085873	0.085207	30.61	31.14
GS Finance Corp.	40054KWL6	02/17/17	08/19/24	100.000	0.000	3.2499	97.05	0.097870	0.099461	0.101077	0.102719	0.104388	35.94	37.12
GS Finance Corp.	40054KXL5	02/28/17	08/29/22	100.000	0.000	2.0900	60.83	0.059824	0.061114	0.061415	0.062398	0.062705	22.33	22.76
GS Finance Corp.	40054KXX9	03/30/17	04/01/25	100.000	0.000	3.3001	94.33	0.099497	0.101139	0.102807	0.104504	0.106228	36.41	37.62
GS Finance Corp.	40054KXY7	03/30/17	04/01/24	100.000	0.000	3.1002	88.41	0.093009	0.094450	0.095914	0.097401	0.098911	34.00	35.07
GS Finance Corp.	40054KYD2	03/31/17	12/31/20	100.000	0.000	2.3766	67.22	0.070450	0.071287				25.44	
GS Finance Corp.	40054KYE0	03/31/17	10/03/22	100.000	0.000	2.7999	79.57	0.083392	0.084560	0.085744	0.086944	0.088161	30.44	31.30
GS Finance Corp.	40054KYF7	03/31/17	04/02/24	100.000	0.000	3.1000	88.40	0.093010	0.094452	0.095916	0.097403	0.098912	34.00	35.06
GS Finance Corp.	40054KYH3	03/31/17	03/31/23	100.000	1.250	2.9099	81.64	0.084282	0.085003	0.085735	0.086477	0.087230	30.60	31.13
GS Finance Corp.	40054KYJ9	03/31/17	03/31/25	100.000	0.000	3.2999	94.32	0.099481	0.101122	0.102791	0.104487	0.106211	36.41	37.62
GS Finance Corp.	40054L2S2	03/27/17	03/28/22	100.000	1.000	2.7411	77.21	0.079552	0.080261	0.080981	0.081710	0.082449	28.90	29.42
GS Finance Corp.	40054L2W3	03/30/17	09/30/22	100.000	0.000	2.8001	79.58	0.083379	0.084546	0.085730	0.086930	0.088147	30.44	31.30
GS Finance Corp.	40054L3Q5	04/28/17	01/28/21	100.000	0.000	2.3002	63.12	0.067271	0.068045	0.068827			24.59	1.86
GS Finance Corp.	40054L3R3	04/28/17	10/28/22	100.000	0.000	2.7000	74.40	0.080201	0.081283	0.082381	0.083493	0.084620	29.20	30.00
GS Finance Corp.	40054L3S1	04/28/17	04/30/24	100.000	0.000	3.0498	84.36	0.091391	0.092784	0.094199	0.095635	0.097094	33.32	34.35
GS Finance Corp.	40054L3U6	04/27/17	04/29/25	100.000	0.000	3.3000	91.63	0.099500	0.101142	0.102810	0.104507	0.106231	36.32	37.53

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40054L3Y8	04/28/17	04/28/25	100.000	0.000	3.3000	91.54	0.099484	0.101126	0.102794	0.104490	0.106214	36.32	37.53
GS Finance Corp.	40054L4B7	04/28/17	04/24/23	100.000	1.250	2.8079	76.42	0.081108	0.081759	0.082419	0.083089	0.083768	29.40	29.88
GS Finance Corp.	40054L4C5	04/25/17	04/25/24	100.000	0.000	3.0999	86.08	0.092992	0.094433	0.095897	0.097383	0.098893	33.93	34.99
GS Finance Corp.	40054L4L5	04/28/17	01/30/24	100.000	0.000	3.0000	82.96	0.089126	0.090463	0.091820	0.093198	0.094596	32.73	33.72
GS Finance Corp.	40054L6F6	04/13/17	04/13/37*	100.000	VARIABLES	4.2970	112.49	0.112784	0.112469				31.75*	
GS Finance Corp.	40054L6W9	05/09/17	05/07/21	100.000	0.000	2.1501	58.20	0.062996	0.063674	0.064358			22.87	8.11
GS Finance Corp.	40054LA53	04/28/17	10/31/24	100.000	0.000	3.1210	86.40	0.093691	0.095153	0.096638	0.098146	0.099678	34.17	35.25
GS Finance Corp.	40054LA95	05/08/17	05/10/21	100.000	0.000	2.3697	64.37	0.069829	0.070656	0.071493			25.37	9.22
GS Finance Corp.	40054LAE4	03/20/17	09/20/22	100.000	0.000	2.9898	86.05	0.089447	0.090784	0.092141	0.093519	0.094917	32.71	33.70
GS Finance Corp.	40054LAM6	05/31/17	11/30/22	100.000	0.000	2.6502	70.47	0.078624	0.079666	0.080721	0.081791	0.082875	28.56	29.32
GS Finance Corp.	40054LAN4	03/31/17	03/31/32*	100.000	VARIABLES	4.1214	109.72	0.107378	0.107201				28.85*	
GS Finance Corp.	40054LAP9	05/31/17	05/31/24	100.000	0.000	2.9498	78.69	0.088163	0.089463	0.090783	0.092122	0.093481	32.05	33.01
GS Finance Corp.	40054LAQ7	05/30/17	05/30/25	100.000	0.000	3.1002	82.83	0.093000	0.094441	0.095905	0.097392	0.098902	33.83	34.89
GS Finance Corp.	40054LAR5	05/30/17	11/29/22	100.000	0.000	2.6501	70.47	0.078615	0.079657	0.080712	0.081782	0.082865	28.56	29.32
GS Finance Corp.	40054LBG8	05/31/17	03/02/21	100.000	0.000	2.2248	58.92	0.064964	0.065687	0.066418			23.69	4.05
GS Finance Corp.	40054LBJ2	05/31/17	06/11/24	100.000	0.000	2.9497	78.69	0.088240	0.089542	0.090862	0.092202	0.093562	32.05	33.01
GS Finance Corp.	40054LBL7	05/31/17	05/26/23	100.000	1.250	2.7568	72.44	0.079529	0.080146	0.080772	0.081407	0.082050	28.78	29.24
GS Finance Corp.	40054LBV5	05/31/17	05/31/24	100.000	0.000	2.9498	78.69	0.088163	0.089463	0.090783	0.092122	0.093481	32.05	33.01
GS Finance Corp.	40054LCA0	05/18/17	05/19/22	100.000	0.000	2.5602	68.92	0.075791	0.076761	0.077743	0.078739	0.079747	27.54	28.25
GS Finance Corp.	40054LCJ1	05/18/17	05/20/24	100.000	0.000	3.0299	81.98	0.090752	0.092127	0.093523	0.094939	0.096378	33.03	34.04
GS Finance Corp.	40054LEE0	06/30/17	07/02/24	100.000	0.000	2.8998	74.72	0.085339	0.086576	0.087831	0.089105	0.090397	31.39	32.31
GS Finance Corp.	40054LEF7	06/30/17	03/30/23	100.000	0.000	2.6506	68.17	0.078125	0.079160	0.080209	0.081273	0.082350	28.50	29.26
GS Finance Corp.	40054LEM2	06/29/17	07/01/25	100.000	0.000	3.0998	80.12	0.093003	0.094444	0.095908	0.097395	0.098891	33.74	34.79
GS Finance Corp.	40054LEN0	06/29/17	06/29/23	100.000	0.000	2.6999	69.51	0.080198	0.081281	0.082378	0.083490	0.084617	29.07	29.86
GS Finance Corp.	40054LER1	06/30/17	04/01/21	100.000	0.000	2.2248	56.97	0.064958	0.065680	0.066411			23.65	5.98
GS Finance Corp.	40054LFC3	06/30/17	07/02/24	100.000	0.000	2.8998	74.72	0.085339	0.086576	0.087831	0.089105	0.090397	31.39	32.31
GS Finance Corp.	40054LFP4	06/30/17	06/26/23	100.000	1.250	2.7083	68.78	0.078025	0.078611	0.079206	0.079808	0.080419	28.20	28.63
GS Finance Corp.	40054LGG3	06/30/17	06/30/25	100.000	0.000	3.0999	80.03	0.092990	0.094431	0.095895	0.097381	0.098891	33.74	34.79
GS Finance Corp.	40054LH23	07/31/17	07/31/24	100.000	0.000	2.9499	73.44	0.086885	0.088167	0.089467	0.090787	0.092126	31.90	32.85
GS Finance Corp.	40054LH31	07/31/17	05/01/23	100.000	0.000	2.6501	65.81	0.078114	0.079149	0.080198	0.081261	0.082337	28.43	29.19
GS Finance Corp.	40054LHH0	07/28/17	07/28/23	100.000	0.000	2.7502	68.49	0.080683	0.081792	0.082917	0.084057	0.085213	29.59	30.41
GS Finance Corp.	40054LHJ6	07/28/17	07/30/25	100.000	0.000	3.0997	77.46	0.091580	0.093000	0.094441	0.095905	0.097391	33.66	34.71
GS Finance Corp.	40054LJ39	07/31/17	08/09/24	100.000	0.000	2.9498	73.44	0.086944	0.088226	0.089527	0.090848	0.092188	31.90	32.85
GS Finance Corp.	40054LJ47	07/31/17	08/09/24	100.000	0.000	2.9498	73.44	0.086944	0.088226	0.089527	0.090848	0.092188	31.90	32.85
GS Finance Corp.	40054LJ54	07/31/17	08/09/27	100.000	0.000	3.3497	83.72	0.099524	0.101191	0.102886	0.104609	0.106361	36.61	37.84
GS Finance Corp.	40054LJA3	07/31/17	08/09/24	100.000	0.000	2.9498	73.44	0.086944	0.088226	0.089527	0.090848	0.092188	31.90	32.85
GS Finance Corp.	40054LJJ4	07/31/17	07/31/24	100.000	0.000	2.9499	73.44	0.086885	0.088167	0.089467	0.090787	0.092126	31.90	32.85
GS Finance Corp.	40054LJP0	07/31/17	07/31/24	100.000	0.000	2.9499	73.44	0.086885	0.088167	0.089467	0.090787	0.092126	31.90	32.85
GS Finance Corp.	40054LKQ6	07/31/17	07/26/23	100.000	1.250	2.7589	67.73	0.078972	0.079582	0.080201	0.080828	0.081464	28.73	29.18
GS Finance Corp.	40054LKV5	07/28/17	07/28/25	100.000	0.000	3.1002	77.47	0.091580	0.093000	0.094441	0.095905	0.097392	33.66	34.71
GS Finance Corp.	40054LL85	07/27/17	04/29/21	100.000	0.000	2.2251	55.22	0.064972	0.065695	0.066426			23.61	7.84
GS Finance Corp.	40054LLF9	07/28/17	07/30/24	100.000	0.000	2.9497	73.61	0.086892	0.088173	0.089474	0.090793	0.092132	31.90	32.85

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40054LLJ1	07/31/17	08/09/24	100.000	0.000	2.9498	73.44	0.086944	0.088226	0.089527	0.090848	0.092188	31.90	32.85
GS Finance Corp.	40054LLP7	08/03/17	08/03/32*	100.000	VARIES	3.5509	83.64	0.094073	0.093252	0.092555			28.13*	
GS Finance Corp.	40054LLU6	08/16/17	08/26/24	100.000	0.000	2.9499	72.05	0.086954	0.088237	0.089538	0.090859	0.092199	31.86	32.80
GS Finance Corp.	40054LME1	08/30/17	08/28/25	100.000	0.000	3.0491	73.28	0.089966	0.091337	0.092730	0.094143	0.095579	32.97	33.99
GS Finance Corp.	40054LMF8	08/30/17	08/30/23	100.000	0.000	2.7001	64.68	0.079134	0.080197	0.081285	0.082371	0.083495	28.94	29.73
GS Finance Corp.	40054LMZ4	08/31/17	09/03/24	100.000	0.000	2.9002	69.61	0.085357	0.086595	0.087850	0.089124	0.090417	31.25	32.16
GS Finance Corp.	40054LN26	08/31/17	06/02/23	100.000	0.000	2.6505	63.48	0.078132	0.079167	0.080216	0.081279	0.082356	28.37	29.13
GS Finance Corp.	40054LN34	08/31/17	09/12/24	100.000	0.000	2.8996	69.60	0.085402	0.086640	0.087896	0.089170	0.090463	31.24	32.15
GS Finance Corp.	40054LN59	08/31/17	09/12/24	100.000	0.000	2.8996	69.60	0.085402	0.086640	0.087896	0.089170	0.090463	31.24	32.15
GS Finance Corp.	40054LN67	08/31/17	09/14/27	100.000	0.000	2.9002	69.61	0.085433	0.086672	0.087929	0.089204	0.090498	31.25	32.16
GS Finance Corp.	40054LN75	08/31/17	08/28/23	100.000	1.250	2.7089	64.14	0.077458	0.078037	0.078624	0.079218	0.079821	28.14	28.56
GS Finance Corp.	40054LNK6	08/31/17	09/03/24	100.000	0.000	2.9002	69.61	0.085357	0.086595	0.087850	0.089124	0.090417	31.25	32.16
GS Finance Corp.	40054LNL4	08/31/17	09/03/24	100.000	0.000	2.9002	69.61	0.085357	0.086595	0.087850	0.089124	0.090417	31.25	32.16
GS Finance Corp.	40054LPA6	08/18/17	08/20/20	100.000	0.000	1.9994	48.28	0.057801	0.058378				13.34	
GS Finance Corp.	40054LQJ6	09/05/17	09/02/21	100.000	0.000	2.2497	53.34	0.065340	0.066075	0.066818	0.067570		23.83	16.24
GS Finance Corp.	40054LQQ0	09/15/17	09/26/24	100.000	0.000	2.8003	65.92	0.082306	0.083458	0.084627	0.085812	0.087013	30.06	30.91
GS Finance Corp.	40054LQS6	09/15/17	06/15/23	100.000	0.000	2.5996	61.08	0.076532	0.077527	0.078534	0.079555	0.080589	27.76	28.49
GS Finance Corp.	40054LQU1	09/28/17	09/30/25	100.000	0.000	3.1000	71.97	0.091590	0.093009	0.094451	0.095915	0.097402	33.49	34.53
GS Finance Corp.	40054LQZ0	09/28/17	09/28/23	100.000	0.000	2.7500	63.65	0.080679	0.081788	0.082912	0.084053	0.085208	29.45	30.27
GS Finance Corp.	40054LR89	09/29/17	10/10/24	100.000	0.000	2.9500	68.32	0.086965	0.088248	0.089549	0.090870	0.092210	31.75	32.69
GS Finance Corp.	40054LR97	09/29/17	10/10/24	100.000	0.000	2.9500	68.32	0.086965	0.088248	0.089549	0.090870	0.092210	31.75	32.69
GS Finance Corp.	40054LRA4	09/29/17	10/10/24	100.000	0.000	2.9500	68.32	0.086965	0.088248	0.089549	0.090870	0.092210	31.75	32.69
GS Finance Corp.	40054LRB2	09/29/17	10/12/27	100.000	0.000	3.3500	77.86	0.099571	0.101238	0.102934	0.104658	0.106411	36.41	37.64
GS Finance Corp.	40054LRL0	09/28/17	10/11/22	100.000	0.000	2.5499	58.92	0.074581	0.075532	0.076495	0.077471	0.078458	27.17	27.87
GS Finance Corp.	40054LS21	09/29/17	10/01/24	100.000	0.000	2.9500	68.31	0.086903	0.088185	0.089485	0.090805	0.092145	31.75	32.69
GS Finance Corp.	40054LS39	09/29/17	06/29/23	100.000	0.000	2.6502	61.21	0.078111	0.079146	0.080195	0.081257	0.082334	28.31	29.07
GS Finance Corp.	40054LS47	09/29/17	10/01/24	100.000	0.000	2.9500	68.31	0.086903	0.088185	0.089485	0.090805	0.092145	31.75	32.69
GS Finance Corp.	40054LSS4	09/29/17	09/26/24	100.000	1.500	2.9596	67.63	0.084645	0.085281	0.085926	0.086581	0.087246	30.71	31.18
GS Finance Corp.	40054LST2	09/29/17	09/29/22	100.000	0.000	2.5498	58.84	0.074510	0.075460	0.076422	0.077397	0.078383	27.17	27.87
GS Finance Corp.	40054LSU9	09/29/17	10/01/24	100.000	0.000	2.9500	68.31	0.086903	0.088185	0.089485	0.090805	0.092145	31.75	32.69
GS Finance Corp.	40054LSV7	09/13/17	09/12/24	100.000	0.000	2.8499	67.28	0.083767	0.084960	0.086171	0.087399	0.088644	30.63	31.51
GS Finance Corp.	40054LSZ8	09/20/17	09/22/25	100.000	0.000	3.0502	71.51	0.090031	0.091404	0.092798	0.094213	0.095650	32.93	33.94
GS Finance Corp.	40054LTA2	09/29/17	09/30/24	100.000	0.000	2.9501	68.31	0.086896	0.088178	0.089478	0.090798	0.092137	31.75	32.69
GS Finance Corp.	40054LTJ3	09/29/17	12/29/21	100.000	0.000	2.3500	54.13	0.068803	0.069612	0.070430	0.071257		24.92	25.36
GS Finance Corp.	40054LTR5	09/25/17	09/25/23	100.000	0.000	2.7000	62.70	0.079134	0.080203	0.081285	0.082383	0.083495	28.89	29.67
GS Finance Corp.	40054LUA0	10/13/17	10/25/24	100.000	0.000	2.9399	66.86	0.086657	0.087930	0.089223	0.090534	0.091865	31.60	32.53
GS Finance Corp.	40054LUF9	10/30/17	10/30/25	100.000	0.000	3.1001	69.04	0.091577	0.092997	0.094438	0.095902	0.097388	33.40	34.44
GS Finance Corp.	40054LUG7	10/30/17	10/30/24	100.000	0.000	3.0002	66.76	0.088452	0.089779	0.091126	0.092493	0.093880	32.24	33.22
GS Finance Corp.	40054LUM4	09/29/17	03/31/23	100.000	0.000	2.6512	61.23	0.077633	0.078662	0.079705	0.080762	0.081832	28.32	29.08
GS Finance Corp.	40054LUT9	10/31/17	07/31/23	100.000	0.000	2.7496	61.07	0.080117	0.081219	0.082335	0.083467	0.084615	29.38	30.19
GS Finance Corp.	40054LUU6	10/31/17	10/31/24	100.000	0.000	2.9999	66.76	0.088445	0.089771	0.091118	0.092485	0.093872	32.24	33.22
GS Finance Corp.	40054LV76	10/31/17	11/12/24	100.000	0.000	3.0000	66.76	0.088536	0.089864	0.091212	0.092581	0.093969	32.24	33.22

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40054LV84	10/31/17	11/12/24	100.000	0.000	3.0000	66.76	0.088536	0.089864	0.091212	0.092581	0.093969	32.24	33.22
GS Finance Corp.	40054LV92	10/31/17	11/12/24	100.000	0.000	3.0000	66.76	0.088536	0.089864	0.091212	0.092581	0.093969	32.24	33.22
GS Finance Corp.	40054LVA9	10/31/17	11/09/27	100.000	0.000	3.3500	74.77	0.099531	0.101198	0.102893	0.104617	0.106369	36.31	37.53
GS Finance Corp.	40054LVS0	10/31/17	10/31/24	100.000	0.000	2.9999	66.76	0.088445	0.089771	0.091118	0.092485	0.093872	32.24	33.22
GS Finance Corp.	40054LVX9	10/31/17	10/31/22	100.000	0.000	2.6001	57.66	0.076055	0.077043	0.078045	0.079059	0.080087	27.68	28.40
GS Finance Corp.	40054LW67	10/30/17	11/08/22	100.000	0.000	2.6000	57.66	0.076094	0.077084	0.078086	0.079101	0.080129	27.68	28.40
GS Finance Corp.	40054LWJ9	11/03/17	08/05/20	100.000	0.000	2.1495	47.31	0.061993	0.062659				13.39	
GS Finance Corp.	40054LWV2	10/25/17	04/25/23	100.000	0.000	2.6502	59.19	0.077596	0.078624	0.079666	0.080721	0.081791	28.26	29.01
GS Finance Corp.	40054LXN9	10/31/17	10/31/24	100.000	0.000	2.9999	66.76	0.088445	0.089771	0.091118	0.092485	0.093872	32.24	33.22
GS Finance Corp.	40054LXR0	10/31/17	11/10/27	100.000	0.000	3.3499	74.77	0.099538	0.101205	0.102900	0.104624	0.106376	36.31	37.53
GS Finance Corp.	40054LXT6	10/31/17	11/12/24	100.000	0.000	3.0000	66.76	0.088536	0.089864	0.091212	0.092581	0.093969	32.24	33.22
GS Finance Corp.	40054LY57	11/09/17	05/11/23	100.000	0.000	2.5499	55.86	0.074524	0.075474	0.076436	0.077411	0.078398	27.10	27.79
GS Finance Corp.	40054LYD0	11/15/17	11/25/24	100.000	0.000	2.9499	64.31	0.086954	0.088237	0.089538	0.090859	0.092199	31.63	32.57
GS Finance Corp.	40054LZ72	11/30/17	12/03/24	100.000	0.000	2.9998	64.10	0.088464	0.089791	0.091138	0.092505	0.093892	32.16	33.13
GS Finance Corp.	40054LZ80	11/30/17	12/03/24	100.000	0.000	2.9998	64.10	0.088464	0.089791	0.091138	0.092505	0.093892	32.16	33.13
GS Finance Corp.	40054LZ98	11/30/17	12/03/24	100.000	0.000	2.9998	64.10	0.088464	0.089791	0.091138	0.092505	0.093892	32.16	33.13
GS Finance Corp.	40054LZB3	11/30/17	08/31/23	100.000	0.000	2.7995	59.76	0.081644	0.082780	0.083945	0.085107	0.086312	29.88	30.72
GS Finance Corp.	40054LZC1	11/30/17	12/03/24	100.000	0.000	2.9998	64.10	0.088464	0.089791	0.091138	0.092505	0.093892	32.16	33.13
GS Finance Corp.	40054LZE7	11/30/17	12/03/25	100.000	0.000	3.1001	66.30	0.091601	0.093021	0.094462	0.095927	0.097413	33.31	34.35
GS Finance Corp.	40054LZS6	11/30/17	12/12/24	100.000	0.000	2.9999	64.11	0.088533	0.089861	0.091208	0.092577	0.093965	32.16	33.13
GS Finance Corp.	40054LZT4	11/30/17	12/12/24	100.000	0.000	2.9999	64.11	0.088533	0.089861	0.091208	0.092577	0.093965	32.16	33.13
GS Finance Corp.	40054LZU1	11/30/17	12/12/24	100.000	0.000	2.9999	64.11	0.088533	0.089861	0.091208	0.092577	0.093965	32.16	33.13
GS Finance Corp.	40054LZV9	11/30/17	12/13/27	100.000	0.000	3.3000	70.69	0.097985	0.099601	0.101245	0.102915	0.104613	35.62	36.81
GS Finance Corp.	40055A2G1	12/05/17	12/03/20	100.000	0.000	2.2502	47.47	0.065357	0.066092				21.83	
GS Finance Corp.	40055A2P1	11/10/17	11/10/21	100.000	0.000	2.4000	52.44	0.069925	0.070764	0.071613	0.072472		25.41	22.28
GS Finance Corp.	40055A2Z9	11/30/17	12/12/22	100.000	0.000	2.6499	56.47	0.077657	0.078686	0.079729	0.080785	0.081856	28.18	28.93
GS Finance Corp.	40055A3B1	11/30/17	05/31/23	100.000	0.000	2.7000	57.56	0.079132	0.080201	0.081283	0.082381	0.083493	28.75	29.53
GS Finance Corp.	40055A3G0	12/05/17	12/05/22	100.000	0.000	2.6501	56.08	0.077593	0.078621	0.079663	0.080718	0.081788	28.17	28.92
GS Finance Corp.	40055A3P0	11/30/17	05/31/23	100.000	0.000	2.7499	58.64	0.080673	0.081782	0.082907	0.084047	0.085202	29.31	30.12
GS Finance Corp.	40055A3U9	11/22/17	05/31/23	100.000	0.000	2.7513	59.32	0.080766	0.081877	0.083004	0.084146	0.085303	29.35	30.16
GS Finance Corp.	40055A4B0	11/27/17	05/27/25	100.000	0.000	3.1501	67.67	0.093147	0.094614	0.096104	0.097618	0.099156	33.90	34.97
GS Finance Corp.	40055A4C8	11/30/17	12/12/24	100.000	0.000	2.9999	64.11	0.088533	0.089861	0.091208	0.092577	0.093965	32.16	33.13
GS Finance Corp.	40055A4D6	11/30/17	12/13/27	100.000	0.000	3.3000	70.69	0.097985	0.099601	0.101245	0.102915	0.104613	35.62	36.81
GS Finance Corp.	40055A4K0	11/27/17	11/24/25	100.000	0.000	3.2000	68.78	0.094691	0.096206	0.097745	0.099309	0.100898	34.47	35.59
GS Finance Corp.	40055A4N4	11/24/17	11/26/21	100.000	0.000	2.5000	53.65	0.072993	0.073905	0.074829	0.075764		26.51	24.49
GS Finance Corp.	40055A4T1	12/05/17	12/05/32*	100.000	VARIABLE	3.7436	76.07	0.101576	0.101985				25.13*	
GS Finance Corp.	40055A5G8	12/26/17	12/26/24	100.000	0.000	3.0002	61.81	0.088452	0.089779	0.091126	0.092493	0.093880	32.09	33.07
GS Finance Corp.	40055A5H6	12/26/17	12/26/24	100.000	0.000	3.0002	61.81	0.088452	0.089779	0.091126	0.092493	0.093880	32.09	33.07
GS Finance Corp.	40055A5L7	12/26/17	01/07/25	100.000	0.000	2.9999	61.81	0.087218	0.088526	0.089854	0.091202	0.092570	32.09	33.06
GS Finance Corp.	40055A5M5	12/26/17	01/07/25*	100.000	0.000	2.9999	61.81	0.087218					0.52*	
GS Finance Corp.	40055A5T0	12/13/17	12/23/24	100.000	0.000	3.0499	64.03	0.090083	0.091457	0.092852	0.094268	0.095705	32.70	33.70
GS Finance Corp.	40055A5W3	12/26/17	12/26/24	100.000	0.000	3.0002	61.81	0.088452	0.089779	0.091126	0.092493	0.093880	32.09	33.07

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
GS Finance Corp.	40055A6D4	12/06/17	12/02/20	100.000	0.000	2.2499	47.40	0.065341	0.066077						21.76	
GS Finance Corp.	40055A6F9	12/27/17	01/08/25	100.000	0.000	2.9998	61.72	0.087214	0.088523	0.089850	0.091198	0.092566			32.09	33.06
GS Finance Corp.	40055A6H5	12/27/17	01/08/25	100.000	0.000	2.9998	61.72	0.087214	0.088523	0.089850	0.091198	0.092566			32.09	33.06
GS Finance Corp.	40055A6J1	12/27/17	01/04/28	100.000	0.000	3.2999	68.05	0.096340	0.097929	0.099545	0.101187	0.102857			35.54	36.72
GS Finance Corp.	40055A6K8	12/27/17	01/08/25	100.000	0.000	2.9998	61.72	0.087214	0.088523	0.089850	0.091198	0.092566			32.09	33.06
GS Finance Corp.	40055A7J0	12/26/17	01/05/23	100.000	0.000	2.6999	55.50	0.078129	0.079183	0.080252	0.081335	0.082433			28.69	29.47
GS Finance Corp.	40055AAD9	01/03/18	01/03/23	100.000	0.000	2.6999	54.95	0.078077	0.079131	0.080199	0.081282	0.082379			28.68	29.45
GS Finance Corp.	40055ABF3	12/19/17	06/19/25	100.000	0.000	3.1000	64.55	0.091575	0.092994	0.094435	0.095899	0.097386			33.26	34.30
GS Finance Corp.	40055AC54	01/31/18	01/30/25	100.000	0.000	3.4101	67.08	0.099652	0.101351	0.103079	0.104837	0.106624			36.70	37.96
GS Finance Corp.	40055AC62	01/31/18	02/11/25	100.000	0.000	3.4199	67.29	0.100057	0.101768	0.103508	0.105278	0.107078			36.81	38.08
GS Finance Corp.	40055AC70	01/31/18	02/11/25	100.000	0.000	3.4199	67.29	0.100057	0.101768	0.103508	0.105278	0.107078			36.81	38.08
GS Finance Corp.	40055AC88	01/31/18	01/30/25	100.000	0.000	3.4101	67.08	0.099652	0.101351	0.103079	0.104837	0.106624			36.70	37.96
GS Finance Corp.	40055ACE5	01/18/18	01/29/25	100.000	0.000	3.3498	67.05	0.097905	0.099545	0.101212	0.102908	0.104631			36.04	37.26
GS Finance Corp.	40055ACF2	01/18/18	01/29/25	100.000	0.000	3.3498	67.05	0.097905	0.099545	0.101212	0.102908	0.104631			36.04	37.26
GS Finance Corp.	40055ACK1	01/31/18	10/31/23	100.000	0.000	3.2433	63.77	0.095313	0.096858	0.098429	0.100025	0.101647			34.78	35.92
GS Finance Corp.	40055ACL9	01/31/18	01/30/25	100.000	0.000	3.3896	66.66	0.099025	0.100703	0.102410	0.104146	0.105911			36.46	37.71
GS Finance Corp.	40055ACW5	01/30/18	01/29/26	100.000	0.000	3.4733	68.35	0.101586	0.103351	0.105145	0.106972	0.108829			37.43	38.74
GS Finance Corp.	40055AD20	01/30/18	02/08/23	100.000	0.000	3.1499	61.85	0.091762	0.093208	0.094676	0.096167	0.097681			33.71	34.78
GS Finance Corp.	40055ADC8	01/31/18	02/11/25	100.000	0.000	3.4199	67.29	0.100057	0.101768	0.103508	0.105278	0.107078			36.81	38.08
GS Finance Corp.	40055ADD6	01/31/18	02/11/25	100.000	0.000	3.4199	67.29	0.100057	0.101768	0.103508	0.105278	0.107078			36.81	38.08
GS Finance Corp.	40055ADF1	01/31/18	02/11/25	100.000	0.000	3.4199	67.29	0.100057	0.101768	0.103508	0.105278	0.107078			36.81	38.08
GS Finance Corp.	40055ADG9	01/31/18	02/11/28	100.000	0.000	3.6599	72.14	0.107469	0.109436	0.111438	0.113477	0.115554			39.60	41.06
GS Finance Corp.	40055ADK0	01/31/18	02/11/25	100.000	0.000	3.4199	67.29	0.100057	0.101768	0.103508	0.105278	0.107078			36.81	38.08
GS Finance Corp.	40055ADU8	02/05/18	02/03/23	100.000	0.000	3.2054	62.49	0.093372	0.094868	0.096389	0.097933	0.099503			34.33	35.44
GS Finance Corp.	40055ADV6	02/05/18	11/04/20	100.000	0.000	2.5502	49.51	0.074049	0.074993						22.61	
GS Finance Corp.	40055AE78	02/05/18	02/03/23	100.000	0.000	3.2054	62.49	0.093372	0.094868	0.096389	0.097933	0.099503			34.33	35.44
GS Finance Corp.	40055AES2	01/29/18	02/07/25	100.000	0.000	3.4299	67.59	0.100338	0.102059	0.103809	0.105589	0.107400			36.93	38.21
GS Finance Corp.	40055AF51	01/31/18	02/11/28	100.000	0.000	3.6599	72.14	0.107469	0.109436	0.111438	0.113477	0.115554			39.60	41.06
GS Finance Corp.	40055AGK7	02/16/18	02/28/25	100.000	0.000	3.6799	70.81	0.108099	0.110088	0.112113	0.114176	0.116277			39.77	41.24
GS Finance Corp.	40055AGL5	02/16/18	02/28/25	100.000	0.000	3.6799	70.81	0.108099	0.110088	0.112113	0.114176	0.116277			39.77	41.24
GS Finance Corp.	40055AGZ4	01/31/18	02/12/25	100.000	0.000	3.4499	67.89	0.100991	0.102733	0.104506	0.106308	0.108142			37.16	38.45
GS Finance Corp.	40055AHD2	02/28/18	03/11/25	100.000	0.000	3.6869	69.65	0.108328	0.110325	0.112359	0.114430	0.116539			39.80	41.28
GS Finance Corp.	40055AHE0	02/28/18	02/27/25	100.000	0.000	3.6753	69.41	0.107813	0.109795	0.111812	0.113867	0.115960			39.67	41.14
GS Finance Corp.	40055AHF7	02/28/18	02/27/25	100.000	0.000	3.6753	69.41	0.107813	0.109795	0.111812	0.113867	0.115960			39.67	41.14
GS Finance Corp.	40055AHG5	02/28/18	02/27/25	100.000	0.000	3.7053	69.99	0.108741	0.110755	0.112807	0.114897	0.117026			40.01	41.51
GS Finance Corp.	40055AHH3	02/28/18	03/11/25	100.000	0.000	3.6869	69.65	0.108328	0.110325	0.112359	0.114430	0.116539			39.80	41.28
GS Finance Corp.	40055AHJ9	02/28/18	03/11/25	100.000	0.000	3.6869	69.65	0.108328	0.110325	0.112359	0.114430	0.116539			39.80	41.28
GS Finance Corp.	40055AHK6	02/28/18	03/10/28	100.000	0.000	3.9678	75.10	0.117061	0.119384	0.121752	0.124168	0.126631			43.08	44.81
GS Finance Corp.	40055AHL4	02/28/18	03/11/25	100.000	0.000	3.6869	69.65	0.108328	0.110325	0.112359	0.114430	0.116539			39.80	41.28
GS Finance Corp.	40055AHM2	02/28/18	03/11/25	100.000	0.000	3.6869	69.65	0.108328	0.110325	0.112359	0.114430	0.116539			39.80	41.28
GS Finance Corp.	40055AHN0	02/28/18	11/29/23	100.000	0.000	3.5414	66.85	0.104619	0.106472	0.108357	0.110276	0.112229			38.12	39.48
Goldman Sachs Group, Inc	40055AHP5	03/05/18	03/03/23	100.000	0.000	3.4453	64.26	0.100716	0.102451	0.104216	0.106012	0.107838			36.98	38.27

## 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
GS Finance Corp.	40055AHQ3	03/05/18	12/03/20	100.000	0.000	2.7636	51.32	0.080532	0.081645						26.94	
GS Finance Corp.	40055AHU4	02/28/18	03/11/25	100.000	0.000	3.6869	69.65	0.108328	0.110325	0.112359	0.114430	0.116539			39.80	41.28
GS Finance Corp.	40055AHV2	02/16/18	02/28/25*	100.000	0.000	3.6799	70.81	0.108099							6.16*	
Goldman Sachs Group, Inc	40055AJF5	03/05/18	03/03/23	100.000	0.000	3.4453	64.26	0.100716	0.102451	0.104216	0.106012	0.107838			36.98	38.27
GS Finance Corp.	40055AJG3	02/22/18	06/22/26	100.000	0.000	3.8739	73.96	0.115454	0.117690	0.119970	0.122294	0.124662			42.01	43.65
GS Finance Corp.	40055AJN8	02/27/18	03/08/23	100.000	0.000	3.4252	64.69	0.100222	0.101938	0.103684	0.105460	0.107266			36.78	38.05
GS Finance Corp.	40055AJS7	02/28/18	08/31/23	100.000	0.000	3.4583	65.21	0.101152	0.102891	0.104680	0.106470	0.108332			37.16	38.45
GS Finance Corp.	40055AJY4	02/27/18	02/26/26	100.000	0.000	3.8056	72.05	0.111848	0.113977	0.116145	0.118355	0.120607			41.19	42.77
GS Finance Corp.	40055AK89	02/27/18	02/27/25	100.000	0.000	3.7200	70.39	0.109208	0.111239	0.113308	0.115415	0.117562			40.19	41.70
GS Finance Corp.	40055AKQ9	02/28/18	03/10/28	100.000	0.000	3.9678	75.10	0.117061	0.119384	0.121752	0.124168	0.126631			43.08	44.81
GS Finance Corp.	40055AL21	02/14/18	02/14/23	100.000	0.000	3.3099	63.71	0.096582	0.098181	0.099806	0.101457	0.103137			35.50	36.68
GS Finance Corp.	40055ALA3	02/20/18	02/20/25	100.000	0.000	3.7500	71.74	0.110137	0.112202	0.114305	0.116449	0.118632			40.57	42.10
GS Finance Corp.	40055ALY1	02/28/18	08/28/25	100.000	0.000	3.7368	70.60	0.109729	0.111779	0.113868	0.115995	0.118162			40.38	41.90
GS Finance Corp.	40055AM20	02/26/18	02/26/23*	100.000	VARIES	3.4615	63.68	0.095713	0.096000						13.90*	
GS Finance Corp.	40055AMP9	02/26/18	03/05/25	100.000	0.000	3.7000	70.12	0.108690	0.110700	0.112748	0.114834	0.116959			39.96	41.45
GS Finance Corp.	40055AMU8	02/28/18	03/10/28	100.000	0.000	3.9678	75.10	0.117061	0.119384	0.121752	0.124168	0.126631			43.08	44.81
GS Finance Corp.	40055AMV6	02/28/18	03/10/28	100.000	0.000	3.9678	75.10	0.117061	0.119384	0.121752	0.124168	0.126631			43.08	44.81
GS Finance Corp.	40055AMX2	02/28/18	03/10/28	100.000	0.000	3.9678	75.10	0.117061	0.119384	0.121752	0.124168	0.126631			43.08	44.81
GS Finance Corp.	40055AMZ7	02/28/18	12/02/20	100.000	0.000	2.7985	52.55	0.081636	0.082779						27.23	
GS Finance Corp.	40055ANA1	02/28/18	03/12/25	100.000	0.000	3.6670	69.27	0.107720	0.109695	0.111706	0.113755	0.115840			39.57	41.03
GS Finance Corp.	40055ANE3	03/16/18	03/27/25	100.000	0.000	3.8098	70.01	0.112123	0.114259	0.116436	0.118654	0.120914			41.15	42.74
GS Finance Corp.	40055ANF0	03/16/18	03/27/25	100.000	0.000	3.8098	70.01	0.112123	0.114259	0.116436	0.118654	0.120914			41.15	42.74
GS Finance Corp.	40055ANM5	03/16/18	03/27/25	100.000	0.000	3.8098	70.01	0.112123	0.114259	0.116436	0.118654	0.120914			41.15	42.74
GS Finance Corp.	40055APD3	03/29/18	03/30/23	100.000	0.000	3.6000	64.68	0.105507	0.107406	0.109340	0.111308	0.113311			38.67	40.08
GS Finance Corp.	40055APE1	03/29/18	10/01/25	100.000	0.000	3.9000	70.21	0.114821	0.117061	0.119343	0.121670	0.124043			42.15	43.81
GS Finance Corp.	40055APF8	03/29/18	12/31/24	100.000	0.000	3.8275	68.87	0.113631	0.115806	0.118022	0.120280	0.122582			41.30	42.90
GS Finance Corp.	40055APG6	04/05/18	04/17/23	100.000	0.000	3.4899	62.06	0.102226	0.104009	0.105824	0.107671	0.109550			37.39	38.70
GS Finance Corp.	40055APL5	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055APM3	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055APN1	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055APP6	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055APR2	03/29/18	04/10/28	100.000	0.000	4.0900	73.73	0.120876	0.123348	0.125871	0.128445	0.131071			44.36	46.20
GS Finance Corp.	40055APU5	03/29/18	10/10/25	100.000	0.000	3.9000	70.22	0.114933	0.117174	0.119459	0.121788	0.124163			42.15	43.81
GS Finance Corp.	40055APV3	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055APW1	03/29/18	12/31/20	100.000	0.000	2.9975	53.65	0.087724	0.089039						31.73	
GS Finance Corp.	40055AQA8	03/28/18	03/27/25	100.000	0.000	3.8492	69.39	0.113203	0.115381	0.117602	0.119865	0.122172			41.56	43.17
GS Finance Corp.	40055AQB6	03/28/18	03/26/26	100.000	0.000	3.9333	70.94	0.115808	0.118085	0.120407	0.122775	0.125190			42.54	44.23
GS Finance Corp.	40055AQE0	03/29/18	03/31/25	100.000	0.000	3.8700	69.66	0.113875	0.116079	0.118325	0.120615	0.122949			41.80	43.43
GS Finance Corp.	40055AQK6	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055AQM2	03/29/18	04/09/25	100.000	0.000	3.8700	69.67	0.113984	0.116189	0.118438	0.120729	0.123066			41.80	43.43
GS Finance Corp.	40055AQP5	03/29/18	04/10/28	100.000	0.000	4.0900	73.73	0.120876	0.123348	0.125871	0.128445	0.131071			44.36	46.20
GS Finance Corp.	40055AQZ3	03/14/18	03/25/25	100.000	0.000	3.7899	69.86	0.111504	0.113617	0.115770	0.117964	0.120199			40.93	42.50

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40055AR25	03/14/18	03/25/25	100.000	0.000	3.7899	69.86	0.111504	0.113617	0.115770	0.117964	0.120199	40.93	42.50
GS Finance Corp.	40055ARD1	04/02/18	04/02/20	100.000	0.000	2.1535	38.15	0.061772					5.62	
GS Finance Corp.	40055ARE9	04/02/18	03/31/23	100.000	0.000	3.5367	63.21	0.103525	0.105356	0.107219	0.109115	0.111045	37.93	39.29
GS Finance Corp.	40055ARR0	03/21/18	03/20/25	100.000	0.000	3.7991	69.24	0.111648	0.113769	0.115930	0.118133	0.120377	41.01	42.58
GS Finance Corp.	40055ART6	03/21/18	03/21/24	100.000	0.000	3.6850	67.11	0.108124	0.110116	0.112145	0.114211	0.116315	39.69	41.16
GS Finance Corp.	40055ARV1	03/21/18	03/20/25	100.000	0.000	3.7991	69.24	0.111648	0.113769	0.115930	0.118133	0.120377	41.01	42.58
GS Finance Corp.	40055ARW9	03/29/18	04/10/28	100.000	0.000	4.0900	73.73	0.120876	0.123348	0.125871	0.128445	0.131071	44.36	46.20
GS Finance Corp.	40055ATH0	04/17/18	04/28/25	100.000	0.000	3.7800	66.01	0.111196	0.113298	0.115439	0.117621	0.119844	40.68	42.23
GS Finance Corp.	40055ATJ6	04/17/18	04/28/25	100.000	0.000	3.7800	66.01	0.111196	0.113298	0.115439	0.117621	0.119844	40.68	42.23
GS Finance Corp.	40055ATK3	04/17/18	04/28/25	100.000	0.000	3.7800	66.01	0.111196	0.113298	0.115439	0.117621	0.119844	40.68	42.23
GS Finance Corp.	40055ATU1	04/02/18	10/03/24	100.000	0.000	3.7376	66.89	0.109762	0.111814	0.113903	0.116032	0.118200	40.25	41.77
GS Finance Corp.	40055ATX5	04/30/18	04/30/25	100.000	0.000	4.0400	69.10	0.119163	0.121570	0.124026	0.126531	0.129087	43.63	45.41
GS Finance Corp.	40055AU21	03/29/18	03/31/21	100.000	0.000	3.2700	58.63	0.095372	0.096931	0.098516			34.90	8.77
GS Finance Corp.	40055AU39	04/30/18	05/09/25	100.000	0.000	4.0400	69.11	0.119281	0.121690	0.124149	0.126656	0.129215	43.63	45.41
GS Finance Corp.	40055AU47	04/30/18	05/09/25	100.000	0.000	4.0400	69.11	0.119281	0.121690	0.124149	0.126656	0.129215	43.63	45.41
GS Finance Corp.	40055AU54	04/30/18	05/09/28	100.000	0.000	4.3200	74.02	0.128083	0.130849	0.133676	0.136563	0.139513	46.90	48.95
GS Finance Corp.	40055AU70	04/30/18	05/09/25*	100.000	0.000	4.0400	69.11	0.119281	0.121690				15.51*	
GS Finance Corp.	40055AU88	04/30/18	05/09/25	100.000	0.000	4.0400	69.11	0.119281	0.121690	0.124149	0.126656	0.129215	43.63	45.41
GS Finance Corp.	40055AUA3	04/30/18	05/09/25	100.000	0.000	4.0400	69.11	0.119281	0.121690	0.124149	0.126656	0.129215	43.63	45.41
GS Finance Corp.	40055AUB1	04/30/18	05/09/25	100.000	0.000	4.0400	69.11	0.119281	0.121690	0.124149	0.126656	0.129215	43.63	45.41
GS Finance Corp.	40055AUC9	04/30/18	05/09/28	100.000	0.000	4.3200	74.02	0.128083	0.130849	0.133676	0.136563	0.139513	46.90	48.95
GS Finance Corp.	40055AUD7	04/30/18	05/09/25	100.000	0.000	4.0400	69.11	0.119281	0.121690	0.124149	0.126656	0.129215	43.63	45.41
GS Finance Corp.	40055AUP0	04/30/18	11/10/25	100.000	0.000	4.0867	69.93	0.120758	0.123225	0.125743	0.128313	0.130935	44.17	45.99
GS Finance Corp.	40055AUQ8	04/30/18	11/10/25	100.000	0.000	4.0867	69.93	0.120758	0.123225	0.125743	0.128313	0.130935	44.17	45.99
GS Finance Corp.	40055AV79	04/03/18	04/01/21	100.000	0.000	3.1404	55.89	0.091392	0.092827	0.094284			33.42	8.49
GS Finance Corp.	40055AVN4	04/30/18	01/30/23	100.000	0.000	3.6788	62.82	0.106957	0.108925	0.110928	0.112969	0.115047	39.46	40.92
GS Finance Corp.	40055AVQ7	04/30/18	01/30/25	100.000	0.000	4.0014	68.46	0.116798	0.119134	0.121518	0.123949	0.126429	43.18	44.93
GS Finance Corp.	40055AVR5	04/30/18	10/30/25	100.000	0.000	4.0867	69.92	0.120620	0.123085	0.125600	0.128166	0.130785	44.17	45.99
GS Finance Corp.	40055AW37	04/27/18	04/29/26	100.000	0.000	4.0867	70.28	0.120648	0.123113	0.125628	0.128195	0.130815	44.19	46.01
GS Finance Corp.	40055AW45	04/27/18	04/29/24	100.000	0.000	3.8501	66.12	0.113266	0.115447	0.117669	0.119934	0.122243	41.44	43.05
GS Finance Corp.	40055AW52	04/30/18	10/31/23	100.000	0.000	3.7750	64.47	0.110911	0.113004	0.115137	0.117310	0.119524	40.56	42.11
GS Finance Corp.	40055AWC7	05/07/18	05/16/23	100.000	0.000	3.7100	62.57	0.108998	0.111020	0.113080	0.115177	0.117314	39.79	41.28
GS Finance Corp.	40055AWD5	04/30/18	05/09/28	100.000	0.000	4.3200	74.02	0.128083	0.130849	0.133676	0.136563	0.139513	46.90	48.95
GS Finance Corp.	40055AWP8	05/03/18	05/04/23	100.000	0.000	3.6800	62.48	0.107980	0.109967	0.111991	0.114051	0.116150	39.46	40.92
GS Finance Corp.	40055AWU7	05/03/18	05/04/23	100.000	0.000	3.6800	62.48	0.107980	0.109967	0.111991	0.114051	0.116150	39.46	40.92
GS Finance Corp.	40055AX44	05/03/18	05/05/20	100.000	0.000	2.1991	37.01	0.063131					7.83	
GS Finance Corp.	40055AXA0	04/11/18	04/09/21	100.000	0.000	3.1014	54.47	0.090206	0.091605	0.093026			32.96	9.12
GS Finance Corp.	40055AXU6	04/18/18	04/15/21	100.000	0.000	3.1207	54.18	0.090785	0.092202	0.093641			33.15	9.74
GS Finance Corp.	40055AYK7	04/26/18	05/07/25	100.000	0.000	3.9700	68.35	0.117117	0.119442	0.121813	0.124231	0.126697	42.83	44.55
GS Finance Corp.	40055AYL5	04/26/18	05/07/25	100.000	0.000	3.9700	68.35	0.117117	0.119442	0.121813	0.124231	0.126697	42.83	44.55
GS Finance Corp.	40055AYR2	04/26/18	10/28/25	100.000	0.000	4.0117	69.08	0.118305	0.120678	0.123098	0.125567	0.128086	43.32	45.07
GS Finance Corp.	40055AYT8	05/17/18	05/29/25	100.000	0.000	3.9900	66.23	0.117757	0.120107	0.122503	0.124947	0.127439	42.97	44.70

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40055AYU5	05/17/18	05/29/25	100.000	0.000	3.9900	66.23	0.117757	0.120107	0.122503	0.124947	0.127439	42.97	44.70
GS Finance Corp.	40055AYW1	05/17/18	05/29/25	100.000	0.000	3.9900	66.23	0.117757	0.120107	0.122503	0.124947	0.127439	42.97	44.70
GS Finance Corp.	40055AZ67	05/09/18	05/08/25	100.000	0.000	3.9777	66.96	0.117204	0.119535	0.121913	0.124337	0.126810	42.86	44.58
GS Finance Corp.	40055AZG5	05/02/18	05/15/28	100.000	0.000	4.2400	72.37	0.125620	0.128283	0.131002	0.133780	0.136616	45.95	47.92
GS Finance Corp.	40055AZL4	05/30/18	05/30/25	100.000	0.000	4.0099	65.03	0.118223	0.120593	0.123011	0.125477	0.127993	43.14	44.88
GS Finance Corp.	40055AZM2	05/30/18	05/30/25	100.000	0.000	4.0099	65.03	0.118223	0.120593	0.123011	0.125477	0.127993	43.14	44.88
GS Finance Corp.	40055AZN0	05/23/18	05/23/33*	100.000	6.250	4.5052	71.61	0.121792	0.120623				28.27*	
GS Finance Corp.	40055AZP5	05/17/18	05/30/28	100.000	0.000	4.2500	70.65	0.125935	0.128611	0.131344	0.134135	0.136986	45.99	47.96
GS Finance Corp.	40055AZX8	05/29/18	05/29/24	100.000	0.000	3.9300	63.82	0.115730	0.118004	0.120322	0.122687	0.125098	42.22	43.89
GS Finance Corp.	40055AZY6	05/29/18	05/29/26	100.000	0.000	4.1267	67.09	0.121873	0.124388	0.126955	0.129574	0.132248	44.49	46.34
GS Finance Corp.	40055Q2D3	05/30/18	05/30/23*	100.000	VARIES	2.7000	42.31	0.073605	0.073921				11.04*	
GS Finance Corp.	40055Q2P6	05/25/18	05/30/23	100.000	0.000	3.7700	61.61	0.110814	0.112903	0.115031	0.117199	0.119408	40.40	41.94
GS Finance Corp.	40055Q2R2	05/04/18	05/02/24	100.000	1.450	3.8675	65.26	0.112173	0.112784	0.114965	0.115631	0.117867	40.66	41.68
GS Finance Corp.	40055Q2V3	05/25/18	05/28/25	100.000	0.000	4.0600	66.46	0.119827	0.122259	0.124741	0.127273	0.129857	43.74	45.53
GS Finance Corp.	40055Q2W1	05/17/18	05/29/25	100.000	0.000	3.9900	66.23	0.117757	0.120107	0.122503	0.124947	0.127439	42.97	44.70
GS Finance Corp.	40055Q2X9	05/17/18	05/29/25	100.000	0.000	3.9900	66.23	0.117757	0.120107	0.122503	0.124947	0.127439	42.97	44.70
GS Finance Corp.	40055Q3C4	05/30/18	02/27/25	100.000	0.000	3.9600	64.27	0.115493	0.117780	0.120112	0.122490	0.124916	42.56	44.26
GS Finance Corp.	40055Q3E0	05/30/18	03/01/23	100.000	0.000	3.6601	59.30	0.106399	0.108346	0.110329	0.112348	0.114404	39.13	40.57
GS Finance Corp.	40055Q3F7	05/30/18	05/30/28	100.000	0.000	4.3000	69.84	0.127316	0.130053	0.132849	0.135706	0.138623	46.50	48.52
GS Finance Corp.	40055Q3G5	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q3H3	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q3J9	05/30/18	06/08/28	100.000	0.000	4.3000	69.85	0.127437	0.130177	0.132976	0.135835	0.138755	46.50	48.52
GS Finance Corp.	40055Q3K6	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q3L4	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q3M2	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q3N0	05/30/18	06/08/28	100.000	0.000	4.3000	69.85	0.127437	0.130177	0.132976	0.135835	0.138755	46.50	48.52
GS Finance Corp.	40055Q3P5	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q3R1	05/30/18	11/28/25	100.000	0.000	4.0503	65.70	0.119458	0.121877	0.124345	0.126863	0.129433	43.60	45.39
GS Finance Corp.	40055Q3S9	05/30/18	06/08/28	100.000	0.000	4.3000	69.85	0.127437	0.130177	0.132976	0.135835	0.138755	46.50	48.52
GS Finance Corp.	40055Q3U4	05/30/18	12/11/25	100.000	0.000	4.0583	65.83	0.119883	0.122316	0.124798	0.127330	0.129914	43.69	45.49
GS Finance Corp.	40055Q3V2	05/30/18	06/12/28	100.000	0.000	4.3000	69.85	0.127498	0.130239	0.133039	0.135899	0.138821	46.50	48.52
GS Finance Corp.	40055Q4M1	05/30/18	06/10/25	100.000	0.000	4.0101	65.03	0.118357	0.120731	0.123151	0.125620	0.128139	43.14	44.88
GS Finance Corp.	40055Q4W9	06/06/18	06/19/23	100.000	0.000	3.7000	59.25	0.108733	0.110744	0.112793	0.114880	0.117005	39.55	41.03
GS Finance Corp.	40055Q5H1	06/05/18	06/05/23	100.000	0.000	3.6299	58.21	0.106421	0.108353	0.110320	0.112322	0.114360	38.76	40.18
GS Finance Corp.	40055Q5L2	06/05/18	06/05/23	100.000	0.000	3.6299	58.21	0.106421	0.108353	0.110320	0.112322	0.114360	38.76	40.18
GS Finance Corp.	40055Q5N8	06/05/18	06/04/20	100.000	0.000	2.3298	37.10	0.067001					10.25	
GS Finance Corp.	40055Q6F4	05/29/18	06/07/23	100.000	0.000	3.7299	60.51	0.109606	0.111650	0.113732	0.115853	0.118014	39.93	41.43
GS Finance Corp.	40055Q6X5	05/25/18	11/25/26	100.000	0.000	4.2450	69.56	0.125587	0.128252	0.130974	0.133754	0.136593	45.88	47.85
GS Finance Corp.	40055QA28	05/31/18	06/12/25	100.000	0.000	3.8600	62.55	0.113697	0.115892	0.118128	0.120408	0.122732	41.41	43.02
GS Finance Corp.	40055QA51	05/24/18	06/05/25	100.000	0.000	4.0800	66.92	0.120563	0.123023	0.125533	0.128094	0.130707	43.97	45.79
GS Finance Corp.	40055QA69	05/24/18	08/26/25	100.000	0.000	4.1042	67.38	0.119976	0.122439	0.124951	0.127515	0.130132	44.26	46.09
GS Finance Corp.	40055QA88	06/04/18	06/13/25	100.000	0.000	3.9400	63.41	0.116155	0.118443	0.120777	0.123156	0.125582	42.31	43.99

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
GS Finance Corp.	40055QAD4	06/04/18	06/13/25*	100.000	0.000	3.9400	63.41	0.116155	0.118443						19.05*	
GS Finance Corp.	40055QAH5	05/31/18	05/27/21	100.000	0.000	3.2181	51.96	0.093751	0.095260	0.096793					34.13	14.13
GS Finance Corp.	40055QAJ1	05/31/18	05/28/21	100.000	0.000	3.2182	51.96	0.093763	0.095271	0.096804					34.13	14.23
GS Finance Corp.	40055QAK8	05/31/18	06/12/25	100.000	0.000	3.8600	62.55	0.113697	0.115892	0.118128	0.120408	0.122732			41.41	43.02
GS Finance Corp.	40055QAR3	06/15/18	06/26/25	100.000	0.000	4.0700	64.22	0.120248	0.122695	0.125192	0.127740	0.130339			43.75	45.55
GS Finance Corp.	40055QAS1	06/15/18	06/26/25	100.000	0.000	4.0700	64.22	0.120248	0.122695	0.125192	0.127740	0.130339			43.75	45.55
GS Finance Corp.	40055QAU6	06/15/18	06/26/25	100.000	0.000	4.0700	64.22	0.120248	0.122695	0.125192	0.127740	0.130339			43.75	45.55
GS Finance Corp.	40055QAV4	06/15/18	06/26/25	100.000	0.000	4.0700	64.22	0.120248	0.122695	0.125192	0.127740	0.130339			43.75	45.55
GS Finance Corp.	40055QAZ5	06/01/18	06/12/25	100.000	0.000	3.8600	62.43	0.113685	0.115879	0.118116	0.120395	0.122719			41.41	43.02
GS Finance Corp.	40055QB84	06/29/18	07/11/25	100.000	0.000	4.0800	62.72	0.118166	0.120577	0.123037	0.125547	0.128108			43.80	45.61
GS Finance Corp.	40055QB92	06/29/18	07/11/25	100.000	0.000	4.0800	62.72	0.118166	0.120577	0.123037	0.125547	0.128108			43.80	45.61
GS Finance Corp.	40055QBA9	06/29/18	07/11/25	100.000	0.000	4.0800	62.72	0.118166	0.120577	0.123037	0.125547	0.128108			43.80	45.61
GS Finance Corp.	40055QBB7	06/29/18	07/11/25	100.000	0.000	4.0800	62.72	0.118166	0.120577	0.123037	0.125547	0.128108			43.80	45.61
GS Finance Corp.	40055QBF8	06/29/18	07/01/25	100.000	0.000	4.1000	63.01	0.121067	0.123549	0.126081	0.128666			44.03	45.85	
GS Finance Corp.	40055QBG6	06/29/18	07/03/23	100.000	0.000	3.7800	58.00	0.109053	0.111114	0.113214	0.115354	0.117534			40.37	41.91
GS Finance Corp.	40055QBK7	06/08/18	10/08/26	100.000	0.000	4.1144	65.87	0.120672	0.123154	0.125688	0.128273	0.130912			44.30	46.15
GS Finance Corp.	40055QBU5	06/29/18	07/01/24	100.000	0.000	3.9250	60.27	0.115597	0.117866	0.120179	0.122538			42.02	43.69	
GS Finance Corp.	40055QC42	06/29/18	07/01/26	100.000	0.000	4.1733	64.16	0.123364	0.125938	0.128566	0.131249			44.87	46.77	
GS Finance Corp.	40055QC59	06/05/18	06/13/28	100.000	0.000	4.2300	68.06	0.125231	0.127880	0.130584	0.133346	0.136166			45.66	47.61
GS Finance Corp.	40055QCH3	06/29/18	07/11/28	100.000	0.000	4.3600	67.12	0.126633	0.129394	0.132215	0.135097	0.138042			47.03	49.11
GS Finance Corp.	40055QCJ9	06/29/18	07/11/28	100.000	0.000	4.3600	67.12	0.126633	0.129394	0.132215	0.135097	0.138042			47.03	49.11
GS Finance Corp.	40055QCK6	06/29/18	07/11/28*	100.000	0.000	4.3600	67.12	0.126633							1.14*	
GS Finance Corp.	40055QCL4	06/29/18	07/11/25*	100.000	0.000	4.0800	62.72	0.118166	0.120577						22.76*	
GS Finance Corp.	40055QCM2	06/29/18	03/30/23	100.000	0.000	3.7238	57.21	0.108336	0.110353	0.112408	0.114501	0.116632			39.73	41.23
GS Finance Corp.	40055QCN0	06/29/18	12/31/25	100.000	0.000	4.1267	63.43	0.121889	0.124404	0.126970	0.129590	0.132264			44.34	46.19
GS Finance Corp.	40055QCQ3	06/29/18	03/31/21	100.000	0.000	3.1168	47.73	0.090002	0.091405	0.092829					32.91	8.26
GS Finance Corp.	40055QCS9	06/29/18	03/31/25	100.000	0.000	4.0414	62.20	0.118036	0.120421	0.122855	0.125337	0.127870			43.36	45.13
GS Finance Corp.	40055QCU4	06/29/18	07/11/25	100.000	0.000	4.0800	62.72	0.118166	0.120577	0.123037	0.125547	0.128108			43.80	45.61
GS Finance Corp.	40055QCV2	06/29/18	06/29/23	100.000	0.000	3.7700	57.84	0.110756	0.112844	0.114971	0.117138	0.119347			40.26	41.79
GS Finance Corp.	40055QCW0	06/29/18	06/29/23	100.000	0.000	3.7700	57.84	0.110756	0.112844	0.114971	0.117138	0.119347			40.26	41.79
GS Finance Corp.	40055QDU3	06/29/18	07/11/28	100.000	0.000	4.3600	67.12	0.126633	0.129394	0.132215	0.135097	0.138042			47.03	49.11
GS Finance Corp.	40055QE24	06/20/18	09/18/20	100.000	0.000	2.4557	38.10	0.070320	0.071183						18.23	
GS Finance Corp.	40055QE40	06/29/18	12/29/23	100.000	0.000	3.7950	58.24	0.111533	0.113649	0.115805	0.118003	0.120242			40.54	42.09
GS Finance Corp.	40055QE81	06/20/18	03/22/21	100.000	1.000	3.1243	48.35	0.089572	0.090537	0.091517					32.45	7.41
GS Finance Corp.	40055QEC2	07/05/18	07/02/20	100.000	0.000	2.3698	35.70	0.067383	0.068182						12.34	
GS Finance Corp.	40055QED0	07/05/18	07/05/23	100.000	0.000	3.7500	56.88	0.108111	0.110138	0.112203	0.114307	0.116450			40.00	41.52
GS Finance Corp.	40055QEJ7	07/05/18	10/04/21	100.000	0.000	3.4201	51.86	0.099110	0.100804	0.102528	0.104281				36.28	28.31
GS Finance Corp.	40055QEK4	07/05/18	07/18/23	100.000	0.000	3.7500	56.90	0.108257	0.110287	0.112354	0.114461	0.116607			40.01	41.52
GS Finance Corp.	40055QEU2	07/06/18	07/18/23	100.000	0.000	3.7600	56.95	0.108545	0.110586	0.112665	0.114783	0.116941			40.11	41.64
GS Finance Corp.	40055QFR8	06/20/18	06/18/21	100.000	0.000	3.3057	51.47	0.096436	0.098029	0.099650					35.05	16.64
GS Finance Corp.	40055QFW7	06/29/18	07/10/26*	100.000	0.000	4.1733	64.18	0.120968							1.09*	
GS Finance Corp.	40055QFZ0	06/27/18	07/11/28	100.000	0.000	4.3800	67.69	0.127270	0.130057	0.132905	0.135816	0.138790			47.28	49.37

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40055QGB2	06/29/18	12/31/25	100.000	0.000	4.1267	63.43	0.121889	0.124404	0.126970	0.129590	0.132264	44.34	46.19
GS Finance Corp.	40055QGE6	06/27/18	06/27/23	100.000	5.000	3.5005	52.50	0.096505	0.097056	0.097430	0.097637	0.097698	34.84	35.11
GS Finance Corp.	40055QGV8	07/17/18	07/28/25	100.000	0.000	4.0100	59.53	0.116042	0.118368	0.120741	0.123162	0.125632	42.91	44.65
GS Finance Corp.	40055QGW6	07/17/18	07/28/25	100.000	0.000	4.0100	59.53	0.116042	0.118368	0.120741	0.123162	0.125632	42.91	44.65
GS Finance Corp.	40055QGX4	07/17/18	07/28/25	100.000	0.000	4.0100	59.53	0.116042	0.118368	0.120741	0.123162	0.125632	42.91	44.65
GS Finance Corp.	40055QGY2	07/17/18	07/28/25	100.000	0.000	4.0100	59.53	0.116042	0.118368	0.120741	0.123162	0.125632	42.91	44.65
GS Finance Corp.	40055QHK1	06/28/18	07/10/25	100.000	0.000	4.0800	62.84	0.118166	0.120577	0.123037	0.125547	0.128108	43.81	45.61
GS Finance Corp.	40055QJ52	07/31/18	07/30/26	100.000	0.000	4.1364	59.87	0.119703	0.122179	0.124706	0.127285	0.129917	44.29	46.15
GS Finance Corp.	40055QJ60	07/31/18	07/31/24	100.000	0.000	3.9250	56.75	0.113350	0.115574	0.117843	0.120155	0.122513	41.88	43.54
GS Finance Corp.	40055QK68	08/06/18	08/04/23	100.000	0.000	3.7554	53.61	0.108249	0.110281	0.112352	0.114462	0.116611	39.94	41.45
GS Finance Corp.	40055QKC5	07/27/18	08/23/23	100.000	0.000	3.7600	54.69	0.108703	0.110746	0.112828	0.114949	0.117110	40.03	41.55
GS Finance Corp.	40055QKF8	07/17/18	07/26/28	100.000	0.000	4.2500	63.16	0.123256	0.125876	0.128551	0.131282	0.134072	45.66	47.63
GS Finance Corp.	40055QKK7	07/27/18	08/25/25	100.000	0.000	4.0300	58.69	0.116866	0.119221	0.121623	0.124073	0.126574	43.09	44.85
GS Finance Corp.	40055QKV3	07/31/18	04/29/21	100.000	0.000	3.0668	44.21	0.088488	0.089845	0.091223			32.27	10.76
GS Finance Corp.	40055QKW1	07/31/18	05/01/25	100.000	0.000	4.0263	58.31	0.117573	0.119940	0.122355	0.124818	0.127330	43.04	44.79
GS Finance Corp.	40055QKX9	07/31/18	05/01/23	100.000	0.000	3.7275	53.91	0.108451	0.110472	0.112531	0.114628	0.116765	39.65	41.14
GS Finance Corp.	40055QKY7	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QKZ4	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QL26	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QL75	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QLC4	07/31/18	01/29/26	100.000	0.000	4.0947	59.25	0.118434	0.120858	0.123333	0.125858	0.128435	43.82	45.63
GS Finance Corp.	40055QLD2	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QLG5	07/31/18	08/09/28	100.000	0.000	4.3100	62.45	0.125073	0.127768	0.130522	0.133335	0.136208	46.29	48.30
GS Finance Corp.	40055QLH3	07/31/18	08/09/28	100.000	0.000	4.3100	62.45	0.125073	0.127768	0.130522	0.133335	0.136208	46.29	48.30
GS Finance Corp.	40055QLJ9	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QLK6	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QLN0	08/06/18	08/15/23	100.000	0.000	3.8000	54.27	0.109707	0.111792	0.113916	0.116080	0.118286	40.44	41.99
GS Finance Corp.	40055QLQ3	08/03/18	08/03/23	100.000	0.000	3.7700	54.14	0.108707	0.110756	0.112844	0.114971	0.117138	40.12	41.64
GS Finance Corp.	40055QLS9	08/03/18	11/03/21	100.000	0.000	3.4639	49.73	0.100443	0.102182	0.103952	0.105752		36.68	31.72
GS Finance Corp.	40055QLZ3	08/03/18	08/05/20	100.000	0.000	2.4101	34.40	0.068579	0.069405				14.82	
GS Finance Corp.	40055QM66	07/31/18	08/02/21	100.000	0.000	3.4500	49.77	0.099187	0.100898	0.102639	0.104409		36.53	21.98
GS Finance Corp.	40055QMJ8	07/31/18	08/11/25	100.000	0.000	4.0600	58.76	0.117550	0.119936	0.122371	0.124855	0.127390	43.42	45.20
GS Finance Corp.	40055QMS8	07/17/18	01/12/21	100.000	1.200	2.7520	40.36	0.077611	0.078220	0.078838			28.26	0.87
GS Finance Corp.	40055QMW9	07/27/18	07/29/25	100.000	0.000	4.0300	58.65	0.116526	0.118874	0.121269	0.123713	0.126206	43.09	44.85
GS Finance Corp.	40055QNJ7	07/31/18	08/12/25	100.000	0.000	4.0601	58.76	0.117563	0.119950	0.122385	0.124869	0.127404	43.42	45.20
GS Finance Corp.	40055QNS7	08/16/18	08/27/25	100.000	0.000	3.9600	55.45	0.114536	0.116804	0.119117	0.121475	0.123881	42.21	43.90
GS Finance Corp.	40055QPA4	08/31/18	09/07/21	100.000	0.000	3.3700	45.70	0.096856	0.098488	0.100147	0.101835		35.54	24.94
GS Finance Corp.	40055QPB2	08/31/18	09/02/26	100.000	0.000	4.0567	55.17	0.117329	0.119709	0.122137	0.124614	0.127142	43.24	45.01
GS Finance Corp.	40055QPC0	08/31/18	09/03/24	100.000	0.000	3.8250	51.97	0.110389	0.112500	0.114652	0.116844	0.119079	40.62	42.19
GS Finance Corp.	40055QQ96	08/31/18	09/20/23	100.000	0.000	3.6399	49.44	0.105035	0.106946	0.108893	0.110874	0.112892	38.55	39.96
GS Finance Corp.	40055QQB1	08/31/18	09/22/25	100.000	0.000	3.9200	53.31	0.113471	0.115696	0.117963	0.120275	0.122633	41.69	43.35
GS Finance Corp.	40055QR20	08/14/18	08/14/21	100.000	VARIABLE	3.0409	41.84	0.083865	0.084289	0.084521	0.084574		30.36	18.86

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
GS Finance Corp.	40055QR61	08/31/18	06/03/21	100.000	0.000	3.0618	41.48	0.088369	0.089722	0.091095				32.13	13.85
GS Finance Corp.	40055QR79	08/31/18	06/02/23	100.000	0.000	3.6500	49.58	0.106103	0.108039	0.110011	0.112019	0.114063		38.66	40.08
GS Finance Corp.	40055QR87	08/31/18	06/02/25	100.000	0.000	3.8963	52.99	0.113609	0.115822	0.118078	0.120379	0.122724		41.43	43.06
GS Finance Corp.	40055QR95	08/31/18	03/04/26	100.000	0.000	4.0083	54.51	0.115901	0.118224	0.120593	0.123010	0.125475		42.69	44.42
GS Finance Corp.	40055QRD6	08/16/18	08/12/20	100.000	0.000	2.4100	33.50	0.068548	0.069374					15.30	
GS Finance Corp.	40055QRL8	08/08/18	08/05/21	100.000	0.000	3.2862	46.62	0.094284	0.095833	0.097408	0.099008			34.68	21.13
GS Finance Corp.	40055QRR5	08/31/18	09/12/25	100.000	0.000	3.9600	53.85	0.114551	0.116819	0.119132	0.121491	0.123896		42.15	43.83
GS Finance Corp.	40055QRV6	08/08/18	08/19/25*	100.000	0.000	4.0000	56.95	0.115741	0.118056					26.81*	
GS Finance Corp.	40055QRY0	08/31/18	09/12/25	100.000	0.000	3.9600	53.85	0.114551	0.116819	0.119132	0.121491	0.123896		42.15	43.83
GS Finance Corp.	40055QRZ7	08/31/18	09/12/25	100.000	0.000	3.9600	53.85	0.114551	0.116819	0.119132	0.121491	0.123896		42.15	43.83
GS Finance Corp.	40055QS29	08/31/18	09/12/25	100.000	0.000	3.9600	53.85	0.114551	0.116819	0.119132	0.121491	0.123896		42.15	43.83
GS Finance Corp.	40055QS78	08/31/18	09/12/28	100.000	0.000	4.2500	57.87	0.123300	0.125920	0.128596	0.131329	0.134120		45.44	47.39
GS Finance Corp.	40055QS94	09/07/18	09/08/23	100.000	0.000	3.7000	49.50	0.106627	0.108599	0.110609	0.112655	0.114739		39.19	40.65
GS Finance Corp.	40055QSB9	08/08/18	02/06/26	100.000	0.000	4.0319	57.39	0.116532	0.118881	0.121278	0.123723	0.126217		43.06	44.82
GS Finance Corp.	40055QSC7	08/08/18	02/06/26	100.000	0.000	4.0319	57.39	0.116532	0.118881	0.121278	0.123723	0.126217		43.06	44.82
GS Finance Corp.	40055QSF0	09/06/18	09/03/21	100.000	0.000	3.2375	43.32	0.092842	0.094345	0.095872	0.097424			34.05	23.48
GS Finance Corp.	40055QSN3	09/06/18	09/06/23	100.000	0.000	3.6500	48.92	0.105123	0.107041	0.108995	0.110984	0.113009		38.63	40.06
GS Finance Corp.	40055QSR4	09/06/18	09/03/20	100.000	0.000	2.4899	33.21	0.070882	0.071764					17.31	
GS Finance Corp.	40055QSU7	08/09/18	08/13/25	100.000	0.000	3.9699	56.39	0.114748	0.117026	0.119349	0.121718	0.124134		42.35	44.05
GS Finance Corp.	40055QSZ6	08/13/18	02/12/20	100.000	0.000	2.4094	33.70	0.068546						2.81	
GS Finance Corp.	40055QTG7	09/04/18	09/08/25	100.000	0.000	3.9400	53.11	0.113848	0.116091	0.118378	0.120710	0.123088		41.90	43.57
GS Finance Corp.	40055QU67	09/05/18	01/03/20	100.000	0.000	2.4899	33.28	0.070597						0.14	
GS Finance Corp.	40055QU83	08/30/18	03/03/22	100.000	0.000	3.4200	46.39	0.098305	0.099986	0.101696	0.103435	0.105204		36.09	37.34
GS Finance Corp.	40055QUP5	09/19/18	09/30/25	100.000	0.000	4.0500	52.87	0.117247	0.119621	0.122043	0.124515	0.127036		43.07	44.83
GS Finance Corp.	40055QUQ3	09/19/18	09/30/25	100.000	0.000	4.0500	52.87	0.117247	0.119621	0.122043	0.124515	0.127036		43.07	44.83
GS Finance Corp.	40055QUR1	09/19/18	09/30/25	100.000	0.000	4.0500	52.87	0.117247	0.119621	0.122043	0.124515	0.127036		43.07	44.83
GS Finance Corp.	40055QUU4	09/28/18	10/09/25	100.000	0.000	4.1100	52.59	0.119055	0.121502	0.123998	0.126547	0.129147		43.71	45.52
GS Finance Corp.	40055QUW0	09/28/18	10/09/25	100.000	0.000	4.1100	52.59	0.119055	0.121502	0.123998	0.126547	0.129147		43.71	45.52
GS Finance Corp.	40055QUY6	09/28/18	10/09/25	100.000	0.000	4.1100	52.59	0.119055	0.121502	0.123998	0.126547	0.129147		43.71	45.52
GS Finance Corp.	40055QUZ3	09/28/18	10/09/25	100.000	0.000	4.1100	52.59	0.119055	0.121502	0.123998	0.126547	0.129147		43.71	45.52
GS Finance Corp.	40055QV58	09/04/18	09/04/25	100.000	0.000	3.9600	53.38	0.114399	0.116664	0.118974	0.121329	0.123732		42.13	43.81
GS Finance Corp.	40055QV90	09/28/18	10/09/25	100.000	0.000	4.1100	52.59	0.119055	0.121502	0.123998	0.126547	0.129147		43.71	45.52
GS Finance Corp.	40055QVB5	09/04/18	09/06/23	100.000	0.000	3.6999	49.82	0.106636	0.108609	0.110618	0.112664	0.114749		39.20	40.67
GS Finance Corp.	40055QVC3	09/28/18	10/10/28	100.000	0.000	4.3700	55.98	0.126936	0.129709	0.132543	0.135439	0.138399		46.65	48.71
GS Finance Corp.	40055QVY5	09/28/18	10/04/21	100.000	0.000	3.5401	45.19	0.101908	0.103712	0.105547	0.107416			37.33	29.15
GS Finance Corp.	40055QWN8	09/28/18	09/30/24	100.000	0.000	3.9849	50.96	0.115174	0.117468	0.119809	0.122196	0.124631		42.30	44.00
GS Finance Corp.	40055QWR9	09/28/18	09/30/26	100.000	0.000	4.1967	53.71	0.121546	0.124097	0.126700	0.129359	0.132073		44.68	46.58
GS Finance Corp.	40055QX64	10/04/18	04/06/21	100.000	0.000	2.9167	36.64	0.083414	0.084630	0.085864				30.46	8.16
GS Finance Corp.	40055QXN7	09/10/18	09/19/25	100.000	0.000	3.9900	53.11	0.115415	0.117718	0.120066	0.122461	0.124905		42.44	44.15
GS Finance Corp.	40055QXT4	10/03/18	10/01/21	100.000	0.000	3.4028	42.92	0.097748	0.099411	0.101102	0.102822			35.79	27.61
GS Finance Corp.	40055QXX5	09/28/18	06/30/25	100.000	0.000	4.0788	52.18	0.119198	0.121629	0.124110	0.126641	0.129223		43.35	45.14
GS Finance Corp.	40055QXZ0	09/28/18	06/30/21	100.000	0.000	3.2451	41.37	0.093861	0.095384	0.096932				34.07	17.35

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40055QY48	09/28/18	06/29/23	100.000	0.000	3.8199	48.81	0.111265	0.113390	0.115556	0.117763	0.120012	40.45	42.01
GS Finance Corp.	40055QY55	10/03/18	10/01/20	100.000	0.000	2.5299	31.80	0.072054	0.072965				19.62	
GS Finance Corp.	40055QY63	10/03/18	10/03/23	100.000	0.000	3.8100	48.13	0.109905	0.111998	0.114132	0.116306	0.118522	40.31	41.87
GS Finance Corp.	40055QY44	10/03/18	10/17/23	100.000	0.000	3.8100	48.15	0.110068	0.112165	0.114301	0.116479	0.118698	40.32	41.87
GS Finance Corp.	40055QYQ9	09/14/18	03/16/21	100.000	0.000	2.8918	37.97	0.082682	0.083878	0.085091			30.23	6.38
GS Finance Corp.	40055QZU9	10/09/18	11/04/20	100.000	0.000	2.5302	31.38	0.072199	0.073113				22.04	
GS Finance Corp.	40056E3E6	10/31/18	10/29/21	100.000	0.000	3.4612	40.98	0.099493	0.101215	0.102966	0.104748		36.34	31.00
GS Finance Corp.	40056E3F3	10/31/18	10/29/26	100.000	0.000	4.2586	50.57	0.123371	0.125998	0.128680	0.131420	0.134219	45.22	47.16
GS Finance Corp.	40056E3G1	10/31/18	10/31/24	100.000	0.000	4.0300	47.81	0.116501	0.118848	0.121243	0.123686	0.126178	42.65	44.39
GS Finance Corp.	40056E4Q8	10/05/18	10/05/30*	100.000	VARIABLES	3.3003	40.25	0.088022	0.088922				24.28*	
GS Finance Corp.	40056E4U9	10/31/18	07/29/21	100.000	0.000	3.1646	37.45	0.089994	0.091418	0.092865	0.094334		33.09	19.58
GS Finance Corp.	40056E4V7	10/31/18	07/31/23	100.000	0.000	3.8487	45.66	0.110013	0.112130	0.114288	0.116487	0.118729	40.63	42.21
GS Finance Corp.	40056E4W5	10/31/18	04/30/26	100.000	0.000	4.2103	49.98	0.121928	0.124495	0.127116	0.129792	0.132524	44.67	46.57
GS Finance Corp.	40056E4X3	10/31/18	07/31/25	100.000	0.000	4.1350	49.11	0.118448	0.120897	0.123397	0.125948	0.128552	43.83	45.66
GS Finance Corp.	40056E5Q7	11/06/18	05/06/21	100.000	0.000	3.0168	35.14	0.086347	0.087650	0.088972			31.46	11.12
GS Finance Corp.	40056E6A1	11/05/18	11/05/20	100.000	0.000	2.6801	31.26	0.076457	0.077482				23.43	
GS Finance Corp.	40056E6K9	11/05/18	11/04/21	100.000	0.000	3.5292	41.29	0.101513	0.103304	0.105127	0.106982		37.07	32.19
GS Finance Corp.	40056E6S2	10/31/18	11/12/25	100.000	0.000	4.1700	49.51	0.120881	0.123401	0.125974	0.128601	0.131282	44.22	46.08
GS Finance Corp.	40056E6W3	11/05/18	11/03/23	100.000	0.000	3.9463	46.24	0.113965	0.116213	0.118506	0.120845	0.123229	41.70	43.36
GS Finance Corp.	40056EA24	10/30/18	11/10/25*	100.000	0.000	4.2200	50.11	0.122364	0.124946				38.15*	
GS Finance Corp.	40056EA32	10/12/18	10/24/25	100.000	0.000	4.2199	52.31	0.122392	0.124974	0.127611	0.130303	0.133053	44.88	46.79
GS Finance Corp.	40056EA65	10/24/18	10/20/21*	100.000	0.000	3.5292	42.41	0.101484					8.42*	
GS Finance Corp.	40056EA81	10/29/18	04/28/22	100.000	0.000	3.6667	43.55	0.105612	0.107548	0.109520	0.111528	0.113572	38.61	40.04
GS Finance Corp.	40056EAL2	09/28/18	09/28/23	100.000	0.000	3.8299	48.94	0.110501	0.112617	0.114773	0.116971	0.119211	40.56	42.13
GS Finance Corp.	40056EAS7	10/17/18	10/15/20	100.000	0.000	2.5299	30.79	0.072054	0.072965				20.63	
GS Finance Corp.	40056EB49	10/24/18	10/22/21	100.000	0.000	3.5584	42.76	0.102374	0.104196	0.106050	0.107937		37.44	31.20
GS Finance Corp.	40056EB72	10/22/18	10/21/21	100.000	0.000	3.5292	42.61	0.101513	0.103304	0.105127	0.106982		37.12	30.82
GS Finance Corp.	40056EBC1	10/23/18	11/02/26*	100.000	0.000	4.3200	52.19	0.125376	0.128084				38.23*	
GS Finance Corp.	40056EBM9	10/24/18	10/21/21	100.000	0.000	3.5584	42.76	0.102363	0.104184	0.106037	0.107924		37.44	31.09
GS Finance Corp.	40056EBW7	11/07/18	05/06/21	100.000	0.000	2.9564	34.35	0.084561	0.085811	0.087079			30.81	10.88
GS Finance Corp.	40056EEG9	11/30/18	12/02/26	100.000	0.000	4.4667	49.19	0.129711	0.132608	0.135570	0.138597	0.141693	47.39	49.53
GS Finance Corp.	40056EEH7	11/30/18	12/02/21	100.000	0.000	3.7900	41.65	0.109328	0.111400	0.113511	0.115662		39.85	37.96
GS Finance Corp.	40056EEJ3	11/30/18	12/03/24	100.000	0.000	4.2600	46.88	0.123471	0.126101	0.128787	0.131530	0.134332	45.07	47.01
GS Finance Corp.	40056EEQ7	11/30/18	08/31/23	100.000	0.000	4.0588	44.70	0.116199	0.118544	0.120963	0.123390	0.125922	42.83	44.59
GS Finance Corp.	40056EER5	11/30/18	09/01/21	100.000	0.000	3.4558	37.99	0.098507	0.100209	0.101940	0.103702		36.18	24.78
GS Finance Corp.	40056EES3	11/30/18	09/02/25	100.000	0.000	4.3363	47.81	0.124428	0.127125	0.129882	0.132698	0.135575	45.93	47.94
GS Finance Corp.	40056EET1	11/30/18	06/01/26	100.000	0.000	4.4283	48.76	0.128531	0.131377	0.134286	0.137259	0.140298	46.96	49.06
GS Finance Corp.	40056EFT0	12/05/18	12/03/21	100.000	0.000	3.7236	40.38	0.107297	0.109295	0.111330	0.113403		39.10	37.33
GS Finance Corp.	40056EFW3	12/05/18	12/03/20	100.000	0.000	2.7401	29.62	0.078202	0.079273				26.16	
GS Finance Corp.	40056EFX1	12/05/18	12/05/23	100.000	0.000	4.1700	45.27	0.120713	0.123230	0.125800	0.128423	0.131100	44.04	45.90
GS Finance Corp.	40056EGA0	11/30/18	11/30/28	100.000	0.000	4.6200	50.90	0.134332	0.137435	0.140610	0.143858	0.147181	49.11	51.41
GS Finance Corp.	40056EGG7	11/29/18	06/01/22	100.000	0.000	3.8525	42.45	0.111201	0.113343	0.115526	0.117751	0.120020	40.55	42.12

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
GS Finance Corp.	40056EGW2	11/20/18	11/18/21	100.000	0.000	3.5875	40.43	0.103239	0.105091	0.106976	0.108895			37.66	34.26
GS Finance Corp.	40056EJ41	12/27/18	01/10/29*	100.000	0.000	4.7400	48.54	0.135017						0.95*	
GS Finance Corp.	40056EJ66	12/27/18	01/08/26*	100.000	0.000	4.6100	47.19	0.131192						0.92*	
GS Finance Corp.	40056EJ74	12/27/18	01/08/26*	100.000	0.000	4.6100	47.19	0.131192						0.92*	
GS Finance Corp.	40056EJ82	12/27/18	01/08/26*	100.000	0.000	4.6100	47.19	0.131192						0.92*	
GS Finance Corp.	40056EJA7	12/27/18	01/10/29*	100.000	0.000	4.7400	48.54	0.135017						0.95*	
GS Finance Corp.	40056EJD1	01/03/19	12/31/21	100.000	0.000	3.7624	37.77	0.108446	0.110486	0.112564	0.114682			39.41	40.79
GS Finance Corp.	40056EJE9	01/03/19	01/17/24*	100.000	0.000	4.2401	42.64	0.120475						1.57*	
GS Finance Corp.	40056EJF6	12/05/18	12/02/20	100.000	0.000	2.7401	29.62	0.078195	0.079266					26.08	
GS Finance Corp.	40056EJQ2	12/28/18	12/27/24	100.000	0.000	4.4909	45.81	0.130395	0.133323	0.136317	0.139378	0.142507		47.49	49.65
GS Finance Corp.	40056EJS8	12/06/18	12/08/22	100.000	0.000	4.0067	43.36	0.115828	0.118149	0.120516	0.122930	0.125393		42.22	43.93
GS Finance Corp.	40056EK23	12/28/18	12/24/21	100.000	0.000	3.9180	39.91	0.113091	0.115307	0.117566	0.119869			41.14	41.92
GS Finance Corp.	40056EKC1	12/27/18	12/27/28	100.000	0.000	4.7400	48.51	0.137982	0.141252	0.144600	0.148027	0.151535		50.29	52.70
GS Finance Corp.	40056EKK3	12/27/18	09/24/21	100.000	0.000	3.5734	36.54	0.101907	0.103728	0.105581	0.107468			37.37	28.11
GS Finance Corp.	40056EKL1	12/27/18	09/26/23	100.000	0.000	4.3301	44.39	0.124200	0.126889	0.129636	0.132442	0.135310		45.71	47.71
GS Finance Corp.	40056EKM9	12/27/18	09/25/25	100.000	0.000	4.5267	46.43	0.130012	0.132954	0.135964	0.139041	0.142188		47.91	50.10
GS Finance Corp.	40056EKN7	12/27/18	06/25/26	100.000	0.000	4.5781	46.84	0.133026	0.136071	0.139185	0.142372	0.145631		48.47	50.72
GS Finance Corp.	40056EKV9	12/31/18	01/10/24*	100.000	0.000	4.3901	44.53	0.124775	0.127514					1.76*	
GS Finance Corp.	40056EKW7	12/31/18	01/15/26*	100.000	0.000	4.6101	46.80	0.131260						1.84*	
GS Finance Corp.	40056ELD8	12/27/18	01/08/26*	100.000	0.000	4.6100	47.19	0.131192						0.92*	
GS Finance Corp.	40056ELK2	12/27/18	01/08/26*	100.000	0.000	4.6100	47.19	0.131192						0.92*	
GS Finance Corp.	40056ELR7	12/27/18	01/08/26*	100.000	0.000	4.6100	47.19	0.131192						0.92*	
GS Finance Corp.	40056ELS5	12/27/18	01/10/29*	100.000	0.000	4.7400	48.54	0.135017						0.95*	
GS Finance Corp.	40056ELT3	01/03/19	12/31/20	100.000	0.000	2.7000	27.03	0.077023	0.078063					27.84	
GS Finance Corp.	40056ELW6	01/03/19	01/17/24*	100.000	0.000	4.2401	42.64	0.120475						1.57*	
GS Finance Corp.	40056EM21	01/03/19	01/03/24	100.000	0.000	4.2400	42.61	0.120274	0.122824	0.125427	0.128087	0.130802		44.67	46.59
GS Finance Corp.	40056EMU9	01/02/19	01/02/24	100.000	0.000	4.3600	43.95	0.123752	0.126450	0.129207	0.132024	0.134902		46.01	48.04
GS Finance Corp.	40056EMX3	12/14/18	12/16/21	100.000	0.000	3.9701	42.05	0.114727	0.117004	0.119327	0.121696			41.78	41.59
GS Finance Corp.	40056EN20	12/14/18	12/16/21	100.000	0.000	3.9701	42.05	0.114727	0.117004	0.119327	0.121696			41.78	41.59
GS Finance Corp.	40056EN87	12/28/18	12/29/20	100.000	0.000	2.7402	27.82	0.078221	0.079293					28.20	
GS Finance Corp.	40056ENA2	12/28/18	06/29/20	100.000	0.000	2.7397	27.82	0.078207						13.92	
GS Finance Corp.	40056ENM6	12/28/18	12/24/21	100.000	1.250	3.8908	39.50	0.110911	0.112393	0.113904	0.115444			40.22	40.49
GS Finance Corp.	40056ENN4	01/16/19	01/28/26*	100.000	0.000	4.3700	42.34	0.124221						3.35*	
GS Finance Corp.	40056ENP9	01/16/19	01/28/26*	100.000	0.000	4.3700	42.34	0.124221						3.35*	
GS Finance Corp.	40056ENQ7	01/16/19	01/28/26*	100.000	0.000	4.3700	42.34	0.124221						3.35*	
GS Finance Corp.	40056ENR5	01/16/19	01/28/26*	100.000	0.000	4.3700	42.34	0.124221						3.35*	
GS Finance Corp.	40056ENS3	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211						4.61*	
GS Finance Corp.	40056ENT1	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211						4.61*	
GS Finance Corp.	40056ENU8	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211						4.61*	
GS Finance Corp.	40056ENV6	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211						4.61*	
GS Finance Corp.	40056ENW4	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211						4.61*	
GS Finance Corp.	40056ENX2	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211						4.61*	

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
GS Finance Corp.	40056ENY0	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211							4.61*
GS Finance Corp.	40056ENZ7	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211							4.61*
Goldman Sachs Group, Inc	40056EP28	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211							4.61*
GS Finance Corp.	40056EP36	01/31/19	02/11/26*	100.000	0.000	4.0600	37.70	0.115211							4.61*
GS Finance Corp.	40056EP77	01/31/19	02/12/29*	100.000	0.000	4.2900	39.85	0.121898							4.88*
GS Finance Corp.	40056EP85	01/31/19	02/12/29*	100.000	0.000	4.2900	39.85	0.121898							4.88*
GS Finance Corp.	40056EP93	01/31/19	02/12/29*	100.000	0.000	4.2900	39.85	0.121898							4.88*
GS Finance Corp.	40056EPF9	01/31/19	02/02/27	100.000	0.000	4.1367	38.40	0.117313	0.119739	0.122216	0.124744	0.127324			43.40 45.21
GS Finance Corp.	40056EPG7	01/31/19	01/31/25	100.000	0.000	3.9350	36.50	0.111456	0.113649	0.115885	0.118165	0.120490			41.19 42.82
GS Finance Corp.	40056EPQ5	01/31/19	02/02/22	100.000	0.000	3.5001	32.44	0.098944	0.100676	0.102438	0.104231	0.106055			36.45 37.74
GS Finance Corp.	40056EQK7	01/31/19	11/02/21	100.000	0.000	3.2268	29.93	0.091832	0.093313	0.094819	0.096349				33.50 28.82
GS Finance Corp.	40056EQL5	01/31/19	07/31/26	100.000	0.000	4.1350	38.38	0.117236	0.119660	0.122134	0.124659	0.127236			43.38 45.19
GS Finance Corp.	40056EQM3	01/31/19	11/02/23	100.000	0.000	3.8087	35.39	0.108862	0.110935	0.113048	0.115201	0.117395			39.81 41.34
GS Finance Corp.	40056EQN1	01/31/19	10/31/25	100.000	0.000	4.0688	37.83	0.116496	0.118866	0.121284	0.123752	0.126269			42.66 44.41
GS Finance Corp.	40056ES33	01/25/19	02/13/26*	100.000	0.000	4.2400	40.00	0.120529	0.123084						5.19*
GS Finance Corp.	40056ES41	01/25/19	02/09/24*	100.000	0.000	3.9900	37.61	0.113221	0.115480						4.88*
GS Finance Corp.	40056ESL3	02/05/19	02/05/24	100.000	0.000	3.5800	32.68	0.101225	0.103037	0.104881	0.106759	0.108670			37.30 38.65
GS Finance Corp.	40056ESM1	02/05/19	02/03/22	100.000	0.000	3.1595	28.81	0.089136	0.090545	0.091975	0.093428	0.094904			32.76 33.81
GS Finance Corp.	40056ESP4	02/05/19	02/14/24*	100.000	0.000	3.5800	32.69	0.101316							4.36*
GS Finance Corp.	40056ESQ2	02/05/19	02/14/24*	100.000	0.000	3.5800	32.69	0.101316							4.36*
GS Finance Corp.	40056ESV1	02/05/19	02/04/21	100.000	0.000	2.5500	23.22	0.071731	0.072646	0.073572					26.26 2.43
GS Finance Corp.	40056ET73	01/16/19	01/29/20	100.000	0.000	2.6996	26.05	0.076076							2.13
GS Finance Corp.	40056EU22	01/29/19	01/27/22	100.000	0.000	3.4126	31.72	0.096394	0.098039	0.099712	0.101413	0.103144			35.51 36.73
GS Finance Corp.	40056EUB2	02/15/19	02/27/26*	100.000	0.000	3.8900	34.45	0.110300							6.18*
GS Finance Corp.	40056EUG1	02/15/19	02/27/26*	100.000	0.000	3.8900	34.45	0.110300							6.18*
GS Finance Corp.	40056EUH9	02/15/19	02/27/26*	100.000	0.000	3.8900	34.45	0.110300							6.18*
GS Finance Corp.	40056EUJ5	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EUK2	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EUL0	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EUS5	02/22/19	03/11/26*	100.000	0.000	3.8700	33.51	0.109805							7.69*
GS Finance Corp.	40056EUT3	02/22/19	03/13/24*	100.000	0.000	3.6199	31.33	0.102590							7.18*
GS Finance Corp.	40056EUU0	02/28/19	11/30/23	100.000	0.000	3.5488	30.11	0.101238	0.103035	0.104863	0.106724	0.108617			36.88 38.20
GS Finance Corp.	40056EUV8	02/28/19	12/01/25	100.000	0.000	3.8350	32.56	0.109645	0.111748	0.113890	0.116074	0.118300			39.98 41.53
GS Finance Corp.	40056EV47	02/28/19	03/02/27	100.000	0.000	3.9567	33.58	0.112131	0.114350	0.116612	0.118919	0.121271			41.30 42.95
GS Finance Corp.	40056EV54	02/28/19	02/28/25	100.000	0.000	3.7301	31.63	0.105545	0.107514	0.109519	0.111562	0.113642			38.84 40.30
GS Finance Corp.	40056EVD7	02/28/19	03/02/22	100.000	0.000	3.2599	27.62	0.092063	0.093564	0.095089	0.096639	0.098214			33.77 34.88
GS Finance Corp.	40056EW61	03/05/19	03/04/24	100.000	0.000	3.5562	29.44	0.100531	0.102319	0.104138	0.105990	0.107874			36.93 38.26
GS Finance Corp.	40056EW79	03/05/19	03/04/21	100.000	0.000	2.5500	21.07	0.071731	0.072646	0.073572					26.20 4.64
GS Finance Corp.	40056EWA2	02/20/19	10/19/21	100.000	0.000	2.8502	24.80	0.080677	0.081827	0.082993	0.084176				29.42 24.11
GS Finance Corp.	40056EWB0	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EWC8	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EWG9	02/28/19	12/01/21	100.000	0.000	2.9884	25.32	0.084901	0.086170	0.087457	0.088764				30.87 29.10

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
GS Finance Corp.	40056EWH7	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EWJ3	03/05/19	09/06/22	100.000	0.000	3.3375	27.62	0.094264	0.095837	0.097437	0.099063	0.100716			34.58 35.75
GS Finance Corp.	40056EWK0	03/05/19	09/06/22	100.000	0.000	3.3375	27.62	0.094264	0.095837	0.097437	0.099063	0.100716			34.58 35.75
GS Finance Corp.	40056EWM6	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EWN4	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EWS3	03/05/19	03/13/24*	100.000	0.000	3.6000	29.82	0.101882							7.34*
GS Finance Corp.	40056EWT1	03/05/19	03/13/24	100.000	0.000	3.6000	29.82	0.101882	0.103716	0.105583	0.107483	0.109418			37.41 38.77
GS Finance Corp.	40056EWU8	03/05/19	03/13/24*	100.000	0.000	3.6000	29.82	0.101882							7.34*
GS Finance Corp.	40056EWV6	02/28/19	03/11/26*	100.000	0.000	3.8700	32.84	0.109732							7.57*
GS Finance Corp.	40056EWY0	02/28/19	03/12/29*	100.000	0.000	4.1300	35.07	0.117280							8.09*
GS Finance Corp.	40056EWZ7	02/28/19	03/12/29*	100.000	0.000	4.1300	35.07	0.117280							8.09*
GS Finance Corp.	40056EXC7	02/21/19	02/18/22	100.000	0.000	3.2181	27.90	0.090806	0.092267	0.093751	0.095260	0.096793			33.34 34.43
GS Finance Corp.	40056EXD5	02/28/19	03/12/29*	100.000	0.000	4.1300	35.07	0.117280							8.09*
GS Finance Corp.	40056EXH6	02/21/19	03/04/20	100.000	0.000	2.5503	22.09	0.071811							4.52
GS Finance Corp.	40056EYB8	03/19/19	03/30/26*	100.000	0.000	3.8000	29.98	0.107685							9.58*
Goldman Sachs Group, Inc	40056EYE2	03/19/19	03/30/26	100.000	0.000	3.8000	29.98	0.107685	0.109731	0.111815	0.113940	0.116105			39.51 41.03
Goldman Sachs Group, Inc	40056EYF9	03/19/19	03/30/26	100.000	0.000	3.8000	29.98	0.107685	0.109731	0.111815	0.113940	0.116105			39.51 41.03
GS Finance Corp.	40056EYS1	03/29/19	03/31/25	100.000	0.000	3.4250	26.03	0.096777	0.098434	0.100120	0.101835	0.103578			35.44 36.67
GS Finance Corp.	40056EYT9	03/29/19	03/31/22	100.000	0.000	2.9501	22.40	0.083162	0.084389	0.085633	0.086896	0.088178			30.38 31.29
GS Finance Corp.	40056EYX0	03/29/19	12/29/23	100.000	0.000	3.2563	24.74	0.092672	0.094181	0.095715	0.097273	0.098857			33.64 34.74
GS Finance Corp.	40056EYY8	03/29/19	12/30/21	100.000	0.000	2.7043	20.53	0.076654	0.077691	0.078741	0.079806				27.78 28.46
GS Finance Corp.	40056EZA9	03/29/19	04/01/27	100.000	0.000	3.6700	27.90	0.103838	0.105743	0.107683	0.109659	0.111672			38.07 39.48
GS Finance Corp.	40056EZB7	03/29/19	12/31/25	100.000	0.000	3.5625	27.08	0.101628	0.103438	0.105281	0.107156	0.109065			36.92 38.24
GS Finance Corp.	40056EZK7	03/29/19	04/09/26	100.000	0.000	3.5700	27.14	0.101037	0.102840	0.104676	0.106544	0.108446			37.00 38.33
GS Finance Corp.	40056EZM3	03/29/19	04/09/26	100.000	0.000	3.5700	27.14	0.101037	0.102840	0.104676	0.106544	0.108446			37.00 38.33
GS Finance Corp.	40056EZP6	03/29/19	04/09/26	100.000	0.000	3.5700	27.14	0.101037	0.102840	0.104676	0.106544	0.108446			37.00 38.33
GS Finance Corp.	40056EZR2	03/29/19	04/09/26	100.000	0.000	3.5700	27.14	0.101037	0.102840	0.104676	0.106544	0.108446			37.00 38.33
GS Finance Corp.	40056EZT8	04/03/19	04/01/21	100.000	0.000	2.4999	18.69	0.070301	0.071180	0.072070					25.63 6.49
GS Finance Corp.	40056EZU5	04/03/19	04/04/24	100.000	0.000	3.3401	25.00	0.094338	0.095914	0.097516	0.099144	0.100800			34.52 35.68
GS Finance Corp.	40056EZV3	03/29/19	09/30/21	100.000	0.000	2.5302	19.20	0.071177	0.072077	0.072989	0.073912				25.95 19.80
Goldman Sachs Group, Inc	40056EZX9	03/22/19	04/02/26	100.000	0.000	3.7800	29.50	0.107097	0.109121	0.111183	0.113284	0.115425			39.28 40.78
GS Finance Corp.	40056EZY7	03/29/19	04/09/26*	100.000	0.000	3.5700	27.14	0.101037							9.90*
GS Finance Corp.	40056EZZ4	03/29/19	04/09/26*	100.000	0.000	3.5700	27.14	0.101037							9.90*
GS Finance Corp.	40056F2A2	03/29/19	04/09/26*	100.000	0.000	3.5700	27.14	0.101037							9.90*
GS Finance Corp.	40056F2B0	03/29/19	04/09/26*	100.000	0.000	3.5700	27.14	0.101037							9.90*
GS Finance Corp.	40056F2J3	04/03/19	04/15/24*	100.000	0.000	3.3400	25.01	0.094432							9.63*
GS Finance Corp.	40056F2M6	04/03/19	04/15/24	100.000	0.000	3.3400	25.01	0.094432	0.096009	0.097613	0.099243	0.100900			34.52 35.68
GS Finance Corp.	40056F2N4	04/03/19	04/15/24	100.000	0.000	3.3400	25.01	0.094432	0.096009	0.097613	0.099243	0.100900			34.52 35.68
GS Finance Corp.	40056F2T1	04/03/19	10/04/22	100.000	0.000	3.0851	23.08	0.087026	0.088368	0.089731	0.091115	0.092521			31.81 32.80
GS Finance Corp.	40056F2U8	04/03/19	10/04/22	100.000	0.000	3.0851	23.08	0.087026	0.088368	0.089731	0.091115	0.092521			31.81 32.80
Goldman Sachs Group, Inc	40056F2W4	03/22/19	04/02/26	100.000	0.000	3.7800	29.50	0.107097	0.109121	0.111183	0.113284	0.115425			39.28 40.78
GS Finance Corp.	40056F3J2	03/29/19	11/16/20	100.000	0.000	2.5323	19.23	0.071467	0.072371						22.67

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056F3T0	03/28/19	03/30/26	100.000	2.000	3.6081	27.44	0.101032	0.101853	0.102688	0.103538	0.104404	36.67	37.28
GS Finance Corp.	40056F3Y9	03/28/19	03/28/24	100.000	0.000	3.3001	25.17	0.093181	0.094719	0.096281	0.097870	0.099485	34.11	35.25
GS Finance Corp.	40056F3Z6	03/28/19	03/30/23	100.000	0.000	3.1250	23.83	0.088177	0.089555	0.090954	0.092375	0.093819	32.24	33.26
GS Finance Corp.	40056F4B8	03/21/19	03/23/20*	100.000	0.000	2.5502	19.93	0.071753					5.45*	
GS Finance Corp.	40056F4C6	03/21/19	10/07/20	100.000	0.000	2.5502	19.93	0.071823	0.072739				19.99	
GS Finance Corp.	40056F4D4	03/21/19	03/23/20*	100.000	0.000	2.5502	19.93	0.071753					5.60*	
GS Finance Corp.	40056F4E2	03/26/19	04/06/26	100.000	0.000	3.6900	28.38	0.104499	0.106427	0.108391	0.110391	0.112427	38.30	39.72
GS Finance Corp.	40056F4H5	04/03/19	02/02/23	100.000	0.000	3.1275	23.42	0.087775	0.089147	0.090541	0.091957	0.093395	32.26	33.27
GS Finance Corp.	40056F4J1	03/25/19	03/26/20*	100.000	0.000	2.5298	19.48	0.071166					5.55*	
GS Finance Corp.	40056F5C5	04/22/19	04/30/26*	100.000	0.000	3.6700	25.52	0.103900					12.36*	
GS Finance Corp.	40056F5D3	04/22/19	04/30/26	100.000	0.000	3.6700	25.52	0.103900	0.105806	0.107748	0.109725	0.111738	37.98	39.39
GS Finance Corp.	40056F5E1	04/22/19	04/30/26*	100.000	0.000	3.6700	25.52	0.103900					12.36*	
GS Finance Corp.	40056F5F8	04/30/19	05/11/26*	100.000	0.000	3.5900	24.15	0.101623					13.21*	
GS Finance Corp.	40056F5G6	04/30/19	05/11/26	100.000	0.000	3.5900	24.15	0.101623	0.103448	0.105304	0.107195	0.109119	37.10	38.44
GS Finance Corp.	40056F5L5	04/30/19	04/30/25	100.000	0.000	3.4500	23.20	0.097485	0.099167	0.100877	0.102617	0.104388	35.60	36.84
GS Finance Corp.	40056F6B6	04/30/19	04/28/22	100.000	0.000	2.9263	19.66	0.082463	0.083670	0.084894	0.086136	0.087397	30.06	30.94
GS Finance Corp.	40056F6F7	04/30/19	01/28/22	100.000	0.000	2.6755	17.99	0.074805	0.075806	0.076820	0.077847	0.078889	27.42	28.16
GS Finance Corp.	40056F6L4	04/30/19	10/28/21	100.000	0.000	2.5001	16.79	0.070307	0.071186	0.072076	0.072977		25.58	21.57
GS Finance Corp.	40056F6N0	05/03/19	11/03/21	100.000	0.000	2.4752	16.41	0.069606	0.070467	0.071339	0.072222		25.31	21.70
GS Finance Corp.	40056F6Q3	04/09/19	11/09/20*	100.000	0.000	2.4998	18.27	0.070453					5.92*	
GS Finance Corp.	40056F6R1	04/30/19	01/30/24	100.000	0.000	3.2726	22.02	0.091649	0.093148	0.094672	0.096221	0.097796	33.72	34.83
GS Finance Corp.	40056F6S9	04/30/19	01/29/26	100.000	0.000	3.5433	23.85	0.099288	0.101048	0.102838	0.104660	0.106514	36.60	37.91
GS Finance Corp.	40056F6W0	05/03/19	05/05/21	100.000	0.000	2.3802	15.78	0.066913	0.067710	0.068516			24.32	8.50
GS Finance Corp.	40056F6X8	05/03/19	05/03/24	100.000	0.000	3.2700	21.70	0.092319	0.093828	0.095362	0.096921	0.098506	33.68	34.79
GS Finance Corp.	40056F6Y6	05/03/19	11/03/22	100.000	0.000	3.0450	20.21	0.085872	0.087180	0.088507	0.089855	0.091223	31.30	32.26
GS Finance Corp.	40056F6Z3	05/03/19	11/03/22	100.000	0.000	3.0450	20.21	0.085872	0.087180	0.088507	0.089855	0.091223	31.30	32.26
GS Finance Corp.	40056F7A7	04/30/19	01/28/22	100.000	0.000	2.6755	17.99	0.074805	0.075806	0.076820	0.077847	0.078889	27.42	28.16
GS Finance Corp.	40056F7H2	05/03/19	05/14/24*	100.000	0.000	3.2699	21.71	0.092409					12.29*	
GS Finance Corp.	40056F7M1	04/30/19	05/11/26*	100.000	0.000	3.5900	24.15	0.101623					13.21*	
GS Finance Corp.	40056FA21	04/30/19	05/11/26*	100.000	0.000	3.5900	24.15	0.101623					13.21*	
GS Finance Corp.	40056FA54	04/30/19	05/11/26*	100.000	0.000	3.5900	24.15	0.101623					13.21*	
GS Finance Corp.	40056FA70	04/30/19	05/11/26	100.000	0.000	3.5900	24.15	0.101623	0.103448	0.105304	0.107195	0.109119	37.10	38.44
GS Finance Corp.	40056FA88	04/30/19	05/11/26	100.000	0.000	3.5900	24.15	0.101623	0.103448	0.105304	0.107195	0.109119	37.10	38.44
GS Finance Corp.	40056FA96	05/03/19	05/14/24*	100.000	0.000	3.2699	21.71	0.092409					12.29*	
GS Finance Corp.	40056FAB1	05/03/19	05/14/24	100.000	0.000	3.2699	21.71	0.092409	0.093919	0.095455	0.097016	0.098602	33.68	34.79
GS Finance Corp.	40056FAD7	04/30/19	05/11/26*	100.000	0.000	3.5900	24.15	0.101623					13.21*	
GS Finance Corp.	40056FAX3	04/11/19	04/11/24	100.000	0.000	3.3601	24.39	0.094903	0.096497	0.098118	0.099767	0.101443	34.71	35.89
GS Finance Corp.	40056FAZ8	04/30/19	07/15/20	100.000	0.000	2.5004	16.80	0.069816	0.070689				13.70	
GS Finance Corp.	40056FB87	05/06/19	05/04/23	100.000	0.000	3.1376	20.56	0.088507	0.089895	0.091306	0.092738	0.094193	32.27	33.29
GS Finance Corp.	40056FBF1	04/23/19	04/26/21*	100.000	0.000	2.4998	17.28	0.070321					5.91*	
GS Finance Corp.	40056FBK0	05/01/19	07/30/20	100.000	0.000	2.4998	16.73	0.069869	0.070742				14.76	
GS Finance Corp.	40056FBL8	04/24/19	04/23/26*	100.000	0.000	3.6588	25.23	0.103483					11.59*	

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056FBN4	04/25/19	05/06/26	100.000	0.000	3.6400	25.00	0.103065	0.104941	0.106851	0.108795	0.110775	37.65	39.03
GS Finance Corp.	40056FBQ7	05/01/19	05/10/27*	100.000	0.000	3.6667	24.56	0.103815	0.105718				13.50*	
GS Finance Corp.	40056FBU8	05/02/19	05/02/24	100.000	0.000	3.3001	22.00	0.093181	0.094719	0.096281	0.097870	0.099485	34.00	35.14
GS Finance Corp.	40056FBV6	05/10/19	05/11/23	100.000	0.000	3.1001	19.96	0.087455	0.088811	0.090187	0.091585	0.093005	31.86	32.86
GS Finance Corp.	40056FBW4	05/02/19	11/03/21	100.000	0.000	2.4918	16.59	0.070083	0.070957	0.071841	0.072736		25.49	21.86
GS Finance Corp.	40056FC45	04/25/19	05/07/29*	100.000	0.000	3.9100	26.87	0.110879					13.86*	
GS Finance Corp.	40056FC52	05/02/19	11/03/21	100.000	0.000	2.4918	16.59	0.070083	0.070957	0.071841	0.072736		25.49	21.86
GS Finance Corp.	40056FCM5	05/01/19	05/10/29*	100.000	0.000	3.8400	25.73	0.108820	0.110909				14.15*	
GS Finance Corp.	40056FCN3	05/31/19	06/12/29*	100.000	0.000	3.7000	21.75	0.104809					16.77*	
GS Finance Corp.	40056FCP8	05/31/19	05/31/24	100.000	0.000	3.1099	18.27	0.087730	0.089094	0.090479	0.091886	0.093315	31.91	32.91
GS Finance Corp.	40056FDA0	05/17/19	05/29/26	100.000	0.000	3.4900	21.79	0.098750	0.100473	0.102227	0.104010	0.105825	35.97	37.24
GS Finance Corp.	40056FDB8	05/17/19	05/29/26*	100.000	0.000	3.4900	21.79	0.098750					14.62*	
GS Finance Corp.	40056FDH5	05/31/19	06/11/26	100.000	0.000	3.3900	19.92	0.095861	0.097486	0.099138	0.100818	0.102527	34.87	36.06
GS Finance Corp.	40056FDJ1	05/31/19	06/11/26*	100.000	0.000	3.3900	19.92	0.095861					15.34*	
GS Finance Corp.	40056FDK8	05/31/19	06/11/26	100.000	0.000	3.3900	19.92	0.095861	0.097486	0.099138	0.100818	0.102527	34.87	36.06
GS Finance Corp.	40056FDL6	05/31/19	06/11/26*	100.000	0.000	3.3900	19.92	0.095861					15.34*	
GS Finance Corp.	40056FDM4	05/31/19	06/11/26*	100.000	0.000	3.3900	19.92	0.095861					15.34*	
GS Finance Corp.	40056FDP7	06/05/19	06/14/24*	100.000	0.000	3.0200	17.31	0.085219	0.086506				13.98*	
GS Finance Corp.	40056FDQ5	06/05/19	06/14/24	100.000	0.000	3.0200	17.31	0.085219	0.086506	0.087812	0.089138	0.090484	30.95	31.90
GS Finance Corp.	40056FDR3	06/05/19	06/14/24*	100.000	0.000	3.0200	17.31	0.085219	0.086506				13.98*	
GS Finance Corp.	40056FEG6	05/31/19	06/02/25	100.000	0.000	3.2500	19.09	0.091763	0.093254	0.094769	0.096309	0.097874	33.39	34.48
GS Finance Corp.	40056FEL5	05/31/19	06/02/22	100.000	0.000	2.8299	16.62	0.079735	0.080863	0.082007	0.083167	0.084344	28.97	29.80
GS Finance Corp.	40056FF59	05/31/19	06/03/27	100.000	0.000	3.4933	20.53	0.098760	0.100485	0.102240	0.104026	0.105843	35.96	37.23
GS Finance Corp.	40056FF83	05/31/19	06/02/26	100.000	0.000	3.3900	19.92	0.095781	0.097404	0.099055	0.100734	0.102441	34.87	36.06
GS Finance Corp.	40056FF91	05/31/19	05/31/24	100.000	0.000	3.1099	18.27	0.087730	0.089094	0.090479	0.091886	0.093315	31.91	32.91
GS Finance Corp.	40056FFA8	05/31/19	06/11/26*	100.000	0.000	3.3900	19.92	0.095861					15.34*	
GS Finance Corp.	40056FFC4	05/31/19	06/11/26*	100.000	0.000	3.3900	19.92	0.095861					15.34*	
GS Finance Corp.	40056FFK6	05/31/19	06/11/26*	100.000	0.000	3.3900	19.92	0.095861					15.34*	
GS Finance Corp.	40056FFN0	05/31/19	03/03/22	100.000	0.000	2.5943	15.26	0.072547	0.073488	0.074441	0.075407	0.076385	26.51	27.20
GS Finance Corp.	40056FFU4	06/05/19	06/04/21	100.000	0.000	2.3598	13.52	0.066319	0.067102	0.067893			24.06	10.39
GS Finance Corp.	40056FFV2	06/05/19	06/05/24	100.000	0.000	3.0199	17.31	0.085153	0.086439	0.087744	0.089069	0.090414	30.95	31.90
GS Finance Corp.	40056FFW0	06/05/19	12/05/22	100.000	0.000	2.8025	16.07	0.078939	0.080045	0.081167	0.082304	0.083458	28.68	29.48
GS Finance Corp.	40056FFX8	06/05/19	12/05/22	100.000	0.000	2.8025	16.07	0.078939	0.080045	0.081167	0.082304	0.083458	28.68	29.48
GS Finance Corp.	40056FG66	05/17/19	05/29/26*	100.000	0.000	3.4900	21.79	0.098750					14.62*	
GS Finance Corp.	40056FG74	06/05/19	06/03/22	100.000	0.000	2.6543	15.22	0.074698	0.075689	0.076693	0.077711	0.078743	27.13	27.85
GS Finance Corp.	40056FGA7	05/22/19	01/21/21	100.000	0.000	2.3801	14.52	0.066372	0.067162	0.067961			24.29	1.36
GS Finance Corp.	40056FGC3	05/15/19	05/13/21*	100.000	0.000	2.3800	14.98	0.066890					5.62*	
GS Finance Corp.	40056FH65	05/17/19	05/19/22	100.000	0.000	2.9099	18.16	0.082019	0.083212	0.084423	0.085651	0.086898	29.84	30.72
GS Finance Corp.	40056FHT5	05/20/19	04/01/21	100.000	0.000	2.3800	14.66	0.066684	0.067477	0.068280			24.29	6.15
GS Finance Corp.	40056FJ89	05/23/19	05/24/21	100.000	0.000	2.3802	14.44	0.066908	0.067704	0.068510			24.29	9.80
GS Finance Corp.	40056FJF3	05/31/19	03/03/21	100.000	0.000	2.3802	14.00	0.066522	0.067314	0.068115			24.28	4.22
GS Finance Corp.	40056FJH9	05/30/19	11/27/20*	100.000	0.000	2.3798	13.97	0.066878					5.55*	

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021		
GS Finance Corp.	40056FJW6	06/12/19	06/16/21*	100.000	0.000	2.3602	13.06	0.066351							5.57*	
GS Finance Corp.	40056FJX4	06/12/19	06/16/21	100.000	0.000	2.3602	13.06	0.066351	0.067134	0.067926					24.05	11.21
GS Finance Corp.	40056FK46	06/17/19	06/26/26	100.000	0.000	3.2600	17.59	0.092107	0.093608	0.095134	0.096685	0.098261			33.44	34.54
GS Finance Corp.	40056FK95	06/17/19	06/26/26*	100.000	0.000	3.2600	17.59	0.092107							16.12*	
GS Finance Corp.	40056FKB0	06/28/19	06/28/24	100.000	0.000	2.6900	13.68	0.075727	0.076746	0.077778	0.078824	0.079885			27.45	28.19
GS Finance Corp.	40056FKC8	06/28/19	06/30/26	100.000	0.000	2.9700	15.10	0.083738	0.084982	0.086244	0.087524	0.088824			30.37	31.28
GS Finance Corp.	40056FKD6	07/03/19	07/01/21	100.000	0.000	2.1201	10.48	0.059510	0.060141	0.060778					21.54	10.94
GS Finance Corp.	40056FKE4	07/03/19	07/03/24	100.000	0.000	2.7200	13.45	0.075554	0.076582	0.077623	0.078679	0.079749			27.75	28.51
GS Finance Corp.	40056FKS3	06/28/19	07/10/29	100.000	0.000	3.2900	16.74	0.091488	0.092993	0.094523	0.096078	0.097659			33.73	34.84
GS Finance Corp.	40056FKT1	06/28/19	07/09/26	100.000	0.000	2.9701	15.11	0.082576	0.083803	0.085047	0.086310	0.087592			30.37	31.28
GS Finance Corp.	40056FKU8	06/28/19	07/09/26	100.000	0.000	2.9701	15.11	0.082576	0.083803	0.085047	0.086310	0.087592			30.37	31.28
GS Finance Corp.	40056FKV6	06/28/19	07/09/26*	100.000	0.000	2.9701	15.11	0.082576	0.083803						15.75*	
GS Finance Corp.	40056FKW4	06/28/19	07/09/26*	100.000	0.000	2.9701	15.11	0.082576	0.083803						15.75*	
GS Finance Corp.	40056FKX2	06/28/19	07/09/26*	100.000	0.000	2.9701	15.11	0.082576	0.083803						15.75*	
GS Finance Corp.	40056FKY0	06/28/19	07/09/26	100.000	0.000	2.9701	15.11	0.082576	0.083803	0.085047	0.086310	0.087592			30.37	31.28
GS Finance Corp.	40056FL27	06/28/19	07/09/26	100.000	0.000	2.9701	15.11	0.082576	0.083803	0.085047	0.086310	0.087592			30.37	31.28
GS Finance Corp.	40056FL29	06/21/19	01/15/21	100.000	0.000	2.3601	12.47	0.065660	0.066435	0.067219					24.04	0.94
GS Finance Corp.	40056FL60	06/28/19	12/31/24	100.000	0.000	2.7600	14.03	0.077737	0.078810	0.079898	0.081000	0.082118			28.18	28.96
GS Finance Corp.	40056FL94	07/03/19	01/03/23	100.000	0.000	2.5175	12.45	0.069930	0.070810	0.071702	0.072604	0.073518			25.65	26.30
GS Finance Corp.	40056FLB9	07/03/19	07/15/24*	100.000	0.000	2.7200	13.46	0.075624	0.076652						14.70*	
GS Finance Corp.	40056FLC7	07/03/19	01/03/23	100.000	0.000	2.5175	12.45	0.069930	0.070810	0.071702	0.072604	0.073518			25.65	26.30
GS Finance Corp.	40056FLD5	07/03/19	07/15/24	100.000	0.000	2.7200	13.46	0.075624	0.076652	0.077695	0.078752	0.079823			27.75	28.51
GS Finance Corp.	40056FLG8	06/28/19	07/09/26	100.000	0.000	2.9701	15.11	0.082576	0.083803	0.085047	0.086310	0.087592			30.37	31.28
GS Finance Corp.	40056FM44	06/28/19	03/30/22	100.000	0.000	2.3598	12.03	0.065947	0.066725	0.067512	0.068309	0.069115			24.02	24.59
GS Finance Corp.	40056FM85	06/28/19	06/30/25	100.000	0.000	2.8299	14.39	0.079734	0.080862	0.082007	0.083167	0.084344			28.91	29.73
GS Finance Corp.	40056FMH5	06/28/19	06/30/22	100.000	0.000	2.4001	12.20	0.067477	0.068287	0.069107	0.069936	0.070775			24.44	25.03
GS Finance Corp.	40056FMW2	07/03/19	07/01/22	100.000	0.000	2.3820	11.78	0.066945	0.067742	0.068549	0.069365				24.24	24.82
GS Finance Corp.	40056FN27	06/28/19	12/31/26	100.000	0.000	3.0233	15.37	0.085265	0.086554	0.087863	0.089191	0.090539			30.93	31.87
GS Finance Corp.	40056FNT8	06/28/19	11/30/20	100.000	0.000	2.3600	12.02	0.066208	0.066990						21.92	
GS Finance Corp.	40056FP90	06/21/19	06/23/22	100.000	0.000	2.5898	13.68	0.072882	0.073826	0.074782	0.075750	0.076731			26.42	27.11
GS Finance Corp.	40056FPL3	06/28/19	06/11/21	100.000	0.000	2.3601	12.01	0.066259	0.067041	0.067832					24.03	10.85
GS Finance Corp.	40056FPU3	07/03/19	07/08/24	100.000	0.000	2.7199	13.45	0.075582	0.076610	0.077651	0.078708	0.079778			27.75	28.51
GS Finance Corp.	40056FPX7	06/26/19	06/26/23*	100.000	0.000	2.5800	13.26	0.072590							6.10*	
GS Finance Corp.	40056FR56	08/05/19	08/03/22*	100.000	0.000	2.4694	10.01	0.068594	0.069431						5.81*	
GS Finance Corp.	40056FRU1	07/31/19	04/29/22	100.000	0.000	2.2579	9.49	0.063069	0.063781	0.064501	0.065229	0.065965			22.92	23.44
GS Finance Corp.	40056FRX5	07/31/19	07/31/25	100.000	0.000	2.8851	12.10	0.080141	0.081297	0.082469	0.083659	0.084866			29.41	30.26
GS Finance Corp.	40056FRY3	07/31/19	01/31/23	100.000	0.000	2.5974	10.89	0.072151	0.073088	0.074037	0.074999	0.075973			26.43	27.12
GS Finance Corp.	40056FS71	07/31/19	08/09/29*	100.000	0.000	3.2400	13.60	0.090073	0.091532	0.093015					19.99*	
GS Finance Corp.	40056FS89	07/31/19	08/10/26*	100.000	0.000	3.0000	12.59	0.083402	0.084653						18.49*	
GS Finance Corp.	40056FS97	07/31/19	08/10/26*	100.000	0.000	3.0000	12.59	0.083402	0.084653						18.49*	
GS Finance Corp.	40056FSA4	07/31/19	08/10/26*	100.000	0.000	3.0000	12.59	0.083402	0.084653						18.49*	
GS Finance Corp.	40056FSB2	07/31/19	08/10/26*	100.000	0.000	3.0000	12.59	0.083402	0.084653						18.49*	

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056FSC0	07/31/19	08/10/26	100.000	0.000	3.0000	12.59	0.083402	0.084653	0.085923	0.087212	0.088520	30.61	31.53
GS Finance Corp.	40056FSD8	07/31/19	07/29/22	100.000	0.000	2.4693	10.36	0.068591	0.069433	0.070291	0.071158	0.072037	25.10	25.73
GS Finance Corp.	40056FSG1	07/11/19	08/04/21	100.000	0.000	2.1199	10.02	0.058966	0.059591	0.060223	0.060861		21.53	12.94
GS Finance Corp.	40056FSN6	07/31/19	07/31/25	100.000	0.000	2.8851	12.10	0.080141	0.081297	0.082469	0.083659	0.084866	29.41	30.26
GS Finance Corp.	40056FSQ9	08/05/19	08/14/24	100.000	0.000	2.7501	11.16	0.076444	0.077495	0.078560	0.079641	0.080736	28.00	28.77
GS Finance Corp.	40056FSR7	08/05/19	08/14/24*	100.000	0.000	2.7501	11.16	0.076444	0.077495				17.24*	
GS Finance Corp.	40056FSS5	08/05/19	02/05/25	100.000	0.000	2.8100	11.40	0.078056	0.079153	0.080265	0.081393	0.082537	28.62	29.43
GS Finance Corp.	40056FST3	08/05/19	02/03/22	100.000	0.000	2.0460	8.30	0.056835	0.057409	0.057997	0.058590	0.059189	20.74	21.16
GS Finance Corp.	40056FSU0	08/05/19	02/03/23	100.000	0.000	2.5838	10.48	0.071773	0.072690	0.073629	0.074580	0.075543	26.28	26.96
GS Finance Corp.	40056FT62	08/05/19	08/04/22	100.000	0.000	2.4693	10.01	0.068591	0.069433	0.070291	0.071158	0.072037	25.09	25.72
GS Finance Corp.	40056FTA3	08/05/19	08/04/22	100.000	0.000	2.4693	10.01	0.068591	0.069433	0.070291	0.071158	0.072037	25.09	25.72
GS Finance Corp.	40056FTJ4	07/10/19	07/09/21	100.000	0.000	2.1201	10.07	0.058891	0.059512	0.060143	0.060781		21.53	11.42
GS Finance Corp.	40056FTL9	07/31/19	06/30/21*	100.000	0.000	2.1202	8.89	0.059416					4.57*	
GS Finance Corp.	40056FTM7	07/31/19	09/16/20*	100.000	0.000	2.1201	8.91	0.059051	0.059677				4.55*	
GS Finance Corp.	40056FU86	07/17/19	07/15/21	100.000	0.000	2.1201	9.66	0.058892	0.059510	0.060141	0.060778		21.52	11.78
GS Finance Corp.	40056FUF0	07/17/19	07/15/21*	100.000	0.000	2.1201	9.66	0.058892	0.059510				4.63*	
GS Finance Corp.	40056FUL7	08/02/19	08/13/27*	100.000	0.000	3.0933	12.81	0.086007	0.087337				19.33*	
GS Finance Corp.	40056FUM5	07/22/19	07/21/22	100.000	0.000	2.4693	10.91	0.068591	0.069433	0.070291	0.071158	0.072037	25.12	25.74
GS Finance Corp.	40056FUP8	07/31/19	01/31/22*	100.000	0.000	2.1202	8.89	0.058894	0.059518				4.51*	
GS Finance Corp.	40056FUS2	07/24/19	07/22/21	100.000	0.000	2.1201	9.25	0.058892	0.059510	0.060141	0.060778		21.51	12.20
GS Finance Corp.	40056FUX1	08/02/19	02/03/22	100.000	0.000	2.0917	8.66	0.058107	0.058715	0.059329	0.059950	0.060577	21.21	21.65
GS Finance Corp.	40056FU99	07/26/19	01/28/21	100.000	0.000	2.1200	9.13	0.058896	0.059520	0.060151			21.51	1.62
GS Finance Corp.	40056FV36	08/02/19	02/03/22	100.000	0.000	2.0917	8.66	0.058107	0.058715	0.059329	0.059950	0.060577	21.21	21.65
GS Finance Corp.	40056FVJ1	08/01/19	08/03/21*	100.000	0.000	2.1199	8.83	0.058893	0.059518				4.98*	
GS Finance Corp.	40056FVM4	07/31/19	07/29/21	100.000	0.000	2.1201	8.89	0.058891	0.059512	0.060143	0.060781		21.50	12.62
GS Finance Corp.	40056FVN2	07/31/19	07/29/21*	100.000	0.000	2.1201	8.89	0.058891	0.059512				4.98*	
GS Finance Corp.	40056FVV4	08/09/19	08/04/21	100.000	0.000	1.8998	7.49	0.052773	0.053260	0.053766	0.054277		19.23	11.54
GS Finance Corp.	40056FVZ5	08/06/19	11/03/20*	100.000	0.000	1.9000	7.67	0.053021					4.40*	
GS Finance Corp.	40056FW43	09/05/19	09/02/22*	100.000	0.000	2.1097	6.80	0.058604	0.059212				4.94*	
GS Finance Corp.	40056FWD3	08/30/19	09/11/26	100.000	0.000	2.5401	8.54	0.070612	0.071509	0.072417	0.073336	0.074268	25.78	26.44
GS Finance Corp.	40056FWY7	08/30/19	09/11/26	100.000	0.000	2.5401	8.54	0.070612	0.071509	0.072417	0.073336	0.074268	25.78	26.44
GS Finance Corp.	40056FWZ4	08/30/19	09/11/26*	100.000	0.000	2.5401	8.54	0.070612	0.071509				17.81*	
GS Finance Corp.	40056FX26	08/30/19	09/11/26*	100.000	0.000	2.5401	8.54	0.070612	0.071509				17.81*	
GS Finance Corp.	40056FX34	08/30/19	09/11/26	100.000	0.000	2.5401	8.54	0.070612	0.071509	0.072417	0.073336	0.074268	25.78	26.44
GS Finance Corp.	40056FX67	08/30/19	09/11/29	100.000	0.000	2.7400	9.22	0.076175	0.077218	0.078276	0.079349	0.080436	27.84	28.61
GS Finance Corp.	40056FX75	08/30/19	09/02/25	100.000	0.000	2.4350	8.19	0.067649	0.068473	0.069306	0.070150	0.071004	24.70	25.30
GS Finance Corp.	40056FX83	09/05/19	03/03/22	100.000	0.000	1.8401	5.93	0.051113	0.051578	0.052053	0.052532	0.053015	18.60	18.94
GS Finance Corp.	40056FX91	09/05/19	03/05/25	100.000	0.000	2.3900	7.70	0.066388	0.067181	0.067984	0.068796	0.069618	24.23	24.81
GS Finance Corp.	40056FXA8	09/05/19	03/03/23	100.000	0.000	2.2054	7.11	0.061262	0.061930	0.062613	0.063303	0.064001	22.33	22.83
GS Finance Corp.	40056FXB6	09/05/19	09/16/24	100.000	0.000	2.3400	7.54	0.065047	0.065808	0.066578	0.067357	0.068145	23.71	24.27
GS Finance Corp.	40056FXC4	09/05/19	09/16/24*	100.000	0.000	2.3400	7.54	0.065047	0.065808				16.66*	
GS Finance Corp.	40056FXF7	08/14/19	02/14/22*	100.000	0.000	1.9084	7.26	0.053012	0.053518				4.05*	

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SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056FXS9	08/30/19	03/04/25	100.000	0.000	2.3825	8.01	0.066198	0.066987	0.067785	0.068592	0.069409	24.16	24.74
GS Finance Corp.	40056FY66	09/05/19	09/02/22	100.000	0.000	2.1097	6.80	0.058604	0.059212	0.059837	0.060468	0.061106	21.35	21.81
GS Finance Corp.	40056FYB5	09/05/19	09/02/22	100.000	0.000	2.1097	6.80	0.058604	0.059212	0.059837	0.060468	0.061106	21.35	21.81
GS Finance Corp.	40056FYH2	08/30/19	06/02/22	100.000	0.000	1.9802	6.66	0.055283	0.055830	0.056383	0.056941	0.057505	20.03	20.43
GS Finance Corp.	40056FYT6	08/22/19	08/31/22	100.000	0.000	2.2099	7.92	0.061416	0.062091	0.062781	0.063467	0.064176	22.40	22.89
GS Finance Corp.	40056FYU3	08/30/19	09/01/22	100.000	0.000	2.1600	7.26	0.060004	0.060653	0.061308	0.061970	0.062639	21.87	22.35
GS Finance Corp.	40056FVV1	08/30/19	03/04/27	100.000	0.000	2.5733	8.65	0.071500	0.072420	0.073351	0.074295	0.075251	26.12	26.80
GS Finance Corp.	40056FYW9	08/30/19	09/02/25	100.000	0.000	2.4350	8.19	0.067649	0.068473	0.069306	0.070150	0.071004	24.70	25.30
GS Finance Corp.	40056FZS7	08/30/19	09/04/24	100.000	0.000	2.3300	7.83	0.064738	0.065492	0.066255	0.067027	0.067808	23.62	24.17
GS Finance Corp.	40056FZX6	08/21/19	10/12/21	100.000	0.000	1.9000	6.87	0.052919	0.053422	0.053930	0.054442		19.22	15.25
GS Finance Corp.	40056X2D7	08/20/19	11/23/21	100.000	0.000	1.8999	6.92	0.053034	0.053538	0.054046	0.054560		19.22	17.50
GS Finance Corp.	40056X3R5	08/14/19	08/12/21	100.000	0.000	1.9002	7.23	0.052783	0.053279	0.053785	0.054296		19.23	11.98
GS Finance Corp.	40056X3Y0	08/30/19	02/25/21	100.000	0.000	1.8998	6.39	0.052773	0.053260	0.053766			19.21	2.90
GS Finance Corp.	40056X4R4	08/30/19	11/22/21	100.000	0.000	1.9000	6.40	0.053007	0.053510	0.054019	0.054532		19.21	17.43
GS Finance Corp.	40056X5G7	08/29/19	08/31/21	100.000	0.000	1.9000	6.44	0.052781	0.053280	0.053789	0.054294		19.21	12.95
GS Finance Corp.	40056X5V4	09/30/19	10/09/26	100.000	0.000	2.7800	7.03	0.077275	0.078350	0.079439	0.080543	0.081662	28.19	28.98
GS Finance Corp.	40056X5Z5	10/03/19	10/15/24	100.000	0.000	2.4599	6.02	0.068388	0.069229	0.070081	0.070943	0.071815	24.90	25.52
GS Finance Corp.	40056X6B7	10/03/19	07/06/23	100.000	0.000	2.3413	5.72	0.065035	0.065428	0.066194	0.066969	0.067753	23.69	24.24
GS Finance Corp.	40056X6E1	09/30/19	10/10/29	100.000	0.000	3.0300	7.66	0.084238	0.085514	0.086810	0.088125	0.089460	30.76	31.70
GS Finance Corp.	40056X6K7	09/30/19	09/29/22	100.000	0.000	2.2654	5.73	0.062928	0.063637	0.064358	0.065087	0.065824	22.91	23.44
GS Finance Corp.	40056X6P6	09/30/19	10/09/26	100.000	0.000	2.7800	7.03	0.077275	0.078350	0.079439	0.080543	0.081662	28.19	28.98
GS Finance Corp.	40056X6Q4	09/30/19	10/09/26*	100.000	0.000	2.7800	7.03	0.077275	0.078350				21.68*	
GS Finance Corp.	40056X6R2	09/30/19	10/09/26*	100.000	0.000	2.7800	7.03	0.077275	0.078350				21.68*	
GS Finance Corp.	40056X6X9	09/30/19	10/10/29	100.000	0.000	3.0300	7.66	0.084238	0.085514	0.086810	0.088125	0.089460	30.76	31.70
GS Finance Corp.	40056XAG1	09/30/19	09/29/22	100.000	0.000	2.2654	5.73	0.062928	0.063637	0.064358	0.065087	0.065824	22.91	23.44
GS Finance Corp.	40056XAM8	10/03/19	10/05/22*	100.000	0.000	2.2701	5.55	0.063066					5.30*	
GS Finance Corp.	40056XAR7	09/04/19	09/02/21*	100.000	0.000	1.8402	5.98	0.051117	0.051582				4.36*	
GS Finance Corp.	40056XAS5	09/30/19	03/28/25	100.000	0.000	2.5900	6.55	0.071945	0.072867	0.073810	0.074766	0.075735	26.24	26.92
GS Finance Corp.	40056XAT3	09/30/19	09/30/27	100.000	0.000	2.8633	7.24	0.079536	0.080674	0.081829	0.083001	0.084189	29.05	29.88
GS Finance Corp.	40056XB39	10/03/19	10/05/22	100.000	0.000	2.2701	5.55	0.063066	0.063782	0.064506	0.065238	0.065979	22.96	23.48
GS Finance Corp.	40056XBV7	09/18/19	09/28/26	100.000	0.000	2.8901	8.27	0.080344	0.081505	0.082682	0.083877	0.085089	29.35	30.20
GS Finance Corp.	40056XCP9	09/30/19	05/28/21	100.000	0.000	1.8399	4.66	0.051260	0.051731	0.052207			18.57	7.67
GS Finance Corp.	40056XCQ7	09/11/19	03/10/22	100.000	0.000	1.8400	5.62	0.051110	0.051577	0.052052	0.052531	0.053014	18.59	18.93
GS Finance Corp.	40056XCS3	09/23/19	09/18/29	100.000	0.000	3.0928	8.42	0.085912	0.087203	0.088552	0.089921	0.091312	31.43	32.41
GS Finance Corp.	40056XDT0	09/27/19	10/05/26	100.000	0.000	2.7000	7.05	0.075046	0.076059	0.077085	0.078126	0.079181	27.37	28.12
GS Finance Corp.	40056XDX1	10/08/19	10/09/29	100.000	0.000	2.9000	6.69	0.080561	0.081729	0.082914	0.084116	0.085336	29.41	30.26
GS Finance Corp.	40056XE85	11/05/19	11/03/22*	100.000	0.000	2.1195	3.30	0.058875					4.59*	
GS Finance Corp.	40056XEZ5	10/02/19	10/04/24	100.000	0.000	2.4700	6.11	0.068621	0.069468	0.070326	0.071195	0.072074	25.00	25.63
GS Finance Corp.	40056XFE1	11/05/19	08/03/23	100.000	0.000	2.2501	3.50	0.062503	0.062846	0.063553	0.064268	0.064991	22.72	23.22
GS Finance Corp.	40056XFJ0	10/31/19	05/01/25	100.000	0.000	2.5800	4.37	0.071672	0.072597	0.073534	0.074482	0.075443	26.08	26.76
GS Finance Corp.	40056XFK7	09/30/19	12/30/20*	100.000	0.000	1.8400	4.65	0.051347					3.95*	
GS Finance Corp.	40056XFQ4	10/31/19	11/02/27	100.000	0.000	2.8600	4.85	0.079456	0.080592	0.081744	0.082913	0.084099	28.94	29.78

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056XG34	10/31/19	11/02/22	100.000	0.000	2.3000	3.90	0.063896	0.064631	0.065374	0.066126	0.066886	23.22	23.76
GS Finance Corp.	40056XG91	11/05/19	11/03/22	100.000	0.000	2.1195	3.30	0.058875	0.059492	0.060123	0.060760	0.061404	21.38	21.83
GS Finance Corp.	40056XGF7	11/05/19	11/03/22	100.000	0.000	2.1195	3.30	0.058875	0.059492	0.060123	0.060760	0.061404	21.38	21.83
GS Finance Corp.	40056XGY6	10/31/19	11/12/26	100.000	0.000	2.7600	4.68	0.076738	0.077797	0.078870	0.079959	0.081062	27.92	28.70
GS Finance Corp.	40056XGZ3	10/31/19	11/13/29	100.000	0.000	3.0600	5.19	0.085095	0.086397	0.087719	0.089061	0.090423	30.99	31.95
GS Finance Corp.	40056XH25	10/31/19	11/12/26*	100.000	0.000	2.7600	4.68	0.076738	0.077797				24.06*	
GS Finance Corp.	40056XH33	10/31/19	11/12/26	100.000	0.000	2.7600	4.68	0.076738	0.077797	0.078870	0.079959	0.081062	27.92	28.70
GS Finance Corp.	40056XH41	10/31/19	11/12/26	100.000	0.000	2.7600	4.68	0.076738	0.077797	0.078870	0.079959	0.081062	27.92	28.70
GS Finance Corp.	40056XH58	10/31/19	11/13/29	100.000	0.000	3.0600	5.19	0.085095	0.086397	0.087719	0.089061	0.090423	30.99	31.95
GS Finance Corp.	40056XHB5	10/24/19	05/05/27	100.000	0.000	2.7683	5.16	0.076963	0.078028	0.079109	0.080204	0.081314	28.02	28.80
GS Finance Corp.	40056XHC3	10/07/19	10/06/22	100.000	0.000	2.1388	4.99	0.059410	0.060042	0.060684	0.061333	0.061989	21.61	22.07
GS Finance Corp.	40056XHF6	10/31/19	10/31/22	100.000	0.000	2.2999	3.90	0.063885	0.064620	0.065363	0.066114	0.066875	23.22	23.76
GS Finance Corp.	40056XJA5	10/16/19	10/14/21*	100.000	0.000	1.6800	3.50	0.046667					3.92*	
GS Finance Corp.	40056XJF4	10/23/19	12/03/20	100.000	0.000	1.6801	3.18	0.046757	0.047150				15.59	
GS Finance Corp.	40056XJZ0	11/13/19	05/07/21*	100.000	0.000	1.6802	2.24	0.046671					3.87*	
GS Finance Corp.	40056XK70	10/25/19	04/21/21*	100.000	0.000	1.6798	3.08	0.046662					3.92*	
GS Finance Corp.	40056XKG0	10/29/19	07/29/21*	100.000	0.000	1.6801	2.89	0.046668	0.046864				3.98*	
GS Finance Corp.	40056XKH8	10/28/19	10/22/27	100.000	1.000	2.8087	4.92	0.078021	0.079080	0.079410	0.080525	0.080876	28.37	28.89
GS Finance Corp.	40056XL53	12/02/19	12/01/22*	100.000	0.000	2.1584	1.74	0.059955					4.56*	
GS Finance Corp.	40056XLC8	11/04/19	01/05/21	100.000	0.000	1.6703	2.64	0.046396	0.046527	0.046916			16.82	0.19
GS Finance Corp.	40056XLD6	11/07/19	11/20/29	100.000	0.000	2.9500	4.43	0.082031	0.083241	0.084469	0.085715	0.086979	29.85	30.74
GS Finance Corp.	40056XM37	12/02/19	12/01/22	100.000	0.000	2.1584	1.74	0.059955	0.060598	0.061252	0.061913	0.062581	21.74	22.21
GS Finance Corp.	40056XM52	12/02/19	12/01/22	100.000	0.000	2.1584	1.74	0.059955	0.060598	0.061252	0.061913	0.062581	21.74	22.21
GS Finance Corp.	40056XM78	12/02/19	11/30/23	100.000	0.000	2.3118	1.86	0.064216	0.064950	0.065700	0.066460	0.067228	23.30	23.84
GS Finance Corp.	40056XME3	11/29/19	05/30/25	100.000	0.000	2.4675	2.19	0.068546	0.069392	0.070248	0.071115	0.071992	24.88	25.50
GS Finance Corp.	40056XMS2	10/31/19	02/01/21*	100.000	0.000	1.6801	2.85	0.046669	0.046867				3.60*	
GS Finance Corp.	40056XN77	11/29/19	12/01/27	100.000	0.000	2.7267	2.42	0.075752	0.076785	0.077832	0.078893	0.079969	27.52	28.27
GS Finance Corp.	40056XNB8	11/18/19	11/28/29	100.000	0.000	3.0200	3.61	0.083959	0.085226	0.086513	0.087820	0.089146	30.54	31.47
GS Finance Corp.	40056XND4	12/02/19	12/04/24	100.000	0.000	2.4200	1.95	0.067233	0.068046	0.068870	0.069703	0.070546	24.39	24.99
GS Finance Corp.	40056XNE2	12/02/19	12/04/24	100.000	0.000	2.4200	1.95	0.067233	0.068046	0.068870	0.069703	0.070546	24.39	24.99
GS Finance Corp.	40056XNH5	11/29/19	12/10/26	100.000	0.000	2.6400	2.35	0.073391	0.074360	0.075342	0.076336	0.077344	26.64	27.34
GS Finance Corp.	40056XNJ1	11/29/19	12/03/29	100.000	0.000	2.9000	2.58	0.080582	0.081751	0.082936	0.084139	0.085359	29.29	30.14
GS Finance Corp.	40056XNK8	11/29/19	12/03/29	100.000	0.000	2.9000	2.58	0.080582	0.081751	0.082936	0.084139	0.085359	29.29	30.14
GS Finance Corp.	40056XNL6	11/29/19	12/10/26	100.000	0.000	2.6400	2.35	0.073391	0.074360	0.075342	0.076336	0.077344	26.64	27.34
GS Finance Corp.	40056XNM4	11/29/19	12/10/26	100.000	0.000	2.6400	2.35	0.073391	0.074360	0.075342	0.076336	0.077344	26.64	27.34
GS Finance Corp.	40056XNS1	11/22/19	11/23/29	100.000	0.000	2.9800	3.23	0.082784	0.084017	0.085269	0.086539	0.087829	30.12	31.02
GS Finance Corp.	40056XNT9	11/13/19	11/10/22	100.000	0.000	2.2750	3.03	0.063195	0.063901	0.064628	0.065363	0.066107	22.95	23.47
GS Finance Corp.	40056XPP5	11/29/19	08/30/21*	100.000	0.000	1.5997	1.42	0.044437	0.044615				3.69*	
GS Finance Corp.	40056XPY6	11/19/19	12/01/26	100.000	0.000	2.7100	3.16	0.075346	0.076367	0.077402	0.078451	0.079514	27.37	28.12
GS Finance Corp.	40056XQ33	11/18/19	03/17/21	100.000	0.000	1.6802	2.01	0.046672	0.046931	0.047325			16.92	3.60
GS Finance Corp.	40056XQ66	11/21/19	11/15/29	100.000	0.000	2.9200	3.24	0.081112	0.082256	0.083457	0.084676	0.085912	29.51	30.38
GS Finance Corp.	40056XQ74	12/03/19	12/02/21	100.000	0.000	1.6801	1.31	0.046670	0.047059	0.047455	0.047853		16.89	15.78

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056XQR0	11/29/19	12/10/29	100.000	0.000	2.9000	2.58	0.080627	0.081796	0.082982	0.084185	0.085406	29.29	30.14
GS Finance Corp.	40056XQW9	12/04/19	02/03/22	100.000	0.000	1.5999	1.20	0.044440	0.044557	0.044913	0.045273	0.045635	16.09	16.34
GS Finance Corp.	40056XRY4	01/03/20	10/03/24	100.000	0.000	2.4313		0.067537	0.067947	0.068773	0.069609	0.070456	24.36	25.06
GS Finance Corp.	40056XRZ1	01/03/20	01/05/24	100.000	0.000	2.3449		0.065136	0.065145	0.065909	0.066681	0.067463	23.46	24.14
GS Finance Corp.	40056XS23	01/03/20	01/14/25	100.000	0.000	2.4601		0.068335	0.068387	0.069228	0.070080	0.070942	24.62	25.36
GS Finance Corp.	40056XS56	01/03/20	01/05/23*	100.000	0.000	2.2302		0.061949	0.061956				4.58*	
GS Finance Corp.	40056XSF4	12/27/19	06/26/25	100.000	0.000	2.5775	0.29	0.071598	0.072516	0.073450	0.074397	0.075355	25.95	26.62
GS Finance Corp.	40056XSK3	12/27/19	01/08/27	100.000	0.000	2.7200	0.30	0.075557	0.075620	0.076648	0.077690	0.078747	27.40	28.14
GS Finance Corp.	40056XSL1	12/27/19	01/09/30	100.000	0.000	2.8800	0.32	0.080000	0.080077	0.081230	0.082400	0.083587	29.03	29.86
GS Finance Corp.	40056XSM9	12/27/19	01/08/27	100.000	0.000	2.7200	0.30	0.075557	0.075620	0.076648	0.077690	0.078747	27.40	28.14
GS Finance Corp.	40056XSN7	12/27/19	01/08/27	100.000	0.000	2.7200	0.30	0.075557	0.075620	0.076648	0.077690	0.078747	27.40	28.14
GS Finance Corp.	40056XSP2	12/27/19	01/08/27	100.000	0.000	2.7200	0.30	0.075557	0.075620	0.076648	0.077690	0.078747	27.40	28.14
GS Finance Corp.	40056XSQ0	12/27/19	01/09/30	100.000	0.000	2.8800	0.32	0.080000	0.080077	0.081230	0.082400	0.083587	29.03	29.86
GS Finance Corp.	40056XT30	01/03/20	01/05/23	100.000	0.000	2.2302		0.061949	0.061956	0.062647	0.063346	0.064052	22.30	22.93
GS Finance Corp.	40056XT48	01/03/20	01/05/23	100.000	0.000	2.2302		0.061949	0.061956	0.062647	0.063346	0.064052	22.30	22.93
GS Finance Corp.	40056XTK2	12/03/19	12/03/24	100.000	0.000	2.4500	1.91	0.068056	0.068890	0.069734	0.070588	0.071453	24.70	25.31
GS Finance Corp.	40056XTW6	12/27/19	12/28/27	100.000	0.000	2.7733	0.31	0.077043	0.078111	0.079195	0.080293	0.081406	27.93	28.71
GS Finance Corp.	40056XUH7	12/16/19	12/26/29	100.000	0.000	2.8000	1.17	0.077838	0.078928	0.080033	0.081153	0.082290	28.23	29.02
GS Finance Corp.	40056XVK9	12/27/19	01/09/30	100.000	0.000	2.8800	0.32	0.080000	0.080077	0.081230	0.082400	0.083587	29.03	29.86
GS Finance Corp.	40056XW44	01/08/20	01/17/30	100.000	0.000	2.8100		0.078055	0.078109	0.079207	0.080320	0.081448	27.75	29.08
GS Finance Corp.	40056XWE2	12/31/19	12/29/21	100.000	1.000	1.6015	0.04	0.044486	0.044480	0.044754	0.045112		16.08	16.09
GS Finance Corp.	40056XWG7	12/31/19	12/29/23	100.000	1.600	2.3779	0.07	0.066053	0.066305	0.066565	0.066828	0.067094	23.83	24.01
GS Finance Corp.	40056XWH5	12/31/19	12/30/24	100.000	2.000	2.4808	0.07	0.068912	0.069766	0.069253	0.070113	0.069604	24.96	25.09
GS Finance Corp.	40056XWP7	02/05/20	02/03/23*	100.000	0.000	1.8668			0.051857				2.18*	
GS Finance Corp.	40056XXQ4	02/05/20	02/05/24	100.000	0.000	2.0150			0.055972	0.056536	0.057106	0.057681	18.33	20.62
GS Finance Corp.	40056XXR2	02/05/20	02/05/24	100.000	0.000	2.0150			0.055972	0.056536	0.057106	0.057681	18.33	20.62
GS Finance Corp.	40056XXS0	02/05/20	02/14/25	100.000	0.000	2.1100		0.058612	0.058643	0.059262	0.059887	0.060519	19.20	21.62
GS Finance Corp.	40056XXT8	02/05/20	02/14/25	100.000	0.000	2.1100		0.058612	0.058643	0.059262	0.059887	0.060519	19.20	21.62
GS Finance Corp.	40056XXZ4	01/31/20	07/31/25	100.000	0.000	2.2875			0.063542	0.064268	0.065003	0.065747	21.14	23.49
GS Finance Corp.	40056XYT7	01/31/20	02/02/28	100.000	0.000	2.5000		0.069445	0.069454	0.070323	0.071202	0.072092	23.12	25.74
GS Finance Corp.	40056XY Y6	01/31/20	02/11/27	100.000	0.000	2.4300		0.067501	0.067551	0.068371	0.069202	0.070043	22.47	25.00
GS Finance Corp.	40056XY Z3	01/31/20	02/11/27	100.000	0.000	2.4300		0.067501	0.067551	0.068371	0.069202	0.070043	22.47	25.00
GS Finance Corp.	40056XZ25	01/31/20	02/11/30	100.000	0.000	2.6400		0.073333	0.073393	0.074361	0.075343	0.076337	24.43	27.22
GS Finance Corp.	40056XZ33	01/31/20	02/11/27	100.000	0.000	2.4300		0.067501	0.067551	0.068371	0.069202	0.070043	22.47	25.00
GS Finance Corp.	40056XZ41	01/31/20	02/11/27	100.000	0.000	2.4300		0.067501	0.067551	0.068371	0.069202	0.070043	22.47	25.00
GS Finance Corp.	40056XZC3	01/31/20	02/11/30	100.000	0.000	2.6400		0.073333	0.073393	0.074361	0.075343	0.076337	24.43	27.22
GS Finance Corp.	40056XZS8	02/05/20	02/03/23	100.000	0.000	1.8668			0.051857	0.052335	0.052824	0.053317	16.98	19.07
GS Finance Corp.	40056XZU3	02/05/20	02/03/23	100.000	0.000	1.8668			0.051857	0.052335	0.052824	0.053317	16.98	19.07
GS Finance Corp.	40056Y6J8	01/31/20	01/31/23	100.000	0.000	2.0501			0.056947	0.057530	0.058120	0.058716	18.94	21.00
GS Finance Corp.	40056Y6P4	01/31/20	01/31/24	100.000	0.000	2.1851			0.060697	0.061360	0.062031	0.062708	20.19	22.41
GS Finance Corp.	40056Y6Q2	01/31/20	01/31/23	100.000	0.000	2.1001			0.058336	0.058948	0.059567	0.060193	19.40	21.52
GS Finance Corp.	40056Y7A6	01/27/20	02/05/30	100.000	0.000	2.6900		0.074722	0.074767	0.075772	0.076791	0.077824	25.12	27.76

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
GS Finance Corp.	40056Y7G3	01/22/20	03/20/25	100.000	0.000	2.3879		0.066330	0.066586	0.067381	0.068185	0.068999	22.64	24.57
GS Finance Corp.	40056YC85	01/29/20	01/27/22*	100.000	0.000	1.5900			0.044166				2.21*	
GS Finance Corp.	40056YCH5	01/24/20	01/25/30	100.000	0.000	2.7100			0.075283	0.076304	0.077338	0.078385	25.53	27.98
GS Finance Corp.	40056YCK8	01/24/20	03/31/21*	100.000	0.000	1.5896			0.044156				2.30*	
GS Finance Corp.	40056YE26	03/04/20	03/14/25	100.000	0.000	1.8399		0.051109	0.051135	0.051606	0.052080	0.052560	15.24	18.77
GS Finance Corp.	40056YE34	02/06/20	02/19/30	100.000	0.000	2.5700		0.071389	0.071456	0.072374	0.073304	0.074246	23.34	26.47
GS Finance Corp.	40056YGZ1	02/28/20	03/11/30	100.000	0.000	2.4800		0.068888	0.068950	0.069805	0.070670	0.071547	20.99	25.48
GS Finance Corp.	40056YH64	02/28/20	08/28/24	100.000	0.000	1.9925			0.055347	0.055899	0.056456	0.057018	16.84	20.36
GS Finance Corp.	40056YH72	02/28/20	02/28/23	100.000	0.000	1.8799			0.052220	0.052711	0.053207	0.053707	15.88	19.19
GS Finance Corp.	40056YHJ6	02/24/20	02/24/22*	100.000	0.000	1.5802			0.043894				0.97*	
GS Finance Corp.	40056YHR8	02/12/20	02/23/27	100.000	0.000	2.3500		0.065278	0.065325	0.066092	0.066869	0.067655	20.94	24.13
GS Finance Corp.	40056YHT4	02/24/20	08/18/21*	100.000	0.000	1.5800			0.043888				0.97*	
GS Finance Corp.	40056YJF2	02/20/20	02/15/23	100.000	0.000	1.9251			0.053475	0.053975	0.054495	0.055019	16.70	19.67
GS Finance Corp.	40056YJM7	02/21/20	02/21/30	100.000	VARIES	2.5596			0.071099	0.070587	0.070069	0.069543	21.97	25.18
GS Finance Corp.	40056YJX3	02/26/20	03/07/30	100.000	0.000	2.4900		0.069168	0.069220	0.070082	0.070954	0.071838	21.21	25.59
GS Finance Corp.	40056YJY1	02/26/20	03/07/30	100.000	0.000	2.4900		0.069168	0.069220	0.070082	0.070954	0.071838	21.21	25.59
GS Finance Corp.	40056YL77	03/09/20	05/11/22	100.000	0.000	1.4901		0.041391	0.041497	0.041807	0.042118	0.042432	12.13	15.14
GS Finance Corp.	40056YM76	04/03/20	04/05/23	100.000	0.000	2.5099		0.069720	0.069730	0.070605	0.071491	0.072388	18.76	25.73
GS Finance Corp.	40056YNK6	03/31/20	10/01/25	100.000	0.000	3.2325			0.089799	0.091250	0.092725	0.094224	24.47	33.38
GS Finance Corp.	40056YNL4	04/03/20	04/04/24	100.000	0.000	2.6801			0.074452	0.075449	0.076460	0.077485	20.04	27.52
GS Finance Corp.	40056YNR1	03/27/20	03/27/25	100.000	0.000	3.8599			0.107220	0.109289	0.111399	0.113549	29.57	40.12
GS Finance Corp.	40056YNS9	03/27/20	03/27/23	100.000	0.000	3.5399			0.098332	0.100072	0.101844	0.103646	27.11	36.68
GS Finance Corp.	40056YPD0	03/31/20	04/01/27	100.000	0.000	3.3000			0.091674	0.093187	0.094725	0.096288	24.98	34.10
GS Finance Corp.	40056YQ56	03/31/20	03/30/28	100.000	0.000	3.3672			0.093532	0.095107	0.096708	0.098336	25.49	34.82
GS Finance Corp.	40056YR30	03/31/20	04/09/30	100.000	0.000	3.5200		0.097778	0.097864	0.099586	0.101339	0.103123	26.66	36.46
GS Finance Corp.	40056YR55	03/31/20	04/09/30	100.000	0.000	3.5200		0.097778	0.097864	0.099586	0.101339	0.103123	26.66	36.46
GS Finance Corp.	40056YRN6	03/06/20	03/07/23*	100.000	0.000	1.5300			0.042501				0.51*	
GS Finance Corp.	40056YRP1	03/31/20	04/12/27	100.000	0.000	3.3000		0.091667	0.091768	0.093282	0.094821	0.096385	24.99	34.10
GS Finance Corp.	40056YRQ9	03/31/20	04/12/27	100.000	0.000	3.3000		0.091667	0.091768	0.093282	0.094821	0.096385	24.99	34.10
GS Finance Corp.	40056YRR7	03/31/20	04/12/27	100.000	0.000	3.3000		0.091667	0.091768	0.093282	0.094821	0.096385	24.99	34.10
GS Finance Corp.	40056YS39	03/31/20	04/01/27	100.000	0.000	3.3000			0.091674	0.093187	0.094725	0.096288	24.98	34.10
GS Finance Corp.	40056YVU5	03/24/20	03/23/23	100.000	0.000	3.9958			0.110994	0.113199	0.115461	0.117767	30.96	41.61
GS Finance Corp.	40056YXF6	04/14/20	10/15/25	100.000	0.000	2.1451			0.059588	0.060228	0.060874	0.061526	15.36	21.90
GS Finance Corp.	40056YXG4	04/14/20	04/14/27	100.000	0.000	2.3699			0.065832	0.066612	0.067401	0.068200	16.98	24.24
GS Finance Corp.	40056YXV1	04/13/20	04/11/25	100.000	0.000	2.5468			0.070744	0.071634	0.072547	0.073470	18.32	26.10
GS Finance Corp.	40056YXW9	04/13/20	04/11/24	100.000	0.000	2.3867			0.066299	0.067081	0.067881	0.068692	17.17	24.42
GS Finance Corp.	40056YXX7	04/14/20	04/23/27	100.000	0.000	2.3700		0.065832	0.065871	0.066652	0.067442	0.068241	16.98	24.24
GS Finance Corp.	40056YZ49	04/13/20	04/13/27	100.000	0.000	2.8100			0.078054	0.079151	0.080263	0.081391	20.22	28.87
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	VARIES	4.3500		0.120833					6.65	
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1953		0.115391	0.115669	0.115952	0.116241		41.61	38.20
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIES	4.3009		0.118557	0.118778	0.119004	0.119235		42.73	41.57
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3476		0.011141	0.011216	0.011291	0.011367	0.011444	4.03	4.08

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.170649	0.174554	0.178550	0.182636	0.186816	63.45	66.39
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.173954	0.177995	0.182130	0.186361	0.190690	64.59	67.63
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420		0.007456	0.007506				1.40	
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824		0.008149	0.008213	0.008278	0.008344	0.008410	2.97	3.01
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689		0.010629	0.010718	0.010807	0.010897	0.010988	3.87	3.93
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9579		0.109648	0.109682	0.109717	0.109753	0.109789	39.49	39.51
HSBC USA, Inc.	40432XXK8	09/12/13	09/12/23	98.875	VARIES	1.6700		0.010657	0.010746	0.010836	0.010926	0.011017	3.87	3.94
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5394		0.007560	0.007618	0.007677	0.007736	0.007796	2.74	2.78
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIES	3.4249		0.090746	0.090957	0.091171	0.091388	0.091610	32.72	32.87
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIES	3.9810		0.107277	0.107422	0.107570	0.107721	0.107874	38.66	38.76
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIES	4.0230		0.109274	0.109382	0.109492	0.109605	0.109720	39.36	39.44
HSBC USA, Inc.	40433BH50	03/31/15	03/31/20	100.000	0.000	2.5279		0.078622					7.00	
HSBC USA, Inc.	40433BN61	04/08/15	04/08/20	100.000	0.000	1.6949		0.050795					4.93	
HSBC USA, Inc.	40433BUB2	12/03/14	12/04/23	100.000	0.000	2.9962		0.096580	0.098026	0.099495	0.100985	0.102498	35.11	36.17
HSBC USA, Inc.	40433UFF8	12/31/15	01/02/24	100.000	0.000	1.6730		0.049267	0.049679	0.050095	0.050514	0.050937	17.96	18.26
HSBC USA, Inc.	40433UQV1	07/29/16	07/31/23	100.000	0.000	2.6252	93.45	0.078867	0.079902	0.080951	0.082014	0.083090	28.89	29.66
HSBC USA, Inc.	40433UQZ2	07/29/16	07/31/23	100.000	0.000	2.6252	93.45	0.078868	0.079903	0.080952	0.082015	0.083091	28.89	29.66
HSBC USA, Inc.	40433USA5	08/31/16	08/31/23	100.000	0.000	2.6052	90.26	0.077351	0.077507	0.079818	0.079539	0.081911	28.64	29.34
HSBC USA, Inc.	40433USB3	08/31/16	08/31/23	100.000	0.000	2.6052	90.26	0.077351	0.077507	0.079818	0.079539	0.081911	28.64	29.34
HSBC USA, Inc.	40433UTZ9	09/30/16	10/02/23	100.000	0.000	2.3972	80.61	0.071532	0.072389	0.073257	0.074135	0.075024	26.06	26.69
HSBC USA, Inc.	40433UUA2	09/30/16	10/02/23	100.000	0.000	2.3972	80.61	0.071532	0.072389	0.073257	0.074135	0.075024	26.06	26.69
HSBC USA, Inc.	40433UVZ6	10/31/16	10/31/23	100.000	0.000	2.6044	85.49	0.078184	0.079202	0.080234	0.081279	0.082337	28.45	29.20
HSBC USA, Inc.	40433UW44	03/08/17	03/06/20	100.000	0.000	2.5296	73.32	0.074815					4.86	
HSBC USA, Inc.	40433UWA0	10/31/16	10/31/23	100.000	0.000	2.6044	85.49	0.078183	0.079201	0.080233	0.081277	0.082336	28.45	29.20
HSBC USA, Inc.	40433UZY5	11/10/16	11/10/22	100.000	0.000	2.5056	81.39	0.074997	0.075937	0.076888	0.077852	0.078827	27.26	27.95
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.134277	0.136859	0.139491	0.142173	0.144906	49.52	51.44
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029		0.105895	0.107591	0.109314			38.75	9.29
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855		0.101370	0.102934	0.104522			37.25	2.93
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3585		0.113948	0.115862	0.117807			41.38	20.85
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.114940	0.116911	0.118917			42.44	0.36
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1083		0.103822	0.105436				33.93	
HSBC USA, Inc.	40434C188	07/31/14	07/30/21	100.000	0.000	2.8870		0.090535	0.092851	0.093167	0.096079		33.97	20.09
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2386		0.107348	0.109086	0.110852	0.112647	0.114472	39.01	40.28
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9290		0.095418	0.096815	0.098233			34.69	14.44
HSBC USA, Inc.	40434E127	03/03/16	02/24/23	100.000	0.000	2.1215	84.14	0.063413	0.064086	0.064766	0.065453	0.066147	23.12	23.61
HSBC USA, Inc.	40434E267	02/04/16	01/27/23	100.000	0.000	1.8122	73.06	0.053602	0.054088	0.054578	0.055073	0.055572	19.53	19.89
HSBC USA, Inc.	40434G775	04/30/15	05/02/22	100.000	0.000	2.2886		0.070436	0.071242	0.072057	0.072882	0.073716	25.60	26.19
HSBC USA, Inc.	40434K354	12/30/15	12/23/22	100.000	0.000	1.6731		0.049662	0.050077	0.050496	0.050918	0.051344	17.96	18.26
HSBC USA, Inc.	40434N283	06/03/16	05/26/23	100.000	0.000	2.4858		0.075251	0.076186	0.077133	0.078091	0.079062	27.32	28.01
HSBC USA, Inc.	40434V293	09/02/16	08/25/23	100.000	0.000	2.5349		0.075905	0.076867	0.077841	0.078828	0.079827	27.74	28.45
HSBC USA, Inc.	40434V780	07/13/16	06/30/23	100.000	0.000	2.5156		0.076203	0.077162	0.078132	0.079115	0.080110	27.61	28.31
HSBC USA, Inc.	40435B247	12/30/16	12/22/23	100.000	0.000	3.3412	104.63	0.102437	0.104149	0.105889	0.107658	0.109456	37.22	38.47

## SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
HSBC USA, Inc.	40435B304	10/06/16	09/29/23	100.000	0.000	2.5061	83.96	0.074977	0.075916	0.076868	0.077831	0.078806	27.33	28.02
HSBC USA, Inc.	40435F2S5	09/28/18	09/28/20	100.000	0.000	3.3672	42.95	0.096711	0.098339				26.11	
HSBC USA, Inc.	40435F3B1	09/19/18	09/19/25	100.000	0.000	3.3749	43.92	0.096937	0.098573	0.100236	0.101927	0.103647	35.53	36.74
HSBC USA, Inc.	40435F3C9	09/19/18	09/16/20	100.000	0.000	3.3285	43.31	0.095534	0.097124				24.65	
HSBC USA, Inc.	40435F4T1	10/31/18	11/02/20	100.000	0.000	3.3838	40.05	0.097219	0.098864				29.56	
HSBC USA, Inc.	40435F4Z7	09/28/18	02/28/20	100.000	0.000	3.0916	39.40	0.088330					5.03	
HSBC USA, Inc.	40435F5A1	10/03/18	09/30/20	100.000	0.000	3.3473	42.21	0.096093	0.097701				26.14	
HSBC USA, Inc.	40435F5B9	10/03/18	09/30/21	100.000	0.000	3.5071	44.26	0.100836	0.102604	0.104404	0.106234		36.94	28.41
HSBC USA, Inc.	40435F5Q6	10/23/18	10/25/21	100.000	0.000	3.5942	43.30	0.103479	0.105339	0.107232	0.109159		37.83	31.87
HSBC USA, Inc.	40435F5R4	10/23/18	10/23/23	100.000	0.000	3.8181	46.04	0.110146	0.112249	0.114392	0.116576	0.118801	40.32	41.87
HSBC USA, Inc.	40435F5S2	10/23/18	10/23/23	100.000	0.000	3.8181	46.04	0.110146	0.112249	0.114392	0.116576	0.118801	40.32	41.87
HSBC USA, Inc.	40435F5V5	10/26/18	10/26/21	100.000	0.000	3.5942	42.99	0.103459	0.105318	0.107211	0.109137		37.82	31.97
HSBC USA, Inc.	40435F6A0	10/24/18	04/24/20	100.000	0.000	3.1206	37.44	0.089410					10.10	
HSBC USA, Inc.	40435FA64	05/31/18	06/01/21	100.000	0.000	3.2917	53.17	0.096034	0.097615	0.099222			34.95	14.88
HSBC USA, Inc.	40435FAQ0	07/03/17	07/01/22	100.000	0.000	2.5570	65.43	0.075674	0.076641	0.077621	0.078613		27.42	28.12
HSBC USA, Inc.	40435FB48	05/24/18	05/27/25	100.000	0.000	2.6745	43.52	0.077330	0.078364	0.079412	0.080474	0.081550	28.10	28.85
HSBC USA, Inc.	40435FBA4	07/27/17	07/27/20	100.000	0.000	2.1741	53.91	0.063059	0.063745				13.11	
HSBC USA, Inc.	40435FBB2	07/27/17	07/27/22	100.000	0.000	2.6657	66.41	0.078075	0.079115	0.080170	0.081238	0.082321	28.62	29.38
HSBC USA, Inc.	40435FCC9	07/28/17	07/29/24	100.000	0.000	3.0414	75.96	0.089748	0.091112	0.092498	0.093905	0.095333	32.97	33.98
HSBC USA, Inc.	40435FCZ8	09/06/17	09/08/20	100.000	0.000	2.0146	47.60	0.058257	0.058844				14.50	
HSBC USA, Inc.	40435FF69	05/30/18	06/01/21	100.000	0.000	3.2353	52.24	0.094310	0.095836	0.097386			34.32	14.61
HSBC USA, Inc.	40435FG35	06/29/18	06/30/25	100.000	0.000	3.7007	56.76	0.108621	0.110631	0.112678	0.114763	0.116886	39.47	40.94
HSBC USA, Inc.	40435FG43	06/29/18	06/29/23	100.000	0.000	3.5351	54.18	0.103497	0.105326	0.107188	0.109082	0.111010	37.60	38.94
HSBC USA, Inc.	40435FGU5	11/03/17	11/03/20	100.000	0.000	2.2992	50.66	0.066853	0.067622				20.33	
HSBC USA, Inc.	40435FH91	08/09/18	08/09/23	100.000	VARIES	3.6010	50.12	0.099626	0.099674	0.099722	0.099771	0.099820	35.89	35.92
HSBC USA, Inc.	40435FHY6	10/12/17	10/12/22	100.000	0.000	2.6944	61.23	0.078961	0.080025	0.081103	0.082196	0.083303	28.79	29.57
HSBC USA, Inc.	40435FJ99	07/27/18	07/28/25	100.000	0.000	3.7400	54.35	0.107821	0.109837	0.111891	0.113983	0.116115	39.80	41.30
HSBC USA, Inc.	40435FJB4	10/31/17	04/28/23	100.000	0.000	2.7712	61.55	0.081321	0.082448	0.083591	0.084749	0.085923	29.62	30.45
HSBC USA, Inc.	40435FJL2	10/25/17	10/25/24	100.000	0.000	3.0894	69.26	0.091243	0.092652	0.094083	0.095536	0.097012	33.29	34.32
HSBC USA, Inc.	40435FJQ1	10/30/17	10/30/24	100.000	0.500	3.1256	69.42	0.091496	0.092925	0.093944	0.095412	0.096469	33.35	34.24
HSBC USA, Inc.	40435FK22	07/27/18	07/27/23	100.000	0.000	3.5941	52.20	0.103457	0.105317	0.107209	0.109136	0.111097	38.16	39.54
HSBC USA, Inc.	40435FKC0	12/05/17	12/07/20	100.000	0.000	2.3474	49.56	0.068329	0.069131				23.10	
HSBC USA, Inc.	40435FM87	07/31/18	07/31/20	100.000	0.000	3.2411	46.71	0.092972	0.094479				19.70	
HSBC USA, Inc.	40435FM95	08/03/18	08/03/20	100.000	0.000	3.2410	46.43	0.092970	0.094477				19.98	
HSBC USA, Inc.	40435FMM6	12/26/17	12/28/20	100.000	0.000	2.4968	51.24	0.072894	0.073804				26.19	
HSBC USA, Inc.	40435FN29	07/09/18	07/10/23	100.000	0.000	3.5252	53.01	0.101414	0.103201	0.105020	0.106871	0.108755	37.45	38.78
HSBC USA, Inc.	40435FPB7	12/19/17	12/21/20	100.000	0.000	2.4181	50.09	0.070486	0.071338				24.82	
HSBC USA, Inc.	40435FPC5	12/18/17	06/18/25	100.000	0.000	2.0994	43.44	0.060805	0.061443	0.062088	0.062740	0.063399	22.02	22.49
HSBC USA, Inc.	40435FPK7	12/27/17	12/29/25	100.000	0.000	3.2733	67.48	0.097042	0.098630	0.100244	0.101885	0.103552	35.23	36.39
HSBC USA, Inc.	40435FPX9	02/05/18	02/05/21	100.000	0.000	2.7928	54.29	0.080874	0.082004	0.083149			29.65	2.83
HSBC USA, Inc.	40435FPY7	01/31/18	01/31/25	100.000	0.000	3.4220	67.32	0.100020	0.101732	0.103472	0.105243	0.107043	36.84	38.11
HSBC USA, Inc.	40435FQZ3	12/29/17	12/31/24	100.000	0.000	2.1006	42.80	0.060845	0.061484	0.062130	0.062782	0.063442	22.02	22.49

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
HSBC USA, Inc.	40435FR90	08/31/18	09/02/25	100.000	0.000	3.6706	49.84	0.105759	0.107700	0.109677	0.111689	0.113739	38.89	40.33
HSBC USA, Inc.	40435FRS8	02/02/18	02/02/23	100.000	VARIES	3.1727	60.61	0.087875	0.087910	0.087946	0.087982	0.088018	31.65	31.68
HSBC USA, Inc.	40435FS24	08/31/18	08/31/23	100.000	0.000	3.5246	47.82	0.101385	0.103162	0.104990	0.106820	0.108723	37.26	38.58
HSBC USA, Inc.	40435FTA5	02/28/18	02/28/25	100.000	0.000	3.5313	66.63	0.103379	0.105204	0.107062	0.108952	0.110876	38.00	39.35
HSBC USA, Inc.	40435FTN7	02/08/18	02/09/23	100.000	0.000	3.1077	60.27	0.090420	0.091825	0.093252	0.094701	0.096172	33.21	34.25
HSBC USA, Inc.	40435FTR8	02/13/18	02/13/23	100.000	VARIES	3.1734	59.65	0.087894	0.087929	0.087964	0.088000	0.088037	31.66	31.68
HSBC USA, Inc.	40435FV38	07/30/18	07/30/21	100.000	0.000	2.7870	40.08	0.079588	0.080697	0.081822	0.082962		29.19	17.31
HSBC USA, Inc.	40435FV46	07/31/18	08/01/23	100.000	0.000	3.6433	52.61	0.104935	0.106846	0.108792	0.110774	0.112792	38.70	40.12
HSBC USA, Inc.	40435FV61	08/31/18	08/31/20	100.000	0.000	3.2102	43.50	0.092059	0.093528				22.27	
HSBC USA, Inc.	40435FV95	08/07/18	08/07/20	100.000	0.000	2.7938	39.62	0.079788	0.080903				17.43	
HSBC USA, Inc.	40435FVW4	03/06/18	03/06/26	100.000	0.000	3.5803	66.73	0.104891	0.106768	0.108680	0.110625	0.112606	38.53	39.93
HSBC USA, Inc.	40435FW29	08/07/18	08/09/21	100.000	0.000	2.7867	39.52	0.079594	0.080703	0.081827	0.082967		29.17	18.04
HSBC USA, Inc.	40435FW60	08/30/18	08/30/23	100.000	0.000	3.5443	48.10	0.101973	0.103770	0.105619	0.107470	0.109396	37.48	38.82
HSBC USA, Inc.	40435FXS1	04/30/18	05/01/23	100.000	0.000	3.7905	64.74	0.111404	0.113515	0.115666	0.117858	0.120092	40.74	42.30
HSBC USA, Inc.	40435FY35	08/29/18	08/26/21	100.000	0.000	3.3308	45.25	0.095603	0.097195	0.098814	0.100459		35.11	23.52
HSBC USA, Inc.	40435FZ26	09/28/18	09/29/25	100.000	0.000	3.8667	49.42	0.111614	0.113772	0.115972	0.118214	0.120499	40.97	42.57
HSBC USA, Inc.	40435FZ34	09/28/18	09/28/23	100.000	0.000	3.7109	47.40	0.106942	0.108926	0.110947	0.113006	0.115103	39.23	40.70
HSBC USA, Inc.	40435FZN0	05/02/18	05/02/23	100.000	0.000	3.6133	61.43	0.105907	0.107820	0.109768	0.111751	0.113770	38.70	40.11
HSBC USA, Inc.	40435G279	09/14/17	09/15/22	100.000	0.000	1.9322	45.18	0.055780	0.056319	0.056863	0.057412	0.057967	20.29	20.69
HSBC USA, Inc.	40435G287	09/14/17	09/16/21	100.000	0.000	1.9325	45.18	0.055791	0.056330	0.056874	0.057424		20.30	14.60
HSBC USA, Inc.	40435G295	09/14/17	09/14/23	100.000	0.000	1.9320	45.17	0.055770	0.056309	0.056853	0.057402	0.057956	20.29	20.68
HSBC USA, Inc.	40435G725	08/31/17	08/30/24	100.000	0.000	2.8720	68.91	0.084461	0.085667	0.086904	0.088138	0.089418	30.92	31.81
HSBC USA, Inc.	40435U3S1	02/04/20	02/06/23	100.000	0.000	1.7448		0.048468	0.048472	0.048895	0.049322	0.049752	15.91	17.80
HSBC USA, Inc.	40435U3T9	02/04/20	02/05/24	100.000	0.000	1.7442			0.048454	0.048876	0.049302	0.049732	15.91	17.80
HSBC USA, Inc.	40435UAC8	11/30/18	11/30/20	100.000	0.000	3.4003	37.32	0.097693	0.099354				32.44	
HSBC USA, Inc.	40435UAJ3	11/07/18	11/04/20	100.000	0.000	3.4726	40.42	0.099813	0.101546				30.56	
HSBC USA, Inc.	40435UAK0	11/20/18	11/20/23	100.000	0.000	3.7182	41.92	0.107160	0.109153	0.111182	0.113249	0.115354	39.10	40.57
HSBC USA, Inc.	40435UAL8	11/16/18	11/16/23	100.000	2.000	3.7066	41.94	0.104734	0.105646	0.106574	0.107519	0.108482	37.95	38.62
HSBC USA, Inc.	40435UAX2	11/30/18	11/30/21	100.000	0.000	3.4829	38.24	0.100145	0.101889	0.103663	0.105469		36.48	34.43
HSBC USA, Inc.	40435UBA1	11/27/18	11/27/20	100.000	0.000	3.3612	37.18	0.096532	0.098154				31.76	
HSBC USA, Inc.	40435UBL7	12/31/18	01/14/26*	100.000	0.000	3.7743	38.23	0.106977	0.108996				1.50*	
HSBC USA, Inc.	40435UBM5	12/31/18	01/10/24*	100.000	0.000	3.6172	36.62	0.102398	0.104249				1.44*	
HSBC USA, Inc.	40435UEV2	02/22/19	02/22/24	100.000	0.000	3.3153	28.65	0.093618	0.095170	0.096747	0.098351	0.099981	34.39	35.53
HSBC USA, Inc.	40435UEW0	02/22/19	02/22/24	100.000	0.000	3.3153	28.65	0.093618	0.095170	0.096747	0.098351	0.099981	34.39	35.53
HSBC USA, Inc.	40435UFW9	02/22/19	02/22/21	100.000	0.000	2.5577	22.07	0.071957	0.072877	0.073809			26.31	3.76
HSBC USA, Inc.	40435UGT5	02/27/19	02/25/21	100.000	0.000	3.0431	25.86	0.085802	0.087108	0.088433			31.46	4.78
HSBC USA, Inc.	40435UHX5	03/15/19	09/29/21	100.000	VARIES	2.9178	23.18	0.081051	0.081051	0.081057	0.081057		29.18	21.72
HSBC USA, Inc.	40435UJM7	03/18/19	03/24/21	100.000	0.000	3.0343	23.99	0.085609	0.086908	0.088227			31.31	7.32
HSBC USA, Inc.	40435UJQ8	04/02/19	04/04/22	100.000	0.000	2.5379	19.04	0.071402	0.072308	0.073226	0.074155	0.075096	26.03	26.69
HSBC USA, Inc.	40435UJV7	03/27/19	04/01/21	100.000	0.000	2.8607	21.88	0.080626	0.081779	0.082949			29.44	7.47
HSBC USA, Inc.	40435ULL6	04/03/19	04/09/21	100.000	0.000	2.8372	21.22	0.079967	0.081101	0.082252			29.18	8.06
HSBC USA, Inc.	40435UNY6	06/19/19	06/20/22	100.000	0.000	2.3706	12.65	0.066635	0.067425	0.068224	0.069033	0.069851	24.15	24.72

\* Called in 2020; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
HSBC USA, Inc.	40436A347	02/28/19	02/24/23	100.000	0.000	3.2374	27.43	0.091350	0.092829	0.094331	0.095858	0.097410	33.53	34.63
Hancock County SD 316, IL	409792DN5	05/01/14	12/01/20	105.881	VARIES	3.2317		0.090661	0.090218				29.84	
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1398	410.35	0.117187	0.121370	0.125703	0.130191	0.134838	43.71	46.88
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1397	382.55	0.109247	0.113147	0.117186	0.121369	0.125702	40.75	43.71
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	356.64	0.101846	0.105482	0.109247	0.113147	0.117186	37.99	40.75
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	332.47	0.094946	0.098336	0.101846	0.105482	0.109247	35.41	37.99
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1398	309.95	0.088514	0.091674	0.094946	0.098336	0.101846	33.01	35.41
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	288.95	0.082517	0.085463	0.088514	0.091674	0.094947	30.78	33.01
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1397	269.38	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78
Hovnanian Enterpiress	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	331.77	0.187295	0.200224	0.214046	0.228822		71.36	66.87
Hovnanian Enterpirses	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.279007	0.292629	0.307082	0.322415		104.58	94.88
K. HOVNANIAN ENTERPRISES	442488CH3	02/01/18	02/01/40	48.820	5.000	11.3861	11.62	0.018324	0.019368	0.020470	0.021636	0.022867	7.11	7.94
Illinois Student Asst Co	452281JD1	10/27/10	04/25/23	95.305	VARIES	N/A		0.010785	0.009647	0.006409	0.005348	0.002711	2.99	1.52
JP Morgan Chase & Co.	46625HME7	07/31/15	07/31/35	100.000	VARIES	4.4624		0.122143	0.123233	0.124348	0.125488	0.126653	44.50	45.32
JPMorgan Chase Financial	46647MMB6	07/11/17	07/11/24	103.000	0.250	3.1279	81.96	0.094779	0.096153	0.097548	0.098965	0.100404	34.84	35.86
JPMorgan Chase Financial	46647MNA7	08/23/17	08/20/20	100.000	0.000	2.1009	50.47	0.060838	0.061477				14.05	
JPMorgan Chase Financial	46647MNK5	09/27/17	09/27/23	100.000	0.000	2.9208	67.79	0.085977	0.087232	0.088506	0.089799	0.091110	31.42	32.34
JPMorgan Chase Financial	46647MQK2	01/31/18	01/31/20	100.000	0.000	2.5710	50.27	0.074206					2.15	
JPMorgan Chase Financial	46647MQQ9	02/14/18	02/14/20	100.000	0.000	2.6715	51.19	0.077222					3.32	
JPMorgan Chase Financial	46647MQW6	03/14/18	03/16/20	100.000	0.000	2.8425	52.06	0.082385					6.18	
JPMorgan Chase Financial	46647MRM7	04/25/18	04/25/23	100.000	0.000	3.6617	63.03	0.107404	0.109370	0.111372	0.113412	0.115488	39.28	40.73
JPMorgan Chase Financial	46647MSA2	06/20/18	06/20/23	100.000	0.000	3.7406	58.37	0.109844	0.111898	0.113991	0.116123	0.118295	39.96	41.47
JPMorgan Chase Financial	46647MSD6	08/03/18	07/30/21	100.000	0.000	3.3214	47.60	0.095324	0.096907	0.098516	0.100152		35.08	20.88
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	505.08	0.162014	0.167036				54.37	
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2497	477.23	0.153498	0.158294	0.163241	0.168342		56.41	54.79
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2498	448.75	0.144338	0.148848	0.153500	0.158296	0.163243	53.05	56.42
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2997	423.36	0.136542	0.140843	0.145280	0.149856	0.154576	50.19	53.40
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	397.90	0.128330	0.132372	0.136542	0.140843	0.145279	47.17	50.19
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	373.97	0.120613	0.124412	0.128331	0.132373	0.136543	44.34	47.17
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3498	352.11	0.113873	0.117488	0.121218	0.125066	0.129037	41.87	44.57
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3500	340.42	0.110371	0.113875	0.117490	0.121221	0.125070	40.48	43.09
JACKSON PERRY & RANDOLPH	468687BS6	09/12/17	12/01/20	104.745	4.250	2.6851	64.49	0.075729	0.075161				24.89	
JACKSON PERRY & RANDOLPH	468687BT4	09/12/17	12/01/21	105.525	4.250	2.8378	68.78	0.080976	0.080450	0.079916	0.079375		29.02	26.28
JACKSON PERRY & RANDOLPH	468687BU1	09/12/17	12/01/22	104.761	4.250	3.2383	78.19	0.092535	0.092122	0.091702	0.091275	0.090842	33.21	32.91
Jefferies Group LLC	47233JAK4	02/28/17	02/28/24	100.000	VARIES	2.8488	7.51	0.006965	0.007064	0.007164	0.007266	0.007370	2.55	2.62
Jefferies Group LLC	47233JAL2	04/28/17	04/28/33	100.000	VARIES	5.1690	130.94	0.128823	0.128474	0.128115	0.127747	0.127772	46.27	46.03
Jefferies Group LLC	47233JAP3	05/31/17	05/31/34	100.000	VARIES	5.0961	126.43	0.131073	0.129862	0.129412	0.128950	0.128477	46.92	46.48
Jefferies Group LLC	47233JAQ1	06/30/17	06/30/37	100.000	VARIES	5.1829	123.30	0.125726	0.125026	0.124467	0.124043	0.123743	45.13	44.73
Jefferies Group LLC	47233JAT5	07/31/17	07/31/37	100.000	VARIES	5.3560	125.65	0.140751	0.139925	0.138552	0.137429	0.136557	50.19	49.38
Jefferies Group LLC	47233JAV0	08/31/17	08/31/37	100.000	VARIES	5.1572	117.19	0.134774	0.132497	0.130199	0.127786	0.125385	47.55	45.85
Jefferies Group LLC	47233JAX6	08/31/17	08/31/37	100.000	VARIES	5.1565	116.03	0.131789	0.130531	0.129425	0.128405	0.127621	46.93	46.19
Jefferies Group LLC	47233JAY4	09/29/17	09/30/37	100.000	VARIES	5.0451	110.75	0.131550	0.129260	0.126912	0.126345	0.125875	46.52	45.49



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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Jefferies Group LLC	47233JBB3	10/31/17	10/31/37	100.000	VARIABLE	5.1557	107.92	0.133924	0.132958	0.132042	0.131198	0.130480	47.92	47.29
Jefferies Group LLC	47233JBC1	10/31/17	10/31/37	100.000	VARIABLE	5.1265	108.36	0.135143	0.134170	0.133284	0.132503	0.131876	48.36	47.76
Jefferies Group LLC	47233JBE7	12/28/17	12/28/37	100.000	VARIABLE	4.3011	14.40	0.017542	0.016549	0.015535	0.014498	0.013440	6.13	5.40
Jefferies Group LLC	47233JBG2	01/31/18	01/31/38	100.000	VARIABLE	5.0271	93.69	0.131108	0.128120	0.128469	0.128782	0.129069	46.26	46.40
Jefferies Group LLC	47233JB76	02/28/18	02/28/38	100.000	VARIABLE	4.1737	7.46	0.009552	0.008483	0.007380	0.006272	0.006404	2.98	2.34
Jefferies Group LLC	47233JBK3	03/29/18	03/29/38	100.000	VARIABLE	5.3355	92.65	0.144407	0.143072	0.141702	0.140295	0.140491	51.50	50.65
Jefferies Group LLC	47233JBT4	03/21/19	03/21/31	100.000	VARIABLE	4.2780	4.97	0.016776	0.015214	0.013618	0.011988	0.012245	5.44	4.47
Jefferies Group LLC	47233JBV9	04/30/19	04/30/34	100.000	VARIABLE	5.1653	3.85	0.015398	0.014584	0.013749	0.012892	0.012014	5.30	4.69
Jefferies Group LLC	47233JBW7	05/31/19	05/31/39	100.000	VARIABLE	5.4586	2.52	0.011287	0.010473	0.009637	0.008779	0.007896	3.87	3.26
Jefferies Group LLC	47233JBY3	06/26/19	06/26/39	100.000	VARIABLE	5.4862	3.27	0.016824	0.015932	0.015016	0.014074	0.013107	5.89	5.23
Jefferies Group LLC	47233JCE6	08/30/19	08/31/39	100.000	VARIABLE	4.1514	13.95	0.115317	0.113661	0.111997	0.110260	0.108538	40.81	39.58
Jefferies Group LLC	47233JCR7	11/29/19	11/29/34	100.000	VARIABLE	4.1288	3.67	0.114690	0.114191	0.113681	0.113160	0.112629	41.17	40.80
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIABLE	2.8895		0.082234	0.081917	0.081596	0.081270	0.080939	29.53	29.30
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIABLE	3.0399		0.086368	0.086140	0.085908	0.085673	0.085434	31.04	30.87
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIABLE	3.0900		0.086890	0.086365				23.37	
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIABLE	3.3404		0.094408	0.094013	0.093611	0.093203		33.84	25.20
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIABLE	3.5910		0.101603	0.101308	0.101007	0.100701	0.100389	36.47	36.25
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIABLE	3.8407		0.108292	0.108104	0.107913	0.107718	0.107520	38.92	38.78
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/17	12/01/27	100.000	5.700	5.6760	141.17	0.157907	0.157895	0.157882	0.157869	0.157856	56.84	56.83
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIABLE	8.0003		0.293330	0.301452	0.309899	0.318685	0.327821	107.33	113.43
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIABLE	3.5832		0.091246	0.091910	0.092585	0.093272	0.093972	33.11	33.60
JP Morgan Chase & Co.	48125UDK5	03/30/15	03/30/25*	100.000	VARIABLE	3.4193		0.092195	0.092457				24.76*	
JP Morgan Chase & Co.	48125UKN1	03/31/15	12/31/20	100.000	0.000	2.9102		0.092734	0.094083				33.53	
JP Morgan Chase & Co.	48125UL59	08/17/15	02/18/21	100.000	1.000	2.8256		0.084517	0.085318	0.086131			30.79	4.05
JP Morgan Chase & Co.	48125UTC6	06/26/15	06/26/30*	100.000	VARIABLE	4.4666		0.117334					20.77*	
JP Morgan Chase & Co.	48125UTF9	06/30/15	06/30/30*	100.000	VARIABLE	4.4796		0.109495	0.109222				29.65*	
JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIABLE	4.4810		0.110973	0.110654	0.110815	0.110980	0.111148	39.89	39.92
JP Morgan Chase & Co.	48125UTH5	06/30/15	06/30/30*	100.000	VARIABLE	4.4852		0.116450					21.08*	
JP Morgan Chase & Co.	48125UTL6	06/30/15	06/30/30*	100.000	VARIABLE	4.4865		0.122523					22.18*	
JP Morgan Chase & Co.	48125UTT9	07/31/15	07/31/30*	100.000	VARIABLE	4.3052		0.112610	0.112400				23.61*	
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIABLE	4.2124		0.112751	0.113777	0.114824	0.115894	0.116986	41.03	41.79
JP Morgan Chase & Co.	48125UUN0	08/31/15	08/31/30*	100.000	VARIABLE	4.2249		0.108760	0.107368				25.85*	
JP Morgan Chase & Co.	48125UUT7	08/31/15	08/31/25	100.000	VARIABLE	2.5712		0.007782	0.007796	0.008028	0.007998	0.008235	2.88	2.95
JP Morgan Chase & Co.	48125UY48	09/30/15	09/30/30*	100.000	VARIABLE	4.2752		0.111797	0.111593				30.04*	
JP Morgan Chase & Co.	48125UY71	09/18/15	09/18/30	100.000	VARIABLE	2.6025		0.011416	0.011324	0.011230	0.011136	0.011040	4.07	4.01
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.138622					11.92	
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIABLE	5.0718		0.142982	0.142324	0.141613			51.23	12.60
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIABLE	5.1602		0.145591	0.145172	0.144722	0.144259	0.143805	52.27	51.94
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIABLE	5.0712		0.143109	0.142796	0.142471	0.142137	0.141821	51.45	51.22
JP Morgan Chase & Co.	48126D3W7	05/31/13	05/29/20	100.000	VARIABLE	2.8293		0.087203					12.91	
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIABLE	3.5785		0.106771	0.107549	0.108341	0.109148	0.110056	38.63	39.20
JP Morgan Chase & Co.	48126D6Y0	09/20/13	09/20/23*	100.000	VARIABLE	4.4963		0.118503	0.119142	0.119795			30.81*	

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JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIABLES	3.1390		0.092895	0.093507	0.094128	0.094759	0.095473	33.63	34.08
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIABLES	3.1823		0.093156	0.093680	0.094265	0.094860	0.095494	33.80	34.23
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIABLES	3.8928		0.095070	0.095353	0.095641	0.095935	0.096525	34.31	34.54
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIABLES	3.8747		0.094211	0.094662	0.095123	0.095592	0.096269	34.04	34.38
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIABLES	3.2856		0.095278	0.094801	0.096996	0.096038	0.098324	35.00	35.39
JP Morgan Chase & Co.	48126DVY2	02/11/13	02/10/20	100.000	0.000	2.6403		0.086968					3.39	
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIABLES	3.3453		0.099753	0.100450	0.101192	0.101946	0.102750	36.17	36.71
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/29/20	100.000	0.000	2.8179		0.090294					5.33	
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIABLES	4.4199		0.115325	0.115228	0.115329	0.115432	0.115537	41.50	41.56
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIABLES	3.6189		0.109886					19.67	
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIABLES	4.3049		0.128770	0.129867	0.130987	0.132132	0.133421	46.56	47.36
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIABLES	3.9757		0.117934	0.118922	0.119929	0.120957	0.122005	42.94	43.67
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIABLES	4.2968		0.125612	0.125313	0.128498	0.127516	0.130786	46.27	47.00
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7494		0.128749	0.129737				31.47	
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8713		0.135352	0.137972				35.26	
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIABLES	4.4385		0.113334	0.113833	0.114344	0.114866	0.115399	40.95	41.32
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907		0.090284					2.62	
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIABLES	4.6982		0.119973	0.120567	0.121176	0.121799	0.122436	43.35	43.79
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3005		0.109787	0.111598	0.113440			40.42	2.84
JP Morgan Chase & Co.	48126NVV5	10/31/13	10/31/23	100.000	VARIABLES	3.8580		0.113560	0.114406	0.115267	0.116146	0.117041	41.14	41.76
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.122255	0.124431				35.85	
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.126775	0.129101	0.131470			46.09	22.74
JP Morgan Chase & Co.	48127D3H9	12/17/14	12/17/20	100.000	VARIABLES	2.7853		0.080296	0.081414				27.98	
JP Morgan Chase & Co.	48127D4A3	12/31/14	12/31/20	100.000	0.000	1.7101		0.051724	0.052166				18.65	
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708		0.093280					11.10	
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIABLES	2.8446		0.082862					9.20	
JP Morgan Chase & Co.	48127DMP0	06/30/14	09/30/20	100.000	0.000	2.7898		0.089628	0.090879				24.34	
JP Morgan Chase & Co.	48127DPA0	11/21/14	11/21/29*	100.000	VARIABLES	4.0317		0.104228	0.104279	0.104332			33.57*	
JP Morgan Chase & Co.	48127DPH5	12/24/14	12/24/29*	100.000	VARIABLES	2.8705		0.079941	0.079976				21.19*	
JP Morgan Chase & Co.	48127DVW5	08/29/14	08/31/20	100.000	0.000	2.8193		0.089104	0.089378				21.70	
JP Morgan Chase & Co.	48127DYS1	09/30/14	09/30/20	100.000	0.000	2.9910		0.096378	0.097819				26.19	
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108		0.130283	0.132765	0.135295	0.137873	0.140500	47.65	49.49
JP Morgan Chase & Co.	48128GF88	05/24/17	05/24/27	100.000	VARIABLES	2.5870	9.44	0.009186	0.009305	0.009426	0.009548	0.009671	3.34	3.42
JPMorgan Chase Financial	48128GJ27	08/31/17	08/31/27	100.000	VARIABLES	2.4049	6.39	0.007166	0.006959	0.006747	0.006827	0.006910	2.49	2.46
JP Morgan Chase & Co.	48128GQ7	11/27/18	11/27/68	12.184	0.000	4.2547	5.75	0.015019	0.015338	0.015665	0.015998	0.016338	5.49	5.72
JP Morgan Chase & Co.	48128GYU8	12/19/18	11/10/36	47.489	0.000	4.2056	20.91	0.057576	0.058787	0.060023	0.061285	0.062574	21.07	21.97
JP Morgan Chase & Co.	48128GYV6	12/20/18	12/20/28	100.000	VARIABLES	3.6202	6.03	0.014752	0.013694	0.012617	0.012845	0.013078	5.10	4.59
JPMorgan Chase Financial	48129M2G0	06/18/18	06/18/20	100.000	0.000	2.8409	44.29	0.082325					13.75	
JPMorgan Chase Financial	48129M3J3	06/27/18	06/26/25	100.000	0.000	3.9304	60.59	0.115730	0.118004	0.120323	0.122687	0.125098	42.09	43.77
JPMorgan Chase Financial	48129M7C4	07/31/18	07/31/25	100.000	0.000	3.8909	56.25	0.112326	0.114511	0.116738	0.119010	0.121325	41.50	43.13
JPMorgan Chase Financial	48129MBS4	03/29/18	04/01/25	100.000	0.000	2.5507	45.52	0.073608	0.074547	0.075498	0.076460	0.077436	26.84	27.53
JPMorgan Chase Financial	48129ME93	07/31/18	07/31/25	100.000	0.000	3.8909	56.25	0.112326	0.114511	0.116738	0.119010	0.121325	41.50	43.13

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JPMorgan Chase Financial	48129MEQ5	03/28/18	03/26/21	100.000	0.000	2.5513	45.61	0.073605	0.074544	0.075495			26.85	6.42
JPMorgan Chase Financial	48129MF27	07/31/18	07/31/25	100.000	0.000	3.8909	56.25	0.112326	0.114511	0.116738	0.119010	0.121325	41.50	43.13
JPMorgan Chase Financial	48129MF84	07/31/18	07/31/25	100.000	0.000	3.8909	56.25	0.112326	0.114511	0.116738	0.119010	0.121325	41.50	43.13
JPMorgan Chase Financial	48129MG42	08/03/18	07/31/23	100.000	0.000	3.6608	52.55	0.105415	0.107345	0.109310	0.111311	0.113348	38.88	40.32
JPMorgan Chase Financial	48129MG59	08/03/18	07/30/21	100.000	0.000	3.3214	47.60	0.095324	0.096907	0.098516	0.100152		35.08	20.88
JPMorgan Chase Financial	48129MH25	08/03/18	07/31/23	100.000	0.000	3.6608	52.55	0.105415	0.107345	0.109310	0.111311	0.113348	38.88	40.32
JPMorgan Chase Financial	48129MKH8	04/30/18	04/30/25	100.000	0.000	3.9714	67.90	0.117019	0.119343	0.121713	0.124130	0.126594	42.83	44.55
JPMorgan Chase Financial	48129MKJ4	04/30/18	04/30/25	100.000	0.000	3.9714	67.90	0.117019	0.119343	0.121713	0.124130	0.126594	42.83	44.55
JPMorgan Chase Financial	48129MKK1	04/30/18	04/30/25	100.000	0.000	3.9714	67.90	0.117019	0.119343	0.121713	0.124130	0.126594	42.83	44.55
JPMorgan Chase Financial	48129MKS4	05/03/18	04/30/21	100.000	0.000	3.3521	56.81	0.097849	0.099489	0.101157			35.72	12.04
JPMorgan Chase Financial	48129MM60	07/25/18	07/25/23	100.000	0.000	3.6610	53.40	0.105452	0.107383	0.109348	0.111350	0.113388	38.92	40.36
JPMorgan Chase Financial	48129MPK6	05/31/18	05/30/25	100.000	0.000	3.9611	64.22	0.116698	0.119010	0.121367	0.123770	0.126222	42.57	44.28
JPMorgan Chase Financial	48129MQ74	07/30/18	07/28/23	100.000	0.000	3.6712	53.02	0.105735	0.107676	0.109653	0.111666	0.113715	39.01	40.46
JPMorgan Chase Financial	48129MQS8	05/31/18	05/30/25	100.000	0.000	3.9611	64.22	0.116698	0.119010	0.121367	0.123770	0.126222	42.57	44.28
JPMorgan Chase Financial	48129MSR8	06/04/18	06/02/23	100.000	0.000	3.7008	59.48	0.108590	0.110600	0.112646	0.114731	0.116854	39.57	41.05
JPMorgan Chase Financial	48129MX92	09/06/18	08/31/23	100.000	0.000	3.7714	50.58	0.108683	0.110721	0.112820	0.114924	0.117115	40.00	41.52
JPMorgan Chase Financial	48129MY7	07/05/18	06/30/23	100.000	0.000	3.6903	55.96	0.108233	0.110230	0.112264	0.114336	0.116446	39.33	40.79
JPMorgan Chase Financial	48129MX24	07/05/18	06/30/21	100.000	0.000	3.3201	50.25	0.096852	0.098460	0.100094			35.16	17.92
JPMorgan Chase Financial	48129MY34	09/06/18	08/31/23	100.000	0.000	3.7714	50.58	0.108683	0.110721	0.112820	0.114924	0.117115	40.00	41.52
JPMorgan Chase Financial	48129MZX7	06/28/18	06/30/25	100.000	0.000	3.9300	60.46	0.115754	0.118029	0.120348	0.122713	0.125124	42.09	43.76
JPMorgan Chase Financial	48130U2L8	11/05/18	10/29/21	100.000	0.000	3.5020	40.97	0.100655	0.102418	0.104211	0.106036		36.77	31.38
JPMorgan Chase Financial	48130U2M6	10/31/18	10/29/21	100.000	0.000	3.5120	41.59	0.101003	0.102777	0.104582	0.106418		36.90	31.50
JP Morgan Chase & Co.	48130U2N4	10/31/18	10/31/25	100.000	0.000	4.1115	48.79	0.118952	0.121397	0.123893	0.126440	0.129039	43.56	45.37
JPMorgan Chase Financial	48130U2R5	10/31/18	10/31/25	100.000	0.000	4.1115	48.79	0.118952	0.121397	0.123893	0.126440	0.129039	43.56	45.37
JPMorgan Chase Financial	48130U4A0	11/05/18	10/30/20	100.000	0.000	3.3129	38.73	0.095057	0.096632				28.71	
JPMorgan Chase Financial	48130U4B8	11/05/18	10/29/21	100.000	0.000	3.5020	40.97	0.100655	0.102418	0.104211	0.106036		36.77	31.38
JPMorgan Chase Financial	48130U4D4	11/05/18	10/31/23	100.000	0.000	3.8416	45.00	0.110792	0.112920	0.115089	0.117300	0.119553	40.53	42.10
JPMorgan Chase Financial	48130U4E2	11/05/18	10/31/23	100.000	0.000	3.8416	45.00	0.110792	0.112920	0.115089	0.117300	0.119553	40.53	42.10
JPMorgan Chase Financial	48130U4F9	11/05/18	10/31/23	100.000	0.000	3.8416	45.00	0.110792	0.112920	0.115089	0.117300	0.119553	40.53	42.10
JPMorgan Chase Financial	48130U4G7	11/05/18	10/31/23	100.000	0.000	3.8416	45.00	0.110792	0.112920	0.115089	0.117300	0.119553	40.53	42.10
JPMorgan Chase Financial	48130U4H5	11/05/18	10/31/23	100.000	0.000	3.8416	45.00	0.110792	0.112920	0.115089	0.117300	0.119553	40.53	42.10
JPMorgan Chase Financial	48130U4J1	11/05/18	10/31/23	100.000	0.000	3.8416	45.00	0.110792	0.112920	0.115089	0.117300	0.119553	40.53	42.10
JPMorgan Chase Financial	48130U4K8	10/10/18	10/10/23	100.000	0.000	3.8717	48.14	0.111752	0.113915	0.116120	0.118368	0.120660	40.97	42.58
JPMorgan Chase Financial	48130U4X0	10/15/18	10/15/20	100.000	0.000	3.2933	40.39	0.094517	0.096073				27.12	
JPMorgan Chase Financial	48130U5P6	10/11/18	10/12/23	100.000	0.000	3.8719	48.03	0.111769	0.113932	0.116138	0.118386	0.120678	40.97	42.57
JPMorgan Chase Financial	48130UAC9	09/06/18	08/31/23	100.000	0.000	3.7714	50.58	0.108683	0.110721	0.112820	0.114924	0.117115	40.00	41.52
JPMorgan Chase Financial	48130UAD7	08/31/18	08/29/25	100.000	0.000	4.0210	54.68	0.116219	0.118556	0.120939	0.123357	0.125851	42.84	44.58
JPMorgan Chase Financial	48130UAE5	08/31/18	08/29/25	100.000	0.000	4.0210	54.68	0.116219	0.118556	0.120939	0.123357	0.125851	42.84	44.58
JPMorgan Chase Financial	48130UAG0	08/31/18	08/29/25	100.000	0.000	4.0210	54.68	0.116219	0.118556	0.120939	0.123357	0.125851	42.84	44.58
JPMorgan Chase Financial	48130UAQ8	09/06/18	09/03/21	100.000	0.000	3.4020	45.55	0.097714	0.099376	0.101066	0.102785		35.87	24.77
JPMorgan Chase Financial	48130UAT2	09/06/18	09/03/21	100.000	0.000	3.4020	45.55	0.097714	0.099376	0.101066	0.102785		35.87	24.77
JPMorgan Chase Financial	48130UAZ8	08/20/18	08/17/20	100.000	0.000	3.1821	44.03	0.091204	0.092655				20.87	

## 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
JPMorgan Chase Financial	48130UD44	10/19/18	10/21/25	100.000	0.000	4.1114	50.10	0.118978	0.121424	0.123920	0.126467	0.129067	43.62	45.43
JPMorgan Chase Financial	48130UDH5	08/30/18	09/01/21	100.000	0.000	3.4016	46.13	0.097738	0.099401	0.101091	0.102811		35.89	24.57
JPMorgan Chase Financial	48130UE92	10/31/18	10/31/22	100.000	0.000	3.6920	43.75	0.106375	0.108339	0.110339	0.112376	0.114450	38.89	40.34
JPMorgan Chase Financial	48130UEW1	09/28/18	09/30/21	100.000	0.000	3.5126	44.83	0.101048	0.102823	0.104629	0.106466		37.02	28.48
JPMorgan Chase Financial	48130UHC2	10/03/18	09/29/23	100.000	0.000	3.8721	48.93	0.111715	0.113878	0.116083	0.118330	0.120621	41.01	42.61
JPMorgan Chase Financial	48130UHE8	09/28/18	09/30/25	100.000	0.000	4.1116	52.60	0.118981	0.121427	0.123923	0.126471	0.129071	43.72	45.54
JPMorgan Chase Financial	48130UHF5	09/28/18	09/30/25	100.000	0.000	4.1116	52.60	0.118981	0.121427	0.123923	0.126471	0.129071	43.72	45.54
JPMorgan Chase Financial	48130UHG3	09/28/18	09/30/25	100.000	0.000	4.1116	52.60	0.118981	0.121427	0.123923	0.126471	0.129071	43.72	45.54
JPMorgan Chase Financial	48130UHK4	10/03/18	10/05/21	100.000	0.000	3.5126	44.33	0.101048	0.102823	0.104629	0.106466		37.00	29.00
JPMorgan Chase Financial	48130UHX6	10/03/18	09/29/23	100.000	0.000	3.8721	48.93	0.111715	0.113878	0.116083	0.118330	0.120621	41.01	42.61
JPMorgan Chase Financial	48130UHY4	10/03/18	09/29/23	100.000	0.000	3.8721	48.93	0.111715	0.113878	0.116083	0.118330	0.120621	41.01	42.61
JPMorgan Chase Financial	48130UHZ1	10/03/18	09/30/21	100.000	0.000	3.5124	44.33	0.100996	0.102769	0.104574	0.106411		37.00	28.46
JPMorgan Chase Financial	48130UJ97	10/25/18	10/27/25	100.000	0.000	4.1113	49.39	0.118974	0.121420	0.123916	0.126464	0.129063	43.59	45.40
JPMorgan Chase Financial	48130UJB2	10/03/18	09/30/20	100.000	0.000	3.2932	41.52	0.094489	0.096045				25.70	
JPMorgan Chase Financial	48130UK46	10/25/18	10/27/21	100.000	0.000	3.5123	42.10	0.101039	0.102813	0.104619	0.106456		36.92	31.30
JPMorgan Chase Financial	48130UL37	11/05/18	11/02/20	100.000	0.000	3.3128	38.73	0.095070	0.096644				28.90	
JPMorgan Chase Financial	48130UMA0	09/27/18	09/28/23	100.000	0.000	3.8719	49.60	0.111769	0.113932	0.116138	0.118386	0.120678	41.03	42.64
JPMorgan Chase Financial	48130UNK7	10/31/18	10/29/21	100.000	0.000	3.5120	41.59	0.101003	0.102777	0.104582	0.106418		36.90	31.50
JPMorgan Chase Financial	48130UNN1	08/07/18	08/06/20	100.000	0.000	3.1824	45.21	0.091227	0.092678				19.88	
JPMorgan Chase Financial	48130UNX9	09/25/18	09/25/20	100.000	0.000	3.1336	40.20	0.089793	0.091200				23.96	
JPMorgan Chase Financial	48130UNY7	10/09/18	10/05/20	100.000	0.000	3.2925	40.95	0.094461	0.096016				26.16	
JPMorgan Chase Financial	48130UP74	10/31/18	04/30/20	100.000	0.000	3.0137	35.63	0.086256					10.26	
JPMorgan Chase Financial	48130UPG4	11/02/18	11/02/20	100.000	0.000	3.3128	39.01	0.095095	0.096670				28.91	
JPMorgan Chase Financial	48130UPW9	01/16/19	01/17/20	100.000	0.000	3.0029	28.99	0.084672					1.35	
JPMorgan Chase Financial	48130UPZ2	01/24/19	01/27/20	100.000	0.000	3.0027	28.31	0.084681					2.20	
JPMorgan Chase Financial	48130UQK4	02/27/19	02/28/20	100.000	0.000	3.0137	25.61	0.084982					4.84	
JPMorgan Chase Financial	48130UR80	11/30/18	11/30/21	100.000	0.000	3.5314	38.77	0.101589	0.103383	0.105208	0.107066		37.01	34.95
JPMorgan Chase Financial	48130URX5	08/21/19	08/23/21	100.000	0.000	2.4317	8.78	0.067556	0.068378	0.069209	0.070051		24.68	16.21
JPMorgan Chase Financial	48130US63	11/30/18	11/30/21	100.000	0.000	3.5314	38.77	0.101589	0.103383	0.105208	0.107066		37.01	34.95
JPMorgan Chase Financial	48130USF3	10/08/19	10/09/20	100.000	0.000	1.8818	4.34	0.052276	0.052767				14.62	
JPMorgan Chase Financial	48130USG1	10/09/19	04/09/21	100.000	0.000	2.2115	5.04	0.061429	0.062109	0.062795			22.35	6.15
JPMorgan Chase Financial	48130USL0	10/30/19	04/30/21	100.000	0.000	2.0215	3.43	0.056153	0.056720	0.057294			20.39	6.82
JPMorgan Chase Financial	48130USP1	11/06/19	12/04/20	100.000	0.000	1.8811	2.88	0.052329	0.052821				17.51	
JPMorgan Chase Financial	48130UST3	11/27/19	12/11/20	100.000	0.000	1.8216	1.72	0.050635	0.051096				17.30	
JPMorgan Chase Financial	48130USW6	12/04/19	12/18/20	100.000	0.000	1.8197	1.37	0.050582	0.051042				17.63	
JP Morgan Chase & Co.	48130UU29	11/30/18	11/28/25	100.000	0.000	4.1207	45.33	0.119202	0.121658	0.124164	0.126722	0.129333	43.52	45.33
JPMorgan Chase Financial	48130UZ40	12/05/18	11/30/20	100.000	0.000	3.3522	36.31	0.096221	0.097834				31.95	
JPMorgan Chase Financial	48130UZ57	12/05/18	11/30/21	100.000	0.000	3.5313	38.27	0.101536	0.103329	0.105153	0.107010		36.99	34.93
JPMorgan Chase Financial	48130UZ65	12/05/18	11/30/23	100.000	0.000	3.8710	42.00	0.111672	0.113833	0.116037	0.118283	0.120572	40.73	42.32
JPMorgan Chase Financial	48130UZ73	12/05/18	11/30/23	100.000	0.000	3.8710	42.00	0.111672	0.113833	0.116037	0.118283	0.120572	40.73	42.32
JPMorgan Chase Financial	48130UZ81	12/05/18	11/30/23	100.000	0.000	3.8710	42.00	0.111672	0.113833	0.116037	0.118283	0.120572	40.73	42.32
JPMorgan Chase Financial	48130UZ99	12/05/18	11/30/23	100.000	0.000	3.8710	42.00	0.111672	0.113833	0.116037	0.118283	0.120572	40.73	42.32

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd Period	2021 1st Period	2021 2nd Period	2021 3rd Period	2020
JPMorgan Chase Financial	48130W2J9	03/12/19	07/12/22	100.000	0.000	3.0703	24.79	0.086158	0.087481	0.088824	0.090187	0.091572	31.71	32.69
JPMorgan Chase Financial	48130W4H1	03/29/19	09/30/21	100.000	0.000	2.6618	20.20	0.074930	0.075927	0.076937	0.077961		27.34	20.88
JPMorgan Chase Financial	48130W4J7	03/29/19	03/31/22	100.000	0.000	2.6812	20.35	0.075481	0.076493	0.077518	0.078557	0.079610	27.54	28.28
JPMorgan Chase Financial	48130W4K4	03/29/19	03/31/26	100.000	0.000	3.2713	24.85	0.092365	0.093876	0.095411	0.096972	0.098558	33.80	34.92
JPMorgan Chase Financial	48130W4L2	03/29/19	03/31/26	100.000	0.000	3.2713	24.85	0.092365	0.093876	0.095411	0.096972	0.098558	33.80	34.92
JPMorgan Chase Financial	48130W4V0	04/03/19	03/31/21	100.000	0.000	2.6320	19.68	0.074057	0.075032	0.076019			27.01	6.77
JPMorgan Chase Financial	48130W4X6	03/04/19	04/01/20	100.000	0.000	2.6430	21.93	0.074535					6.71	
JPMorgan Chase Financial	48130W5D9	03/18/19	03/18/26	100.000	0.000	3.5710	28.25	0.100966	0.102769	0.104604	0.106472	0.108373	37.05	38.38
JPMorgan Chase Financial	48130W5H0	04/03/19	03/31/22	100.000	0.000	2.6818	20.05	0.075476	0.076488	0.077514	0.078553	0.079606	27.54	28.28
JPMorgan Chase Financial	48130W5K3	04/03/19	03/31/22	100.000	0.000	2.6818	20.05	0.075476	0.076488	0.077514	0.078553	0.079606	27.54	28.28
JPMorgan Chase Financial	48130W5N7	04/03/19	03/28/24	100.000	0.000	3.0015	22.46	0.084592	0.085861	0.087150	0.088458	0.089785	30.92	31.85
JPMorgan Chase Financial	48130W5P2	04/03/19	03/28/24	100.000	0.000	3.0015	22.46	0.084592	0.085861	0.087150	0.088458	0.089785	30.92	31.85
JPMorgan Chase Financial	48130W5S6	04/03/19	03/28/24	100.000	0.000	3.0015	22.46	0.084592	0.085861	0.087150	0.088458	0.089785	30.92	31.85
JPMorgan Chase Financial	48130W5T4	03/29/19	03/31/22	100.000	0.000	2.6812	20.35	0.075481	0.076493	0.077518	0.078557	0.079610	27.54	28.28
JP Morgan Chase & Co.	48130W5U1	03/29/19	03/31/26	100.000	0.000	3.2713	24.85	0.092365	0.093876	0.095411	0.096972	0.098558	33.80	34.92
JPMorgan Chase Financial	48130W5W7	04/03/19	03/28/24	100.000	0.000	3.0015	22.46	0.084592	0.085861	0.087150	0.088458	0.089785	30.92	31.85
JPMorgan Chase Financial	48130W6A4	04/03/19	03/28/24	100.000	0.000	3.0015	22.46	0.084592	0.085861	0.087150	0.088458	0.089785	30.92	31.85
JPMorgan Chase Financial	48130W6C0	04/03/19	03/28/24	100.000	0.000	3.0015	22.46	0.084592	0.085861	0.087150	0.088458	0.089785	30.92	31.85
JPMorgan Chase Financial	48130W7F2	04/03/19	03/31/21	100.000	0.000	2.6320	19.68	0.074057	0.075032	0.076019			27.01	6.77
JPMorgan Chase Financial	48130W7M7	04/03/19	12/31/21	100.000	0.000	2.6703	19.97	0.075651	0.076661	0.077684	0.078721		27.42	28.08
JPMorgan Chase Financial	48130WAB7	12/05/18	11/30/23	100.000	0.000	3.8710	42.00	0.111672	0.113833	0.116037	0.118283	0.120572	40.73	42.32
JPMorgan Chase Financial	48130WAC5	12/05/18	11/30/23	100.000	0.000	3.8710	42.00	0.111672	0.113833	0.116037	0.118283	0.120572	40.73	42.32
JPMorgan Chase Financial	48130WAJ0	12/05/18	11/30/21	100.000	0.000	3.5313	38.27	0.101536	0.103329	0.105153	0.107010		36.99	34.93
JPMorgan Chase Financial	48130WC58	02/05/19	01/29/21	100.000	0.000	2.9715	27.09	0.083727	0.084971	0.086234			30.75	2.41
JPMorgan Chase Financial	48130WCQ2	11/30/18	05/29/20	100.000	0.000	3.3526	36.79	0.096267					14.25	
JPMorgan Chase Financial	48130WE23	03/20/19	09/18/20	100.000	0.000	2.7733	21.76	0.078091	0.079174				20.26	
JPMorgan Chase Financial	48130WEC1	11/26/18	11/26/21	100.000	0.000	3.0209	33.46	0.086469	0.087775	0.089101	0.090447		31.46	29.20
JPMorgan Chase Financial	48130WEF4	11/27/18	11/26/21	100.000	0.000	2.6812	29.59	0.076482	0.077507	0.078546	0.079599		27.79	25.72
JPMorgan Chase Financial	48130WEW7	01/02/19	01/02/24*	100.000	0.000	3.8700	38.97	0.109581					0.11*	
JPMorgan Chase Financial	48130WFN6	12/31/18	12/31/21	100.000	0.000	3.4798	35.20	0.100053	0.101793	0.103564	0.105366		36.34	37.50
JPMorgan Chase Financial	48130WGF2	01/02/19	12/31/20	100.000	0.000	3.3497	33.68	0.096172	0.097783				34.82	
JPMorgan Chase Financial	48130WGM7	01/02/19	12/31/21	100.000	0.000	3.4801	35.01	0.100043	0.101784	0.103555	0.105357		36.33	37.50
JPMorgan Chase Financial	48130WGV7	12/31/18	06/30/21	100.000	0.000	3.4400	34.79	0.098871	0.100572	0.102302			35.90	18.31
JPMorgan Chase Financial	48130WGW5	01/02/19	12/31/20	100.000	0.000	3.3497	33.68	0.096172	0.097783				34.82	
JPMorgan Chase Financial	48130WGX3	01/02/19	12/31/21	100.000	0.000	3.5300	35.51	0.101528	0.103320	0.105143	0.106999		36.88	38.08
JPMorgan Chase Financial	48130WGY1	01/02/19	12/29/23	100.000	0.000	3.8699	38.97	0.111662	0.113823	0.116026	0.118271	0.120559	40.60	42.18
JPMorgan Chase Financial	48130WYZ8	01/02/19	12/29/23	100.000	0.000	3.8699	38.97	0.111662	0.113823	0.116026	0.118271	0.120559	40.60	42.18
JPMorgan Chase Financial	48130WHB2	01/02/19	12/29/23	100.000	0.000	3.8699	38.97	0.111662	0.113823	0.116026	0.118271	0.120559	40.60	42.18
JPMorgan Chase Financial	48130WHB0	01/02/19	12/29/23	100.000	0.000	3.8699	38.97	0.111662	0.113823	0.116026	0.118271	0.120559	40.60	42.18
JPMorgan Chase Financial	48130WHM6	01/02/19	12/29/23	100.000	0.000	3.8699	38.97	0.111662	0.113823	0.116026	0.118271	0.120559	40.60	42.18
JPMorgan Chase Financial	48130WHN4	01/02/19	12/29/23	100.000	0.000	3.8699	38.97	0.111662	0.113823	0.116026	0.118271	0.120559	40.60	42.18
JPMorgan Chase Financial	48130WJW2	12/19/18	12/19/23	100.000	0.000	3.8702	40.42	0.111706	0.113868	0.116071	0.118317	0.120607	40.66	42.24

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	----- 2020	----- 2021
JPMorgan Chase Financial	48130WXE6	02/28/19	05/31/22	100.000	0.000	3.0304	25.68	0.086114	0.087418	0.088743	0.090088	0.091452	31.32	32.27
JPMorgan Chase Financial	48130WXF3	02/28/19	02/27/26	100.000	0.000	3.5711	30.27	0.100958	0.102760	0.104595	0.106463	0.108364	37.12	38.46
JPMorgan Chase Financial	48130WXP1	03/05/19	02/29/24	100.000	0.000	3.2313	26.74	0.091160	0.092633	0.094130	0.095642	0.097196	33.45	34.53
JPMorgan Chase Financial	48130WXQ9	03/05/19	02/29/24	100.000	0.000	3.2313	26.74	0.091160	0.092633	0.094130	0.095642	0.097196	33.45	34.53
JPMorgan Chase Financial	48130WXR7	03/05/19	02/29/24	100.000	0.000	3.2313	26.74	0.091160	0.092633	0.094130	0.095642	0.097196	33.45	34.53
JPMorgan Chase Financial	48130WXS5	03/05/19	02/29/24	100.000	0.000	3.2313	26.74	0.091160	0.092633	0.094130	0.095642	0.097196	33.45	34.53
JPMorgan Chase Financial	48130WXT3	03/05/19	02/28/22	100.000	0.000	2.9917	24.75	0.084299	0.085560	0.086840	0.088139	0.089457	30.89	31.82
JPMorgan Chase Financial	48130WXU0	03/05/19	02/29/24	100.000	0.000	3.3109	27.40	0.093442	0.094989	0.096562	0.098151	0.099785	34.30	35.44
JPMorgan Chase Financial	48130WXV8	03/05/19	02/29/24	100.000	0.000	3.3109	27.40	0.093442	0.094989	0.096562	0.098151	0.099785	34.30	35.44
JPMorgan Chase Financial	48130WXW4	03/05/19	02/26/21	100.000	0.000	2.8919	23.92	0.081434	0.082612	0.083806			29.82	4.61
JPMorgan Chase Financial	48130WXZ9	03/05/19	02/29/24	100.000	0.000	3.3109	27.40	0.093442	0.094989	0.096562	0.098151	0.099785	34.30	35.44
JPMorgan Chase Financial	48130WYG0	02/28/19	02/27/26	100.000	0.000	3.7408	31.72	0.105844	0.107824	0.109841	0.111895	0.113988	38.96	40.43
JPMorgan Chase Financial	48130WYH8	02/28/19	02/27/26	100.000	0.000	3.7408	31.72	0.105844	0.107824	0.109841	0.111895	0.113988	38.96	40.43
JPMorgan Chase Financial	48130WYK1	02/19/19	02/19/26	100.000	0.000	3.6910	32.24	0.104419	0.106346	0.108309	0.110308	0.112344	38.45	39.88
JPMorgan Chase Financial	48130WYN5	03/05/19	03/04/21	100.000	0.000	2.8919	23.91	0.081485	0.082663	0.083858			29.82	5.28
JPMorgan Chase Financial	48130WYT2	03/05/19	02/28/22	100.000	0.000	2.9917	24.75	0.084299	0.085560	0.086840	0.088139	0.089457	30.89	31.82
JPMorgan Chase Financial	48130WZ20	05/03/19	04/30/21	100.000	0.000	2.7121	17.99	0.076341	0.077376	0.078425			27.80	9.33
JPMorgan Chase Financial	48130WZJ3	02/21/19	02/21/24	100.000	0.000	3.4413	29.85	0.097237	0.098911	0.100613	0.102344	0.104105	35.75	36.99
JPMorgan Chase Financial	48130WZZ7	02/25/19	02/25/26	100.000	0.000	3.6909	31.61	0.104416	0.106343	0.108305	0.110304	0.112340	38.43	39.86
JPMorgan Chase Financial	48130X133	05/01/19	05/27/21	100.000	0.000	2.7106	18.14	0.076464	0.077501	0.078551			27.78	11.47
JPMorgan Chase Financial	48132C3A9	08/05/19	07/30/21	100.000	0.000	2.4313	9.86	0.067536	0.068335	0.069165	0.070006		24.70	14.61
JPMorgan Chase Financial	48132C3P6	08/05/19	04/29/22	100.000	0.000	2.4505	9.96	0.068460	0.069298	0.070147	0.071007	0.071877	24.90	25.52
JPMorgan Chase Financial	48132C3Q4	08/05/19	07/29/22	100.000	0.000	2.4606	9.98	0.068350	0.069163	0.070014	0.070875	0.071747	25.01	25.62
JPMorgan Chase Financial	48132C3R2	08/05/19	07/31/24	100.000	0.000	2.5905	10.51	0.071960	0.072866	0.073810	0.074766	0.075734	26.35	27.03
JPMorgan Chase Financial	48132C3S0	08/05/19	07/31/24	100.000	0.000	2.5905	10.51	0.071960	0.072866	0.073810	0.074766	0.075734	26.35	27.03
JPMorgan Chase Financial	48132C4Z3	07/17/19	01/18/22	100.000	0.000	2.1209	9.66	0.058916	0.059541	0.060172	0.060810	0.061455	21.53	21.99
JPMorgan Chase Financial	48132CCJ0	04/25/19	04/27/21	100.000	0.000	2.6319	18.05	0.074081	0.075056	0.076043			26.97	8.82
JPMorgan Chase Financial	48132CCY7	05/01/19	05/01/24	100.000	0.000	3.1313	20.96	0.088343	0.089726	0.091131	0.092558	0.094007	32.22	33.24
JPMorgan Chase Financial	48132CDT7	04/29/19	04/28/21	100.000	0.000	2.6324	17.76	0.074079	0.075054	0.076041			26.97	8.90
JPMorgan Chase Financial	48132CFA6	05/31/19	11/30/21	100.000	0.000	2.7509	16.16	0.077464	0.078530	0.079610	0.080705		28.15	26.39
JPMorgan Chase Financial	48132CFB4	05/31/19	05/31/22	100.000	0.000	2.8011	16.45	0.078897	0.080002	0.081123	0.082259	0.083411	28.67	29.48
JPMorgan Chase Financial	48132CFC2	06/05/19	05/31/24	100.000	0.000	2.8505	16.34	0.080276	0.081421	0.082581	0.083758	0.084952	29.18	30.01
JPMorgan Chase Financial	48132CFD0	05/31/19	11/30/22	100.000	0.000	2.8805	16.92	0.081167	0.082336	0.083521	0.084724	0.085945	29.50	30.36
JPMorgan Chase Financial	48132CFE8	05/31/19	05/31/24	100.000	0.000	3.1310	18.39	0.088333	0.089716	0.091120	0.092547	0.093995	32.14	33.15
JPMorgan Chase Financial	48132CFG3	05/31/19	05/29/26	100.000	0.000	3.4005	19.98	0.096055	0.097689	0.099350	0.101039	0.102757	34.98	36.18
JPMorgan Chase Financial	48132CGN7	05/16/19	05/18/26	100.000	0.000	3.4010	21.33	0.096097	0.097731	0.099393	0.101083	0.102802	35.03	36.23
JPMorgan Chase Financial	48132CGP2	05/31/19	05/29/26	100.000	0.000	3.4005	19.98	0.096055	0.097689	0.099350	0.101039	0.102757	34.98	36.18
JPMorgan Chase Financial	48132CQ00	05/31/19	05/29/26	100.000	0.000	3.4005	19.98	0.096055	0.097689	0.099350	0.101039	0.102757	34.98	36.18
JPMorgan Chase Financial	48132CHM8	06/05/19	05/28/21	100.000	0.000	2.4610	14.11	0.069170	0.070021	0.070883			25.11	10.42
JPMorgan Chase Financial	48132CHN6	06/05/19	02/28/22	100.000	0.000	2.5202	14.47	0.070413	0.071301	0.072199	0.073109	0.074030	25.73	26.38
JPMorgan Chase Financial	48132CHP1	06/05/19	05/31/22	100.000	0.000	2.5307	14.51	0.071163	0.072063	0.072975	0.073898	0.074833	25.84	26.49
JPMorgan Chase Financial	48132CHQ9	06/05/19	05/31/22	100.000	0.000	2.5307	14.51	0.071163	0.072063	0.072975	0.073898	0.074833	25.84	26.49





## SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
								-----	-----	-----	-----	-----	-----	-----
JPMorgan Chase Financial	48132F6E1	11/29/19	05/31/24	100.000	0.000	2.2505	2.00	0.062517	0.063220	0.063932	0.064651	0.065379	22.68	23.19
JPMorgan Chase Financial	48132F6F8	11/29/19	05/30/25	100.000	0.000	2.4004	2.13	0.066681	0.067481	0.068291	0.069111	0.069940	24.20	24.78
JPMorgan Chase Financial	48132F6G6	11/29/19	11/30/26	100.000	0.000	2.6400	2.35	0.073338	0.074306	0.075287	0.076281	0.077287	26.64	27.34
JPMorgan Chase Financial	48132F6H4	12/03/19	11/30/22	100.000	0.000	2.1009	1.63	0.058357	0.058960	0.059580	0.060205	0.060838	21.16	21.60
JPMorgan Chase Financial	48132F6L5	12/03/19	11/29/24	100.000	0.000	2.3202	1.80	0.064449	0.065180	0.065936	0.066701	0.067475	23.38	23.92
JPMorgan Chase Financial	48132F6P6	12/03/19	12/09/20	100.000	0.000	1.8608	1.45	0.051704	0.052185				17.56	
JPMorgan Chase Financial	48132F6U5	11/29/19	11/30/26	100.000	0.000	2.6400	2.35	0.073338	0.074306	0.075287	0.076281	0.077287	26.64	27.34
JPMorgan Chase Financial	48132F6W1	12/03/19	11/29/24	100.000	0.000	2.3202	1.80	0.064449	0.065180	0.065936	0.066701	0.067475	23.38	23.92
JPMorgan Chase Financial	48132F7E0	11/29/19	05/31/22	100.000	0.000	2.0810	1.85	0.057809	0.058411	0.059018	0.059632	0.060253	20.96	21.40
JPMorgan Chase Financial	48132F7K6	11/29/19	11/29/24	100.000	0.000	2.3202	2.06	0.064451	0.065199	0.065955	0.066721	0.067495	23.39	23.93
JPMorgan Chase Financial	48132F7L4	12/03/19	11/30/22	100.000	0.000	2.1009	1.63	0.058357	0.058960	0.059580	0.060205	0.060838	21.16	21.60
JPMorgan Chase Financial	48132F7M2	12/03/19	11/30/22	100.000	0.000	2.1009	1.63	0.058357	0.058960	0.059580	0.060205	0.060838	21.16	21.60
JPMorgan Chase Financial	48132FCW4	09/19/19	10/21/20	100.000	0.000	1.8418	5.22	0.051244	0.051716				14.95	
JPMorgan Chase Financial	48132FD37	11/29/19	11/30/22	100.000	0.000	2.1007	1.87	0.058355	0.058968	0.059587	0.060213	0.060846	21.16	21.60
JPMorgan Chase Financial	48132FDL7	08/28/19	08/26/22	100.000	0.000	2.4612	8.41	0.068367	0.069199	0.070050	0.070912	0.071785	24.97	25.59
JPMorgan Chase Financial	48132FFS0	09/30/19	09/30/26	100.000	0.000	2.8905	7.31	0.080293	0.081453	0.082631	0.083825	0.085036	29.33	30.18
JPMorgan Chase Financial	48132FFT8	09/30/19	09/30/25	100.000	0.000	2.7505	6.95	0.076402	0.077452	0.078517	0.079597	0.080692	27.89	28.66
JPMorgan Chase Financial	48132FFU5	09/30/19	09/30/24	100.000	0.000	2.5908	6.55	0.071968	0.072900	0.073844	0.074801	0.075770	26.25	26.93
JPMorgan Chase Financial	48132FHY5	09/30/19	03/31/22	100.000	0.000	2.0511	5.18	0.056975	0.057559	0.058150	0.058746	0.059348	20.72	21.15
JPMorgan Chase Financial	48132FHZ2	09/30/19	09/30/24	100.000	0.000	2.1409	5.41	0.059469	0.060105	0.060749	0.061399	0.062056	21.64	22.11
JPMorgan Chase Financial	48132FJB3	10/03/19	03/31/22	100.000	0.000	2.2314	5.45	0.061984	0.062664	0.063363	0.064070	0.064785	22.56	23.07
JPMorgan Chase Financial	48132FJC1	10/03/19	09/30/22	100.000	0.000	2.2406	5.48	0.062238	0.062923	0.063628	0.064341	0.065062	22.66	23.16
JPMorgan Chase Financial	48132FJD9	10/03/19	09/30/24	100.000	0.000	2.4507	5.99	0.068075	0.068896	0.069740	0.070594	0.071459	24.81	25.42
JPMorgan Chase Financial	48132FJE7	10/03/19	09/30/24	100.000	0.000	2.4507	5.99	0.068075	0.068896	0.069740	0.070594	0.071459	24.81	25.42
JPMorgan Chase Financial	48132FJP2	09/09/19	09/09/22	100.000	0.000	2.0307	6.32	0.056410	0.056982	0.057561	0.058145	0.058736	20.54	20.96
JPMorgan Chase Financial	48132FKJ4	10/03/19	03/31/21*	100.000	0.000	2.0821	5.09	0.057835					4.86*	
JPMorgan Chase Financial	48132FKU9	09/30/19	09/30/26	100.000	0.000	2.4202	6.12	0.067229	0.068043	0.068866	0.069699	0.070543	24.50	25.09
JPMorgan Chase Financial	48132FNJ1	09/30/19	09/30/21	100.000	0.000	2.0711	5.24	0.057531	0.058126	0.058728	0.059337		20.93	15.91
JPMorgan Chase Financial	48132FPL4	10/07/19	10/04/21	100.000	0.000	2.2315	5.21	0.061986	0.062666	0.063365	0.064072		22.56	17.43
JPMorgan Chase Financial	48132FPT7	10/04/19	07/07/22	100.000	0.000	1.8407	4.45	0.051130	0.051373	0.051846	0.052323	0.052805	18.58	18.92
JPMorgan Chase Financial	48132FPX8	10/31/19	10/30/26	100.000	0.000	2.7505	4.66	0.076403	0.077454	0.078519	0.079599	0.080693	27.82	28.59
JPMorgan Chase Financial	48132FPZ3	10/31/19	04/29/22	100.000	0.000	2.2311	3.78	0.061974	0.062661	0.063360	0.064067	0.064782	22.52	23.03
JPMorgan Chase Financial	48132FQ41	11/29/19	11/29/24	100.000	0.000	2.1904	1.95	0.060845	0.061512	0.062185	0.062866	0.063555	22.07	22.55
JPMorgan Chase Financial	48132FQG4	10/31/19	10/31/24	100.000	0.000	2.4504	4.15	0.068066	0.068900	0.069745	0.070599	0.071464	24.76	25.37
JPMorgan Chase Financial	48132FQL3	11/05/19	10/31/24	100.000	0.000	2.3206	3.61	0.064460	0.065187	0.065944	0.066709	0.067483	23.43	23.97
JPMorgan Chase Financial	48132FQN9	11/05/19	04/29/22	100.000	0.000	2.2312	3.47	0.061978	0.062646	0.063345	0.064052	0.064767	22.52	23.02
JPMorgan Chase Financial	48132FQP4	11/05/19	10/31/22	100.000	0.000	2.2406	3.49	0.062239	0.062917	0.063622	0.064334	0.065055	22.61	23.12
JPMorgan Chase Financial	48132FR24	11/21/19	11/23/26	100.000	0.000	2.6402	2.93	0.073351	0.074319	0.075300	0.076294	0.077301	26.65	27.36
JPMorgan Chase Financial	48132FSA5	10/31/19	10/30/26	100.000	0.000	2.7505	4.66	0.076403	0.077454	0.078519	0.079599	0.080693	27.82	28.59
JPMorgan Chase Financial	48132FSB3	10/31/19	04/30/24	100.000	0.000	2.3812	4.03	0.066144	0.066931	0.067728	0.068534	0.069350	24.05	24.63
JPMorgan Chase Financial	48132FSC1	10/31/19	04/30/25	100.000	0.000	2.5307	4.29	0.070298	0.071188	0.072089	0.073001	0.073925	25.58	26.23
JPMorgan Chase Financial	48132FT22	11/27/19	11/30/21	100.000	0.000	2.0711	1.96	0.057541	0.058137	0.058739	0.059347		20.86	19.43

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JPMorgan Chase Financial	48132FTW6	10/03/19	11/04/20	100.000	0.000	1.9421	4.75	0.054037	0.054561					16.47	
JPMorgan Chase Financial	48132FTZ9	11/05/19	10/31/24	100.000	0.000	2.4507	3.81	0.068076	0.068887	0.069731	0.070586	0.071451		24.75	25.36
JPMorgan Chase Financial	48132FU87	11/27/19	12/28/20	100.000	0.000	1.8511	1.75	0.051501	0.051977					18.47	
JPMorgan Chase Financial	48132FU95	11/27/19	05/27/21	100.000	0.000	2.0208	1.91	0.056135	0.056702	0.057275				20.35	8.36
JPMorgan Chase Financial	48132FUA2	11/05/19	10/31/24	100.000	0.000	2.4507	3.81	0.068076	0.068887	0.069731	0.070586	0.071451		24.75	25.36
JPMorgan Chase Financial	48132FUQ7	11/05/19	04/30/21*	100.000	0.000	2.2124	3.44	0.061455						4.79*	
JPMorgan Chase Financial	48132FUW4	10/31/19	05/03/27	100.000	0.000	2.6405	4.48	0.073364	0.074333	0.075314	0.076309	0.077316		26.70	27.41
JPMorgan Chase Financial	48132FVJ2	10/08/19	10/07/21	100.000	0.000	2.2316	5.15	0.061988	0.062676	0.063375	0.064083			22.56	17.62
JPMorgan Chase Financial	48132FVK5	10/31/19	11/02/21	100.000	0.000	2.2314	3.78	0.061991	0.062683	0.063382	0.064089			22.52	19.21
JPMorgan Chase Financial	48132HAV4	01/02/20	01/05/21	100.000	0.000	1.8203		0.050563	0.050571	0.051031				18.24	0.20
JPMorgan Chase Financial	48132HAW2	01/02/20	09/30/22	100.000	0.000	2.0804		0.057790	0.058084	0.058688	0.059299	0.059915		20.88	21.35
JPMorgan Chase Financial	48132HAX0	01/02/20	12/30/22	100.000	0.000	2.0900		0.058057	0.058657	0.059270	0.059889	0.060515		20.95	21.45
JPMorgan Chase Financial	48132HAY8	01/02/20	12/30/22	100.000	0.000	2.1100		0.058611	0.059223	0.059848	0.060479	0.061117		21.15	21.66
JPMorgan Chase Financial	48132HAZ5	01/02/20	12/30/22	100.000	0.000	2.1100		0.058611	0.059223	0.059848	0.060479	0.061117		21.15	21.66
JPMorgan Chase Financial	48132HB92	01/31/20	10/31/24	100.000	0.000	2.3102		0.064173	0.064544	0.065289	0.066043	0.066806		21.38	23.73
JPMorgan Chase Financial	48132HBA9	01/02/20	12/27/24	100.000	0.000	2.3200		0.064445	0.065172	0.065928	0.066693	0.067466		23.27	23.88
JPMorgan Chase Financial	48132HBB7	01/02/20	12/27/24	100.000	0.000	2.3399		0.064997	0.065737	0.066506	0.067284	0.068071		23.47	24.09
JPMorgan Chase Financial	48132HBC5	12/26/19	09/30/22	100.000	0.000	2.0996	0.29	0.058322	0.058642	0.059258	0.059880	0.060508		21.14	21.56
JPMorgan Chase Financial	48132HBE1	12/26/19	12/30/22	100.000	0.000	2.1096	0.29	0.058614	0.059232	0.059857	0.060488	0.061126		21.21	21.66
JPMorgan Chase Financial	48132HBF8	12/26/19	12/27/24	100.000	0.000	2.3400	0.33	0.065005	0.065765	0.066535	0.067313	0.068101		23.54	24.10
JPMorgan Chase Financial	48132HC26	01/31/20	01/30/26	100.000	0.000	2.5004			0.069455	0.070323	0.071202	0.072092		23.12	25.74
JPMorgan Chase Financial	48132HC34	01/31/20	01/29/27	100.000	0.000	2.6405			0.073348	0.074311	0.075291	0.076286		24.42	27.23
JPMorgan Chase Financial	48132HCE0	12/26/19	12/31/26	100.000	0.000	2.6396	0.37	0.073343	0.074311	0.075291	0.076285	0.077292		26.58	27.29
JPMorgan Chase Financial	48132HDG4	12/26/19	12/31/26	100.000	0.000	2.6396	0.37	0.073343	0.074311	0.075291	0.076285	0.077292		26.58	27.29
JPMorgan Chase Financial	48132HDH2	12/26/19	12/31/25	100.000	0.000	2.4900	0.35	0.069187	0.070048	0.070920	0.071803	0.072697		25.06	25.69
JPMorgan Chase Financial	48132HDJ8	12/26/19	09/30/24	100.000	0.000	2.2798	0.32	0.063329	0.063706	0.064432	0.065167	0.065910		22.97	23.46
JPMorgan Chase Financial	48132HET5	01/02/20	06/30/21*	100.000	0.000	2.0598			0.057218					4.29*	
JPMorgan Chase Financial	48132HHV7	12/31/19	12/31/26	100.000	0.000	2.6398	0.07	0.073329	0.074296	0.075277	0.076271	0.077277		26.57	27.28
JPMorgan Chase Financial	48132HKD3	12/31/19	12/31/21	100.000	0.000	2.0701	0.06	0.057504	0.058099	0.058700	0.059308			20.81	21.18
JPMorgan Chase Financial	48132HKM3	12/24/19	12/22/23	100.000	0.000	2.2002	0.43	0.061117	0.061781	0.062461	0.063148	0.063843		22.13	22.62
JPMorgan Chase Financial	48132HLL4	01/15/20	01/15/25	100.000	0.000	2.3402			0.065007	0.065768	0.066537	0.067316		22.62	24.07
JPMorgan Chase Financial	48132HMF6	02/05/20	02/08/21	100.000	0.000	1.7908		0.049744	0.049752	0.050197				16.28	1.86
JPMorgan Chase Financial	48132HMG4	02/05/20	10/31/22	100.000	0.000	2.1004		0.058345	0.058634	0.059250	0.059872	0.060501		19.13	21.52
JPMorgan Chase Financial	48132HMH2	02/05/20	01/31/23	100.000	0.000	2.1108			0.058634	0.059235	0.059861	0.060492		19.21	21.63
JPMorgan Chase Financial	48132HMK5	02/05/20	01/31/23	100.000	0.000	2.1108			0.058634	0.059235	0.059861	0.060492		19.21	21.63
JPMorgan Chase Financial	48132HML3	02/05/20	01/31/23	100.000	0.000	2.1108			0.058634	0.059235	0.059861	0.060492		19.21	21.63
JPMorgan Chase Financial	48132HMM1	02/05/20	01/31/25	100.000	0.000	2.3404			0.065012	0.065752	0.066521	0.067300		21.31	24.04
JPMorgan Chase Financial	48132HMN9	02/05/20	01/31/25	100.000	0.000	2.3404			0.065012	0.065752	0.066521	0.067300		21.31	24.04
JPMorgan Chase Financial	48132HMV1	01/31/20	10/31/22	100.000	0.000	2.1002		0.058338	0.058644	0.059260	0.059882	0.060511		19.42	21.52
JPMorgan Chase Financial	48132HMX7	01/31/20	01/31/23	100.000	0.000	2.1102			0.058617	0.059236	0.059861	0.060492		19.50	21.63
JPMorgan Chase Financial	48132HMY5	01/31/20	01/31/25	100.000	0.000	2.3404			0.065012	0.065773	0.066542	0.067321		21.63	24.05
JPMorgan Chase Financial	48132HPB2	02/05/20	10/29/21	100.000	0.000	1.5895			0.044152	0.044316	0.044668	0.045023		14.46	13.37

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year				
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021			
JPMorgan Chase Financial	48132HPD8	01/31/20	07/31/23	100.000	0.000	1.6802											
JPMorgan Chase Financial	48132HPE6	01/31/20	10/31/24	100.000	0.000	1.6800											
JPMorgan Chase Financial	48132HPF3	02/05/20	07/30/21*	100.000	0.000	2.0615		0.046667	0.046663	0.047257	0.047654	0.048054			15.52	17.13	
JPMorgan Chase Financial	48132HPG1	01/31/20	01/29/27	100.000	0.000	2.6405			0.057264						2.41*		
JPMorgan Chase Financial	48132HTV4	01/31/20	01/31/22	100.000	0.000	2.1007			0.073348	0.074311	0.075292	0.076286			24.42	27.23	
JPMorgan Chase Financial	48132HWD0	02/03/20	02/03/22	100.000	0.000	2.1007			0.058352	0.058965	0.059584	0.060210			19.41	21.53	
JPMorgan Chase Financial	48132KAB1	03/31/20	06/28/24	100.000	0.000	1.8698		0.051939	0.058352	0.058965	0.059584	0.060210			19.23	21.52	
JPMorgan Chase Financial	48132KAD7	03/31/20	03/31/26	100.000	0.000	2.0908			0.052177	0.052664	0.053157	0.053654			14.12	19.05	
JPMorgan Chase Financial	48132KAE5	03/31/20	03/31/27	100.000	0.000	2.2306			0.058079	0.058686	0.059299	0.059919			15.79	21.35	
JPMorgan Chase Financial	48132KAF2	03/31/20	12/31/24	100.000	0.000	1.9300		0.053611	0.061960	0.062651	0.063350	0.064057			16.85	22.81	
JPMorgan Chase Financial	48132KAH8	03/31/20	03/31/27	100.000	0.000	2.2306			0.053870	0.054390	0.054915	0.055445			14.58	19.68	
JPMorgan Chase Financial	48132KAJ4	03/31/20	03/31/27	100.000	0.000	2.2306			0.061960	0.062651	0.063350	0.064057			16.85	22.81	
JPMorgan Chase Financial	48132KAV7	03/31/20	03/31/26	100.000	0.000	2.0908			0.061960	0.062651	0.063350	0.064057			16.85	22.81	
JPMorgan Chase Financial	48132KBQ7	04/03/20	09/30/21	100.000	0.000	1.7413			0.058079	0.058686	0.059299	0.059919			15.79	21.35	
JPMorgan Chase Financial	48132KBS3	04/03/20	12/30/22	100.000	0.000	1.7402		0.048339	0.048370	0.048784	0.049208			13.00	13.20		
JPMorgan Chase Financial	48132KBU8	04/03/20	03/31/23	100.000	0.000	1.7507			0.048542	0.048964	0.049390	0.049820			12.99	17.70	
JPMorgan Chase Financial	48132KBV6	04/03/20	03/31/23	100.000	0.000	1.7507			0.048629	0.049048	0.049477	0.049910			13.07	17.81	
JPMorgan Chase Financial	48132KBW4	04/03/20	03/31/25	100.000	0.000	1.9606			0.048629	0.049048	0.049477	0.049910			13.07	17.81	
JPMorgan Chase Financial	48132KBX2	04/03/20	03/31/25	100.000	0.000	1.9606			0.054461	0.054986	0.055525	0.056069			14.64	19.99	
JPMorgan Chase Financial	48132KCA1	03/31/20	03/31/23	100.000	0.000	1.7509			0.054461	0.054986	0.055525	0.056069			14.64	19.99	
JPMorgan Chase Financial	48132KCB9	03/31/20	03/31/25	100.000	0.000	1.9604			0.048636	0.049062	0.049491	0.049925			13.22	17.82	
JPMorgan Chase Financial	48132KCD5	04/03/20	03/31/22	100.000	0.000	1.7210			0.054456	0.054990	0.055529	0.056073			14.81	19.99	
JPMorgan Chase Financial	48132KCE3	04/03/20	04/08/21	100.000	0.000	1.4513		0.040313	0.047806	0.048211	0.048625	0.049044			12.85	17.51	
JPMorgan Chase Financial	48132KCF0	04/03/20	06/30/22	100.000	0.000	1.7300		0.048057	0.040322	0.040614				10.83	3.94		
JPMorgan Chase Financial	48132KCG8	04/03/20	06/30/21	100.000	0.000	1.6006		0.044460	0.048258	0.048675	0.049096	0.049521			12.92	17.60	
JPMorgan Chase Financial	48132KCH6	04/03/20	09/30/22	100.000	0.000	1.7309			0.044632	0.044990				11.95	8.05		
JPMorgan Chase Financial	48132KPY5	04/30/20	04/30/27	100.000	0.000	3.0407			0.048082	0.048491	0.048911	0.049334			12.92	17.61	
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIABLES	5.7224		0.157855	0.084465	0.085749	0.087053	0.088376			20.43	31.26	
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIABLES	5.9725		0.162904	0.084465	0.085749	0.087053	0.088376			20.43	31.26	
Kansas City Southern	485170AJ3	12/09/15	05/15/43	90.810	4.300	4.9136	7.19	0.005447	0.163621	0.163621	0.164360	0.165121			58.82	54.38	
Kansas City Southern	485170AN4	12/09/15	05/15/20	97.300	2.350	3.0050	24.60	0.017925	0.005581	0.005581	0.005718	0.005858	0.006002		2.00	2.10	
Kansas City Southern	485170AP9	12/09/15	05/15/23	95.360	3.000	3.7202	23.78	0.017584	0.005581	0.005581	0.005718	0.005858	0.006002		2.00	2.10	
Kansas City Southern	485170AQ7	12/09/15	05/15/43	90.810	4.300	4.9136	7.19	0.005447	0.005581	0.005581	0.005718	0.005858	0.006002		2.00	2.10	
Kansas City Southern	485170AV6	12/09/15	05/15/23	95.360	3.000	3.7202	23.78	0.017584	0.017911	0.018245	0.018584	0.018930			6.42	6.66	
Kansas City Southern	485170AX2	12/09/15	05/15/43	90.810	4.300	4.9136	7.19	0.005447	0.017911	0.018245	0.018584	0.018930			6.42	6.66	
Kansas City Southern	485170AZ7	12/09/15	05/15/20	97.300	2.350	3.0050	24.60	0.017925	0.005581	0.005581	0.005718	0.005858	0.006002		2.00	2.10	
KINGS LOC SCH DIST OHIO	496026MA0	01/29/20	12/01/31	68.518	0.000	3.2189		0.061264	0.061933	0.062929	0.063942	0.064971			20.51	22.90	
KFW	500769BR4	04/19/06	04/18/36	19.779	0.000	5.4760	216.85	0.062378	0.061933	0.062929	0.063942	0.064971			20.51	22.90	
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	188.07	0.059233	0.064086	0.065841	0.067644	0.069496			23.02	24.29	
LA SALLE BUREAU & LEE CN	504354DH1	06/30/17	12/01/22	104.232	3.750	2.8869	75.51	0.082166	0.060945	0.062706	0.064518	0.066383			21.64	22.91	
LA SALLE BUREAU & LEE CN	504354DJ7	06/30/17	12/01/23	103.755	3.750	3.0878	80.55	0.087895	0.060945	0.062706	0.064518	0.066383			21.64	22.91	
LA SALLE BUREAU & LEE CN	504354DK4	06/30/17	12/01/24	104.424	3.875	3.1886	83.75	0.091362	0.081849	0.081849	0.081526	0.081200	0.080868		29.50	29.27	
									0.087895	0.087644	0.087389	0.087130	0.086867		31.58	31.40	
									0.091362	0.091103	0.090839	0.090571	0.090299		32.83	32.64	

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
LA SALLE BUREAU & LEE CN	504354DL2	06/30/17	12/01/25	104.194	3.875	3.2895	86.29	0.094266	0.094046	0.093822	0.093595	0.093364	33.88	33.72
Lake County, IL	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9695	590.44	0.156346	0.161013				57.12	
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43*	100.000	2.984	6.0293		0.207161	0.210907				18.65*	
Liberty Interactive Corp	530610AB0	09/09/13	09/30/43*	100.000	1.000	2.5054		0.076404					6.88*	
Liberty Interactive Corp	530610AD6	08/23/16	09/30/46	100.000	1.750	5.2776	186.50	0.163796	0.166835	0.169955	0.173157	0.176443	60.07	62.35
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0690		0.940772	0.978393	1.017720	1.058830	1.101805	348.99	377.65
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0690		0.940772	0.978393	1.017720	1.058830	1.101805	348.99	377.65
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		1.056821	1.101738	1.148773	1.198025	1.249600	401.05	436.14
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		1.056821	1.101738	1.148773	1.198025	1.249600	401.05	436.14
Liberty Media Corp.	530715AM3	01/11/01	01/15/31**	100.000	3.500	N/A		1.026157	1.070282	1.116502	1.164918	1.215633	392.36**	427.11
Liberty Media Corp.	530715AN1	01/11/01	01/15/31**	100.000	3.500	N/A		1.026157	1.070282	1.116502	1.164918	1.215633	392.36**	427.11
Liberty Media Corp.	531229AC6	08/17/16	09/30/46	100.000	2.250	4.1931	145.53	0.123936	0.125224	0.126539	0.127881	0.129252	45.09	46.04
Liberty Media Corp.	531229AE2	08/17/16	09/30/46	100.000	2.250	4.1931	145.53	0.123936	0.125224	0.126539	0.127881	0.129252	45.09	46.04
Liberty Media Corp.	531229AG7	03/06/18	03/31/48	100.000	2.125	4.8953	90.78	0.142041	0.144073	0.146156	0.148289	0.150474	51.87	53.39
Liberty Media Corp.	531229AH5	12/03/18	12/01/48	99.500	2.250	5.2748	57.09	0.150217	0.152530	0.154905	0.157342	0.159843	54.64	56.35
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIABLES	4.6791		0.116345	0.117146	0.117966	0.118805	0.119878	42.13	42.74
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIABLES	2.7871		0.021563					2.50	
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIABLES	2.8121		0.007973	0.008085	0.008199	0.008314	0.008431	2.93	3.01
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	VARIABLES	4.6384	22.16	0.009683	0.009908	0.010137	0.010373	0.010613	3.60	3.77
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIABLES	3.6033		0.085187	0.084865	0.084955	0.085045	0.085138	30.57	30.63
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIABLES	3.6892		0.084788	0.084569	0.084345	0.084118	0.084284	30.43	30.32
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIABLES	3.6255		0.072548	0.072940	0.074209	0.075502	0.076819	26.30	27.12
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIABLES	4.1638		0.090299	0.091164	0.092047	0.093610	0.095205	32.97	33.97
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIABLES	4.0718		0.086490	0.087172	0.087868	0.088578	0.089302	31.47	31.98
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIABLES	4.1865		0.076411	0.074526	0.072601	0.074028	0.075484	26.59	26.83
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33*	100.000	VARIABLES	4.7627		0.114932	0.114728				16.99*	
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33*	100.000	VARIABLES	5.0070		0.117963	0.118332	0.118711			31.92*	
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33*	100.000	VARIABLES	5.0356		0.119798	0.120071				23.74*	
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIABLES	5.0339		0.113541	0.113689	0.113841	0.113996	0.114156	40.92	41.03
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIABLES	4.8307		0.119839	0.120030	0.120225	0.120425	0.120628	43.19	43.33
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIABLES	4.4797		0.100971	0.101286	0.101609	0.101939	0.102277	36.43	36.66
Lloyds TSB Bank PLC	5394E8CF4	12/27/13	12/27/28*	100.000	VARIABLES	4.0355		0.099701	0.100110				26.86*	
Lloyds TSB Bank PLC	5394E8CG2	01/29/14	01/29/34*	100.000	VARIABLES	4.7510		0.110726	0.110601	0.110900			33.32*	
Lloyds TSB Bank PLC	5394E8CK3	04/10/14	04/10/34*	100.000	VARIABLES	4.6720		0.112230	0.112290	0.112566			32.00*	
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIABLES	3.7159		0.079320	0.079180	0.079692	0.080212	0.080743	28.55	28.85
LOGAN SANGAMON ETC CNTYS	541100BQ5	05/01/19	12/01/20	100.000	3.050	3.0305	20.29	0.085673	0.084190				28.01	
LUBBOCK TEX INDPT SCH DI	5492203D1	12/03/19	02/15/21	97.765	0.000	1.8916	1.44	0.051371	0.051565	0.052053			18.62	2.29
LUBBOCK TEX INDPT SCH DI	5492203E9	12/03/19	02/15/22	95.718	0.000	1.9986	1.49	0.053141	0.053353	0.053886	0.054425	0.054969	19.27	19.64
LUBBOCK TEX INDPT SCH DI	5492203F6	12/03/19	02/15/23	93.211	0.000	2.2087	1.60	0.057187	0.057439	0.058074	0.058715	0.059363	20.75	21.20
Macon CNTYS SD #11, IL	555495DU1	05/06/15	12/01/20	109.863	VARIABLES	2.3354		0.066093	0.065486				21.70	
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIABLES	2.6887		0.075281	0.074986				24.79	

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Marion County, IL	56884PAQ0	06/02/16	12/01/21	106.954	3.550	2.2000	82.77	0.062717	0.062323	0.061923	0.061520			22.48	20.36
Marion CNTY SD #133, IL	568870BK4	05/05/15	12/01/20	116.003	VARIES	3.0724		0.087996	0.086681					28.80	
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIES	3.3738		0.098887	0.097626	0.096345	0.095041			35.30	31.56
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIES	3.5754		0.106811	0.105617	0.104401	0.103164	0.101905		38.16	37.29
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIES	3.7759		0.115403	0.114173	0.112920	0.111643	0.110342		41.25	40.34
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	703.74	0.198457						29.77	
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	6.350	N/A		0.304256	0.311024	0.318316	0.326172	0.334636		112.03	117.49
Mashantucket Western	574754AM9	07/01/13	07/01/36	14.695	1.000	N/A		0.247742	0.272114	0.298884	0.328288	0.331636		98.23	115.87
McLean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIES	3.1536		0.086292	0.086941					28.59	
McLean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6290		0.104412	0.103535	0.102641	0.101732			37.38	33.71
McLean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8797		0.112669	0.111891	0.111098	0.110290	0.109465		40.37	39.80
McLean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1300		0.120462	0.119795	0.119114	0.118418	0.117709		43.21	42.71
McLean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801		0.127729	0.127181	0.126620	0.126047	0.125462		45.85	45.45
Miami-Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7676	109.11	0.045820	0.047828	0.049925	0.052114	0.054398		16.92	18.44
MIDDLETOWN OHIO CITY SCH	597137JN9	12/19/19	12/01/32	65.193	0.000	3.3310	0.72	0.060321	0.061225	0.062245	0.063281	0.064335		21.94	22.66
MIDDLETOWN OHIO CITY SCH	597137JP4	12/19/19	12/01/33	62.215	0.000	3.4310	0.71	0.059294	0.060209	0.061242	0.062293	0.063361		21.57	22.30
MIDDLETOWN OHIO CITY SCH	597137JQ2	12/19/19	12/01/34	59.694	0.000	3.4810	0.69	0.057720	0.058624	0.059644	0.060683	0.061739		21.00	21.72
MIDDLETOWN OHIO CITY SCH	597137JR0	12/19/19	12/01/35	57.219	0.000	3.5309	0.67	0.056121	0.057013	0.058020	0.059044	0.060086		20.42	21.13
MIDDLETOWN OHIO CITY SCH	597137JS8	12/19/19	12/01/36	55.067	0.000	3.5510	0.65	0.054317	0.055185	0.056164	0.057162	0.058177		19.77	20.46
MOOD MEDIA BORROWER LLC	614875AB8	06/28/17	07/01/24	65.470	VARIES	24.9700	269.02	0.388889	0.427333	0.470222	0.518000			146.92	177.88
MOOD MEDIA BORROWER LLC	614875AC6	06/28/19	12/31/23	84.250	VARIES	20.4523	88.12	0.528402	0.582437	0.641998	0.707649	0.780014		200.06	243.07
MOOD MEDIA BORROWER LLC	614875AD4	06/28/19	12/31/23	84.250	VARIES	20.4523	88.12	0.528402	0.582437	0.641998	0.707649	0.780014		200.06	243.07
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.121914	0.122851	0.123810	0.124792	0.125796		44.25	44.95
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	VARIES	4.6440		0.120671	0.121780	0.122915	0.124077	0.125266		43.87	44.70
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2662		0.146571						3.37	
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.155128	0.154958	0.154783	0.154561	0.154332		55.76	55.61
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.146996	0.148158	0.149354	0.150569	0.151820		53.21	54.07
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.131546	0.132936	0.134366	0.135837	0.137769		48.06	49.18
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.013481	0.013632					2.53	
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.160073	0.160373	0.160682	0.161001	0.161331		57.70	57.92
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.135417	0.135367	0.135315	0.135600	0.135894		48.72	48.86
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7334		0.155785	0.156604	0.157450	0.158305	0.159188		56.28	56.89
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0719		0.138103	0.139083	0.140092	0.141132	0.142421		50.17	50.94
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7501		0.160255						6.41	
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6231		0.136225	0.136416	0.136613	0.137143	0.137688		49.13	49.44
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9292		0.165991	0.167574	0.169211	0.170832	0.172510		60.05	61.22
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.023118	0.023431					5.28	
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.126385	0.127419	0.128481	0.129966	0.131491		46.00	46.98
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4933		0.137113	0.138199	0.139316	0.140387	0.141487		49.89	50.68
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8599		0.017730						0.83	
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.129225	0.130360	0.131527	0.132925	0.134361		47.08	48.03
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1787		0.136557	0.137315	0.138097	0.138903	0.139824		49.56	50.15

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIABLES	5.2217	0.146013	0.145697	0.145377				52.44	10.76
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIABLES	5.6565	0.139209	0.140134	0.141085	0.141717	0.142368		50.52	51.07
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIABLES	2.8095	0.013730	0.013772					3.34	
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIABLES	5.8739	0.159998	0.160195	0.160399	0.160608	0.160995		57.67	57.84
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIABLES	5.6272	0.135615	0.136072	0.136541	0.137024	0.137561		49.04	49.40
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIABLES	5.5647	0.153605	0.153951	0.154110	0.154274	0.154442		55.41	55.54
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIABLES	4.5799	0.128475	0.128392	0.128307	0.128162	0.128014		46.21	46.13
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIABLES	5.9463	0.145624	0.146554	0.147512	0.148498	0.149531		52.77	53.48
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIABLES	5.5533	0.152252	0.152390	0.152531	0.152676	0.152855		54.86	54.96
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIABLES	5.0167	0.140279	0.140215	0.140149	0.140040	0.139929		50.47	50.40
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIABLES	5.5216	0.126254	0.125899	0.129048	0.128431	0.132113		46.49	47.37
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIABLES	5.3224	0.149149	0.148730	0.148294				53.54	13.35
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIABLES	5.9065	0.163466	0.163845	0.164156	0.164477	0.164806		58.97	59.21
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIABLES	5.7613	0.153619	0.154103	0.154647	0.155208	0.155784		55.47	55.86
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIABLES	5.8397	0.170375	0.170436	0.170089	0.169732	0.169365		61.32	61.11
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIABLES	6.0399	0.163685	0.163837	0.163994	0.164156	0.164504		58.97	59.09
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIABLES	2.2565	0.007566	0.007651	0.007738				2.75	0.80
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIABLES	5.6735	0.137683	0.137019	0.140160	0.138522	0.141495		50.57	51.02
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIABLES	5.6779	0.155616	0.155548	0.156323	0.155387	0.156149		56.99	56.87
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIABLES	5.7525	0.134272	0.135334	0.137457	0.138117	0.140336		49.55	50.49
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIABLES	5.7372	0.141738	0.142479	0.143242	0.144026	0.145219		51.25	51.83
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIABLES	5.8527	0.144025	0.145018	0.146039	0.147091	0.148174		52.25	53.00
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIABLES	5.8547	0.138417	0.139401	0.140415	0.141458	0.142532		50.22	50.96
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIABLES	5.5348	0.136155	0.137093	0.138057	0.139033	0.140035		49.37	50.07
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIABLES	5.1511	0.144049	0.143920	0.143793	0.143663	0.143522		51.82	51.73
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIABLES	5.5224	0.139358	0.138107	0.141048	0.139408	0.142408		50.85	51.24
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIABLES	6.1252	0.138671	0.139958	0.141283	0.142408	0.143568		50.39	51.27
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIABLES	1.9923	0.014331	0.014474	0.014618				5.20	1.91
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIABLES	5.6682	0.137231	0.137460	0.137696	0.137938	0.138465		49.46	49.64
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIABLES	5.8923	0.164636						28.48	
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIABLES	5.5394	0.149725	0.149768	0.149929	0.150095	0.150265		53.92	54.01
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIABLES	5.3579	0.147219	0.147057	0.147015	0.146971	0.146927		52.97	52.92
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIABLES	2.3142	0.015266	0.015442	0.015621				5.53	2.55
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIABLES	5.9022	0.156846	0.157593	0.158363	0.159155	0.159870		56.84	57.40
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIABLES	5.4880	0.129779	0.130782	0.132183	0.133622	0.135101		46.92	47.87
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIABLES	6.4618	0.175660	0.175855	0.176057	0.176539	0.177037		63.30	63.53
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIABLES	6.4553	0.172923	0.173532	0.174161	0.174810	0.175452		62.55	63.01
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIABLES	5.7759	0.137846	0.138156	0.138476	0.138804	0.139383		49.68	49.91
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIABLES	3.4515	0.024879	0.025309					4.90	
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIABLES	5.5720	0.141927	0.142909	0.143880	0.144879	0.145905		51.27	51.98
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIABLES	5.7789	0.147665	0.148632	0.149626	0.150649	0.151701		53.67	54.41
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIABLES	3.0093	0.081720	0.081942	0.082187	0.082435	0.082709		29.49	29.66

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Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIABLES	3.5684	0.095353	0.095542	0.095734	0.095929	0.096134	34.37	34.51	
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7329	0.131817					23.46		
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIABLES	6.4024	0.166968	0.166918	0.167137	0.167363	0.167597	60.12	60.26	
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIABLES	6.2468	0.162599	0.162934	0.163279	0.163964	0.164672	58.60	58.92	
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIABLES	N/A	0.150096	0.150542				52.82		
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIABLES	5.9551	0.156951	0.157112	0.157277	0.157677	0.158088	56.57	56.79	
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIABLES	5.3835	0.144757	0.144652	0.144768	0.144886	0.145009	52.09	52.15	
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIABLES	5.5345	0.137707	0.137715	0.137723	0.137732	0.137997	49.58	49.59	
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIABLES	5.5330	0.139136	0.138970	0.139039	0.139110	0.139182	50.06	50.07	
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIABLES	6.1189	0.150741	0.152178	0.151122	0.151971	0.151159	55.48	55.32	
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2754	0.105816	0.106380	0.109914	0.109893	0.113544	39.34	40.56	
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567	0.113334	0.115293	0.117285	0.119312	0.121374	41.86	43.32	
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906	0.123061	0.125332	0.127644	0.130000	0.132399	45.13	46.81	
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273	0.215575	0.220578	0.225713	0.230986	0.236398	78.58	82.28	
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIABLES	5.1014	0.119398	0.118664	0.121218	0.119835	0.122444	43.79	44.14	
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIABLES	5.1025	0.130442	0.129003	0.131465	0.129648	0.132137	47.60	47.73	
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIABLES	5.5710	0.131144	0.131632	0.132134	0.132650	0.133260	47.40	47.78	
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIABLES	5.8741	0.134863	0.135471	0.136136	0.136821	0.137526	48.78	49.26	
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIABLES	6.0912	0.147743	0.147539	0.147796	0.148060	0.148332	53.16	53.30	
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIABLES	5.8451	0.141003	0.141879	0.142899	0.143948	0.145028	51.09	51.83	
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIABLES	5.9580	0.138123	0.138855	0.139655	0.140479	0.141328	49.95	50.53	
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIABLES	3.6559	0.017256	0.017571	0.017892			6.29	2.50	
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIABLES	3.9371	0.024399	0.024880	0.025369	0.025869	0.026378	8.91	9.27	
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIABLES	6.1478	0.142734	0.143407	0.144102	0.144817	0.146354	51.55	52.08	
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIABLES	6.1478	0.142734	0.143407	0.144102	0.144817	0.146354	51.55	52.08	
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIABLES	4.4801	0.124571	0.124540	0.124509	0.124477	0.124456	44.84	44.81	
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIABLES	4.6395	0.128864	0.128863	0.128863	0.128869	0.128874	46.39	46.39	
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIABLES	4.4679	0.139986	0.140011	0.140036	0.139751	0.139460	50.40	50.34	
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIABLES	2.1577	0.009108	0.009206	0.009305	0.009406	0.009507	3.30	3.37	
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIABLES	2.1326	0.009867	0.009972	0.010078	0.010186	0.010295	3.60	3.68	
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIABLES	1.9099	0.009689	0.009782	0.009875	0.009969	0.010064	3.53	3.59	
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIABLES	3.9696	0.097904	0.098492	0.099092	0.099703	0.100381	35.35	35.79	
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIABLES	1.7754	0.012119					1.89		
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIABLES	4.0272	0.097019	0.097410	0.097809	0.098215	0.098949	35.02	35.31	
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIABLES	4.5851	0.110440	0.111209	0.111996	0.112800	0.113701	39.90	40.47	
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIABLES	4.3010	0.110571	0.111162	0.111822	0.112496	0.113185	39.92	40.38	
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIABLES	4.2811	0.110134	0.110732	0.111391	0.112064	0.112752	39.76	40.23	
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIABLES	4.5084	0.114252	0.114807	0.115375	0.116056	0.116752	41.40	41.87	
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIABLES	4.4981	0.107931	0.108231	0.108538	0.109111	0.109697	39.00	39.35	
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIABLES	4.7352	0.119348	0.119919	0.120504	0.121102	0.121715	43.22	43.65	
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIABLES	4.5466	0.106128	0.106522	0.106924	0.107336	0.107757	38.38	38.68	
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIABLES	4.4982	0.103113	0.103373	0.103639	0.103910	0.104188	37.23	37.43	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953		0.010470	0.010596	0.010723	0.010851			3.82	2.65
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.110888	0.111221	0.111561	0.111910	0.112267		40.04	40.29
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4302		0.100978	0.101429	0.101890	0.102361	0.102842		36.46	36.80
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3149		0.105045	0.105112	0.105330	0.105552	0.105779		37.85	38.00
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6675		0.009921	0.010053	0.010188	0.010323	0.010461		3.62	3.72
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1052		0.056343	0.056546	0.056752	0.056960	0.057170		20.35	20.49
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018		0.009062	0.008775	0.008893	0.009014	0.009135		3.20	3.23
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352		0.007967	0.008072	0.008178	0.008286	0.008395		2.90	2.97
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5573		0.010940	0.010893	0.010846	0.010798	0.010750		3.93	3.90
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7160		0.008999	0.009121	0.009245	0.009371	0.009498		3.30	3.39
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281		0.010037	0.010174	0.010313	0.010453	0.010596		3.68	3.78
Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5293		0.007651	0.007748	0.007846	0.007945	0.008045		2.80	2.87
Morgan Stanley	61760QH00	09/30/15	09/30/22	100.000	VARIES	1.6929		0.009715	0.009798	0.009881	0.009964	0.010049		3.53	3.59
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4403		0.009469	0.009584	0.009701	0.009820	0.009940		3.45	3.53
Morgan Stanley	61760QHZ0	11/10/15	11/10/25	100.000	VARIES	2.5656		0.008502	0.008611	0.008721	0.008833	0.008946		3.09	3.17
Morgan Stanley	61760QJA3	11/25/15	11/25/25	100.000	VARIES	2.4581		0.008448	0.008551	0.008657	0.008763	0.008871		3.07	3.14
Morgan Stanley	61760QJJ4	01/28/16	01/28/23	100.000	VARIES	2.2365	12.79	0.009135	0.009237	0.009340	0.009445	0.009550		3.34	3.41
Morgan Stanley	61760QJK1	02/17/16	02/17/26	100.000	VARIES	2.3885	24.68	0.016533	0.016731	0.016930	0.017133	0.017337		6.04	6.19
Morgan Stanley	61760QJS4	02/24/17	02/24/27	100.000	VARIES	2.8869	15.43	0.013733	0.013225	0.013416	0.013610	0.013806		4.81	4.91
Morgan Stanley	61760QJT2	03/20/17	03/20/27	100.000	VARIES	2.5542	7.46	0.006844	0.006931	0.007020	0.007109	0.007200		2.50	2.56
Morgan Stanley	61760QJV7	03/31/17	03/31/27	100.000	VARIES	2.8769	12.22	0.011239	0.010825	0.010981	0.011138	0.011299		3.95	4.01
Morgan Stanley	61760QKA1	09/30/16	09/30/26	100.000	VARIES	2.5378	21.86	0.016895	0.017109	0.017326	0.017546	0.017769		6.16	6.32
Morgan Stanley	61760QKE3	12/28/16	12/28/26	100.000	VARIES	2.2900	8.24	0.006910	0.006989	0.007070	0.007150	0.007232		2.50	2.56
Morgan Stanley	61760QKF0	12/30/16	12/30/26	100.000	VARIES	2.8667	14.42	0.011806	0.011976	0.012147	0.012321	0.012498		4.28	4.40
Morgan Stanley	61760QKH6	02/21/17	02/21/27	100.000	VARIES	2.7058	7.66	0.006807	0.006899	0.006992	0.007087	0.007183		2.49	2.56
Morgan Stanley	61760QKK9	06/30/17	06/30/27	100.000	VARIES	2.7385	11.22	0.011312	0.010918	0.011067	0.011219	0.011372		4.00	4.01
Morgan Stanley	61760QKQ6	08/02/17	08/02/27	100.000	VARIES	2.7106	11.52	0.012434	0.012024	0.011609	0.011767	0.011926		4.28	4.25
Morgan Stanley	61760QKR4	09/15/17	09/15/27	100.000	VARIES	2.6232	9.73	0.011034	0.010683	0.010327	0.010463	0.010600		3.83	3.77
Morgan Stanley	61760QKU7	09/29/17	09/29/27	100.000	VARIES	2.7477	9.78	0.011235	0.010860	0.010480	0.010624	0.010770		3.91	3.83
Morgan Stanley	61760QKZ6	03/22/18	03/22/28	100.000	VARIES	3.8651	68.66	0.106176	0.105128	0.106937	0.105272	0.107052		38.74	38.74
Morgan Stanley	61760QLA0	04/03/18	04/03/28	100.000	VARIES	3.1280	4.76	0.006807	0.006349	0.006448	0.006549	0.006652		2.34	2.36
Morgan Stanley	61760QLB8	04/03/18	04/03/28	100.000	VARIES	3.4407	10.51	0.014888	0.013779	0.014017	0.014258	0.014503		5.08	5.13
Morgan Stanley	61760QLC6	05/03/18	05/03/28	100.000	VARIES	3.4370	6.72	0.009940	0.009200	0.009358	0.009519	0.009683		3.41	3.42
Morgan Stanley	61760QLJ1	06/29/18	06/29/23	100.000	VARIES	3.3558	6.31	0.011071	0.010781	0.010961	0.011145	0.011332		3.93	3.98
Morgan Stanley	61760QLM4	06/29/18	06/29/23	100.000	VARIES	3.2564	4.66	0.008172	0.008305	0.008440	0.008578	0.008717		2.97	3.06
Morgan Stanley	61760QLN2	07/31/18	07/31/23	100.000	VARIES	3.2828	4.32	0.007872	0.008002	0.008133	0.008267	0.008402		2.90	2.99
Morgan Stanley	61760QLT9	09/05/18	03/05/21	100.000	VARIES	3.0209	3.63	0.007707	0.007713	0.007572				2.76	0.48
Morgan Stanley	61760QLX0	09/26/18	09/26/28	100.000	VARIES	3.8192	3.84	0.007754	0.007168	0.006571	0.006696	0.006824		2.57	2.41
Morgan Stanley	61760QMC5	08/23/19	08/23/21	100.000	VARIES	2.3620	0.93	0.007278	0.007194	0.007109	0.007193			2.58	1.66
Morgan Stanley	61760QMF8	11/28/18	11/28/28	100.000	VARIES	3.9167	6.73	0.016209	0.015521	0.014819	0.014104	0.013374		5.67	5.16
Morgan Stanley	61760QMM3	02/25/19	02/25/29	100.000	VARIES	3.3395	5.27	0.016626	0.015608	0.014574	0.013523	0.013749		5.54	4.95
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.108910	0.110696	0.112511				40.08	3.15



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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1844		0.105167	0.106841	0.108542				38.58	5.97
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3225		0.110598	0.112435	0.114303				40.48	10.17
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4354		0.115111	0.117089	0.119100	0.121146			42.20	31.22
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451		0.126802	0.129177	0.131596	0.134060	0.136570		46.86	48.63
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626		0.120106	0.122245	0.124423	0.126639			43.89	37.48
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934		0.113124	0.114987					23.98	
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973		0.107984	0.109818	0.111684	0.113581	0.115510		39.85	41.22
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762		0.100175	0.101666					24.01	
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5201		0.113234	0.113180	0.113124	0.113068	0.113178		40.74	40.72
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.102537	0.102460	0.102382	0.102303	0.102371		36.89	36.84
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.109316	0.109280	0.109843	0.109206	0.109913		40.02	39.98
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.105726	0.105710	0.105693	0.105676	0.105809		38.06	38.05
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.133427	0.133370	0.133310	0.133249	0.133387		48.02	47.98
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0232		0.144780	0.147692	0.150663				52.66	26.67
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7373		0.122650	0.122619	0.122587	0.122555	0.122673		44.15	44.13
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	3.9339		0.140766	0.143535	0.146358				51.21	25.47
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8133		0.122822	0.122755	0.122687	0.122617	0.122545		44.18	44.13
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5968		0.123725	0.125950	0.128216				45.62	3.59
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.126509	0.126529	0.126549	0.126569	0.126590		45.55	45.57
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7094		0.128408	0.130790	0.133215				47.26	7.33
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.127059	0.127046	0.127731	0.127019	0.127703		46.58	46.49
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.123631	0.123653	0.123676	0.123700	0.123725		44.52	44.53
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026		0.115726	0.117695					31.48	
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8742		0.127771	0.127785	0.127800	0.127814	0.127829		46.00	46.01
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7082		0.119151	0.119073	0.118994	0.118912	0.118829		42.87	42.81
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.118082	0.120126	0.122204	0.124318			43.13	36.80
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7206		0.128148	0.130532	0.132960	0.135434	0.137953		47.01	48.77
Morgan Stanley	61761JMZ9	12/26/13	06/27/22	100.000	0.000	3.9457		0.138574	0.141308	0.144095	0.146938	0.149837		50.40	52.41
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7412		0.120545	0.120541	0.121198	0.120531	0.121189		44.12	44.12
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667		0.108444	0.110216					32.74	
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1489		0.102174	0.103783					34.42	
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261		0.099157	0.100657	0.102180				35.97	18.29
Morgan Stanley	61761JUW7	11/25/14	11/25/20	100.000	0.000	3.1262		0.101410	0.102995					33.14	
Morgan Stanley	61761JVF3	12/31/14	12/31/20	100.000	0.000	3.0557		0.098778	0.100287					35.73	
Morgan Stanley	61761JVY2	01/30/15	01/29/21	100.000	0.000	2.7901		0.087790	0.089014	0.090256				32.20	2.53
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1504		0.100727	0.102314	0.103925	0.105562	0.107225		36.95	38.13
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983		0.117354	0.119465	0.121615	0.123803	0.126030		43.13	44.70
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2133		0.103025	0.104680	0.106362	0.108071	0.109807		37.48	38.69
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219		0.110586	0.112423	0.114290	0.116189			40.15	41.37
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9149		0.094225						11.21	
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4470		0.111071	0.114227	0.114932	0.118851	0.118928		41.82	43.27
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	3.0962		0.104962						15.53	

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Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3898		0.115201	0.117154	0.119139				41.96	17.39
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.113352	0.115247					38.43	
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4768		0.118733	0.120797					43.00	
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIES	3.8517		0.110002	0.109783	0.109494	0.109200	0.108852		39.50	39.29
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIES	4.2966		0.128004	0.128286	0.128225	0.128162	0.128099		46.15	46.14
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5009		0.111728	0.113684	0.115674	0.117698	0.119759		40.81	42.26
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.124219	0.126460					26.99	
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.156189	0.159582	0.163049	0.166591	0.170210		57.81	60.35
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3854		0.115022	0.116969					37.04	
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.113380	0.115277					38.10	
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.115816	0.117846	0.119912	0.122014	0.124154		42.31	43.81
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.106976	0.108753	0.111166	0.112395	0.114889		39.61	40.92
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611		0.093879	0.095269	0.096680	0.098111	0.099564		34.29	35.31
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4095		0.110645	0.112531	0.114450	0.116401	0.118385		40.38	41.77
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1620		0.101133	0.102732	0.104356	0.106006	0.107682		36.88	38.06
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2131		0.103037	0.104692	0.106374	0.108083	0.109820		37.48	38.69
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3974		0.107975	0.109809	0.111675	0.113572	0.115501		39.85	41.22
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449		0.109681	0.111571	0.113492	0.115447	0.117436		40.39	41.79
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4969		0.111584	0.113535	0.115520	0.117540	0.119595		40.99	42.43
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136		0.115863	0.117957	0.120088	0.122258	0.124467		42.51	44.06
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3207		0.105220	0.106967	0.108743	0.110548	0.112384		38.50	39.79
Morgan Stanley	61765R669	11/04/15	05/05/23	100.000	0.000	3.3210		0.104093	0.104671	0.108173	0.108176	0.111795		38.44	39.69
Morgan Stanley	61765U175	12/03/15	06/02/23	100.000	0.000	3.3916		0.107766	0.109594	0.111452	0.113342	0.115264		39.23	40.57
Morgan Stanley	61765U217	12/03/15	12/10/20	100.000	0.000	2.7611		0.085634	0.086816					29.24	
Morgan Stanley	61765U381	01/05/16	07/06/23	100.000	0.000	3.3685	142.54	0.105184	0.106955	0.108757	0.110589	0.112451		38.81	40.13
Morgan Stanley	61765U407	01/05/16	07/06/21	100.000	0.000	2.9924	125.79	0.092235	0.093615	0.095016	0.096438			33.94	17.83
Morgan Stanley	61765U597	02/03/16	08/03/21	100.000	0.000	3.0506	125.72	0.094210	0.095647	0.097106	0.098587			34.60	20.85
Morgan Stanley	61765U787	03/03/16	09/02/21	100.000	0.000	3.1367	126.55	0.097149	0.098672	0.100220	0.101792			35.61	24.44
Morgan Stanley	61765U803	03/03/16	09/01/23	100.000	0.000	3.5888	145.90	0.112883	0.114909	0.116971	0.119070	0.121206		41.49	43.00
Morgan Stanley	61766B135	04/05/16	10/04/23	100.000	0.000	3.0621	120.36	0.094597	0.096046	0.097516	0.099009	0.100525		34.57	35.64
Morgan Stanley	61766B168	04/05/16	10/04/23	100.000	0.000	3.0621	120.36	0.094597	0.096046	0.097516	0.099009	0.100525		34.57	35.64
Morgan Stanley	61766B176	04/05/16	10/05/21	100.000	0.000	2.6206	102.27	0.079741	0.080786	0.081845	0.082917			29.08	22.62
Morgan Stanley	61766B259	05/04/16	11/03/23	100.000	0.000	3.0362	116.58	0.093714	0.095136	0.096581	0.098047	0.099535		34.16	35.20
Morgan Stanley	61766B309	05/04/16	11/03/21	100.000	0.000	2.5128	95.67	0.076168	0.077125	0.078094	0.079076			27.70	23.76
Morgan Stanley	61766B366	06/03/16	12/05/23	100.000	0.000	3.0194	113.20	0.093165	0.094571	0.095999	0.097448	0.098920		33.87	34.90
Morgan Stanley	61766B408	06/03/16	12/03/21	100.000	0.000	2.6240	97.77	0.079852	0.080900	0.081961	0.083037			28.99	27.40
Morgan Stanley	61766B564	07/06/16	01/03/24	100.000	0.000	2.7558	100.12	0.083081	0.084225	0.085386	0.086563	0.087755		30.53	31.37
Morgan Stanley	61766B598	07/06/16	01/04/22	100.000	0.000	2.5838	93.63	0.077507	0.078508	0.079523	0.080550	0.081591		28.44	29.18
Morgan Stanley	61766F250	11/03/16	05/03/24	100.000	0.000	2.9896	98.37	0.090776	0.092133	0.093510	0.094908	0.096326		33.08	34.08
Morgan Stanley	61766F466	12/05/16	06/05/24	100.000	0.000	3.5039	112.64	0.108020	0.109913	0.111838	0.113797	0.115791		39.33	40.72
Morgan Stanley	61766F839	02/03/17	02/03/22	100.000	0.000	3.0758	92.94	0.092213	0.093631	0.095071	0.096533	0.098018		33.87	34.92
Morgan Stanley Finance	61766V313	03/01/17	02/27/20	100.000	0.000	2.4916	72.70	0.073610						4.12	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley	61766V578	04/05/17	10/04/23	100.000	0.000	3.3161	94.30	0.100000	0.101658	0.103344	0.105057	0.106799	36.59	37.81
Morgan Stanley Finance	61766V867	05/03/17	11/03/23	100.000	0.000	3.2047	88.32	0.096385	0.097929	0.099498	0.101093	0.102713	35.16	36.29
Morgan Stanley Finance	61766W352	06/05/17	12/05/23	100.000	0.000	3.0702	81.54	0.092034	0.093446	0.094881	0.096337	0.097816	33.46	34.50
Morgan Stanley Finance	61766X459	09/06/17	03/05/24	100.000	0.000	3.0212	72.05	0.089102	0.090448	0.091814	0.093201	0.094609	32.63	33.63
Morgan Stanley Finance	61766X483	09/06/17	09/06/23	100.000	0.000	2.9385	70.03	0.086529	0.087801	0.089091	0.090400	0.091728	31.67	32.61
Morgan Stanley Finance	61766X822	10/04/17	10/04/23	100.000	0.000	2.9409	67.66	0.086605	0.087878	0.089170	0.090482	0.091812	31.63	32.57
Morgan Stanley Finance	61766X848	10/04/17	10/04/23	100.000	0.000	2.9409	67.66	0.086605	0.087878	0.089170	0.090482	0.091812	31.63	32.57
Morgan Stanley	61766YAB7	05/25/16	05/25/26	100.000	VARIES	2.2927	12.14	0.009010	0.009113	0.009217	0.009323	0.009430	3.27	3.34
Morgan Stanley	61766YAD3	05/25/16	05/25/23	100.000	VARIES	1.9635	10.09	0.007703	0.007778	0.007855	0.007932	0.008010	2.79	2.85
Morgan Stanley	61766YAN1	09/30/16	09/30/26	100.000	VARIES	2.2435	10.45	0.008454	0.008549	0.008645	0.008742	0.008840	3.08	3.15
Morgan Stanley Finance	61766YBG5	04/28/17	04/28/32*	100.000	VARIES	3.9156	102.02	0.103810	0.103265				21.54*	
Morgan Stanley Finance	61766YCN9	03/21/18	03/25/20	100.000	0.000	2.2785	41.12	0.065497					5.50	
Morgan Stanley Finance	61766YCP4	04/04/18	04/02/20	100.000	0.000	2.5359	44.89	0.073144					6.66	
Morgan Stanley Finance	61766YDG3	09/06/18	09/06/25*	100.000	VARIES	3.5675	46.78	0.097666	0.096930	0.096182			23.99*	
Morgan Stanley Finance	61766YDX6	06/18/19	07/19/21	100.000	0.000	2.7205	14.61	0.075745	0.076776	0.077820	0.078879		27.79	15.60
Morgan Stanley Finance	61766YEC1	07/03/19	07/01/21	100.000	0.000	2.3707	11.72	0.066626	0.067415	0.068215			24.13	12.28
Morgan Stanley	61767BAA8	02/22/16	02/23/26	100.000	VARIES	3.7844	146.74	0.106232	0.106403	0.106576	0.106753	0.106802	38.32	38.43
Morgan Stanley Finance	61768C2K2	05/30/18	05/29/26	100.000	0.000	4.0544	65.77	0.119598	0.122023	0.124496	0.127020	0.129595	43.65	45.44
Morgan Stanley Finance	61768C2X4	05/23/18	05/20/21	100.000	0.000	3.6531	59.88	0.107105	0.109061	0.111053			39.07	15.44
Morgan Stanley Finance	61768C3B1	05/31/18	12/04/25*	100.000	0.000	3.8523	62.42	0.113360					17.23*	
Morgan Stanley Finance	61768C3D7	06/04/18	06/04/21	100.000	0.000	3.3961	54.49	0.099223	0.100908	0.102622			36.12	15.70
Morgan Stanley Finance	61768C3H8	06/29/18	07/01/25	100.000	0.000	4.0272	61.87	0.118788	0.121180	0.123620	0.126109		43.19	44.95
Morgan Stanley Finance	61768C4D6	06/05/18	06/04/21	100.000	0.000	3.3960	54.39	0.099213	0.100897	0.102611			36.11	15.70
Morgan Stanley Finance	61768C4E4	06/20/18	06/18/21	100.000	0.000	3.4825	54.28	0.101859	0.103633	0.105437			37.04	17.61
Morgan Stanley Finance	61768C4F1	06/20/18	06/18/21	100.000	0.000	3.4825	54.28	0.101859	0.103633	0.105437			37.04	17.61
Morgan Stanley Finance	61768C4Q7	06/29/18	06/30/23	100.000	0.000	3.7636	57.74	0.110570	0.112650	0.114770	0.116930	0.119130	40.18	41.71
Morgan Stanley Finance	61768C4T1	06/27/18	07/21/20	100.000	0.000	3.3557	51.61	0.096584	0.098205				19.61	
Morgan Stanley Finance	61768C5E3	06/20/18	06/18/21	100.000	0.000	3.4825	54.28	0.101859	0.103633	0.105437			37.04	17.61
Morgan Stanley Finance	61768C5F0	06/28/18	06/30/21	100.000	0.000	3.4856	53.51	0.101993	0.103771	0.105579			37.04	18.90
Morgan Stanley Finance L	61768C5S2	07/31/18	07/31/25	100.000	0.000	4.0045	57.92	0.115735	0.118052	0.120416	0.122827	0.125286	42.79	44.52
Morgan Stanley Finance	61768C6X0	07/26/18	07/28/21	100.000	0.000	3.4862	50.71	0.100265	0.102012	0.103791	0.105600		36.95	21.81
Morgan Stanley Finance	61768C6Y8	07/26/18	07/28/21	100.000	0.000	3.4862	50.71	0.100265	0.102012	0.103791	0.105600		36.95	21.81
Morgan Stanley Finance	61768C6Z5	07/26/18	07/28/21	100.000	0.000	3.4862	50.71	0.100265	0.102012	0.103791	0.105600		36.95	21.81
Morgan Stanley Finance	61768C7D3	07/17/18	07/17/23	100.000	2.500	3.7523	55.19	0.105574	0.107555	0.106967	0.108974	0.108398	38.59	39.10
Morgan Stanley Finance	61768C7J0	07/18/18	07/16/21	100.000	0.000	3.4782	51.39	0.099988	0.101727	0.103496	0.105296		36.89	20.51
Morgan Stanley Finance	61768CA56	02/07/18	02/04/21	100.000	0.000	2.9301	56.84	0.085000	0.086246	0.087509			31.19	2.89
Morgan Stanley	61768CAV9	10/31/16	10/31/23	100.000	0.000	2.9263	96.47	0.088688	0.089985	0.091302	0.092638	0.093993	32.32	33.27
Morgan Stanley Finance	61768CB63	03/05/18	03/04/21	100.000	0.000	3.1415	58.47	0.091432	0.092868	0.094327			33.51	5.94
Morgan Stanley Finance	61768CB89	02/28/18	03/03/26	100.000	0.000	3.7712	71.28	0.110852	0.112942	0.115072	0.117241	0.119452	40.78	42.33
Morgan Stanley Finance	61768CE78	03/02/18	03/04/21	100.000	0.000	3.1690	59.27	0.092294	0.093756	0.095242			33.83	6.00
Morgan Stanley Finance	61768CG27	02/28/18	02/24/21	100.000	0.000	3.0750	57.84	0.089386	0.090761	0.092156			32.78	4.88
Morgan Stanley Finance	61768CH42	03/29/18	03/31/25	100.000	0.000	3.8850	69.93	0.114342	0.116563	0.118827	0.121135	0.123488	41.97	43.62

\* Called in 2020; reportable OID is computed to call date.

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Morgan Stanley Finance	61768CH75	03/14/18	03/12/21	100.000	0.000	3.2612	59.90	0.095076	0.096626	0.098201				34.85	6.97
Morgan Stanley Finance	61768CH91	03/29/18	10/01/25	100.000	0.000	3.9182	70.55	0.115388	0.117649	0.119954	0.122304	0.124700		42.36	44.03
Morgan Stanley Finance	61768CL47	03/29/18	03/30/23	100.000	0.000	3.6383	65.39	0.106692	0.108633	0.110609	0.112622	0.114670		39.12	40.55
Morgan Stanley Finance	61768CM38	03/28/18	03/26/21	100.000	0.000	3.4041	61.19	0.099449	0.101142	0.102864				36.43	8.74
Morgan Stanley Finance	61768CMZ7	07/31/17	07/29/22	100.000	0.000	2.8125	69.92	0.082608	0.083770	0.084948	0.086142	0.087354		30.30	31.16
Morgan Stanley Finance	61768CN45	03/29/18	07/01/21	100.000	0.000	3.4534	61.99	0.101875	0.103634	0.105424				36.99	18.98
Morgan Stanley Finance	61768CN52	03/28/18	03/26/21	100.000	0.000	3.4041	61.19	0.099449	0.101142	0.102864				36.43	8.74
Morgan Stanley Finance	61768CNA1	07/31/17	07/29/22	100.000	0.000	2.8126	69.93	0.082611	0.083773	0.084951	0.086145	0.087357		30.30	31.16
Morgan Stanley Finance	61768CNB9	08/01/17	02/01/22	100.000	0.000	2.7076	67.17	0.079367	0.080441	0.081530	0.082634	0.083753		29.09	29.88
Morgan Stanley Finance	61768CPE1	08/16/17	08/14/20	100.000	0.000	2.3995	58.30	0.069900	0.070738					15.74	
Morgan Stanley Finance	61768CJP0	08/28/17	08/28/24	100.000	0.000	3.1530	76.03	0.093238	0.094707	0.096200	0.097717	0.099258		34.19	35.28
Morgan Stanley Finance	61768CQ34	04/30/18	04/30/25*	100.000	0.000	4.0890	69.96	0.120694						14.36*	
Morgan Stanley Finance	61768CQ75	04/05/18	04/01/21	100.000	0.000	3.3668	59.82	0.098288	0.099942	0.101625				35.98	9.15
Morgan Stanley Finance	61768CQT7	09/29/17	03/31/23	100.000	0.000	2.8669	66.34	0.084309	0.085517	0.086743	0.087987	0.089248		30.79	31.68
Morgan Stanley Finance	61768CR25	04/03/18	04/02/20	100.000	0.000	3.1952	56.89	0.093068						8.47	
Morgan Stanley Finance	61768CR33	04/03/18	04/02/20	100.000	0.000	3.1952	56.89	0.093068						8.47	
Morgan Stanley Finance	61768CR58	04/18/18	04/16/21	100.000	0.000	3.3291	57.87	0.097152	0.098769	0.100413				35.51	10.54
Morgan Stanley Finance	61768CR66	04/18/18	04/16/21	100.000	0.000	3.3291	57.87	0.097152	0.098769	0.100413				35.51	10.54
Morgan Stanley Finance	61768CR74	04/18/18	04/16/21	100.000	0.000	3.3291	57.87	0.097152	0.098769	0.100413				35.51	10.54
Morgan Stanley Finance	61768CR82	04/04/18	07/08/21	100.000	0.000	3.3930	60.39	0.098338	0.100007	0.101703	0.103429			36.28	19.33
Morgan Stanley Finance	61768CRZ2	10/31/17	10/31/23	100.000	0.000	2.9977	66.71	0.088376	0.089701	0.091045	0.092410	0.093795		32.22	33.19
Morgan Stanley Finance	61768CS81	04/30/18	10/30/25*	100.000	0.000	4.1226	70.55	0.121744						14.49*	
Morgan Stanley Finance	61768CSH1	10/30/17	10/28/32	100.000	0.000	3.7753	82.50	0.104519	0.106492	0.104615	0.106590	0.104903		37.99	38.03
Morgan Stanley Finance	61768CSS7	10/31/17	10/31/22	100.000	0.000	2.8463	63.26	0.083662	0.084852	0.086060	0.087285	0.088527		30.48	31.35
Morgan Stanley Finance	61768CST5	12/08/17	06/10/24	100.000	0.000	3.1083	65.74	0.091850	0.093278	0.094727	0.096200	0.097695		33.38	34.43
Morgan Stanley Finance	61768CSU2	11/30/17	11/29/24	100.000	0.000	3.1215	66.77	0.092241	0.093681	0.095143	0.096628	0.098136		33.56	34.61
Morgan Stanley Finance	61768CTF4	11/30/17	05/30/25	100.000	0.000	3.2698	70.02	0.096915	0.098499	0.100109	0.101746	0.103410		35.27	36.44
Morgan Stanley Finance	61768CTQ0	11/30/17	12/03/25	100.000	0.000	3.2697	70.02	0.096939	0.098523	0.100134	0.101771	0.103435		35.27	36.44
Morgan Stanley Finance	61768CUZ8	12/27/17	12/27/24	100.000	0.000	3.2580	67.15	0.096541	0.098114	0.099712	0.101337	0.102987		35.05	36.20
Morgan Stanley Finance	61768CV46	04/25/18	04/26/21	100.000	0.000	3.4324	59.00	0.100348	0.102071	0.103822				36.66	11.94
Morgan Stanley Finance	61768CV53	04/30/18	04/29/21	100.000	0.000	3.4816	59.35	0.101841	0.103614	0.105418				37.20	12.44
Morgan Stanley Finance	61768CVP9	12/29/17	06/30/23	100.000	0.000	3.0395	62.37	0.089689	0.091052	0.092436	0.093840	0.095267		32.54	33.53
Morgan Stanley Finance	61768CVQ7	12/29/17	06/30/23	100.000	0.000	3.0395	62.37	0.089689	0.091052	0.092436	0.093840	0.095267		32.54	33.53
Morgan Stanley Finance	61768CVR5	12/08/17	06/10/24	100.000	0.000	3.1083	65.74	0.091850	0.093278	0.094727	0.096200	0.097695		33.38	34.43
Morgan Stanley Finance	61768CWB9	12/13/17	12/09/20	100.000	0.000	2.6001	54.40	0.076032	0.077021					25.88	
Morgan Stanley Finance	61768CWE3	12/29/17	12/31/25	100.000	0.000	3.3131	68.12	0.098291	0.099919	0.101574	0.103257	0.104968		35.68	36.87
Morgan Stanley Finance	61768CWL7	12/18/17	06/18/25	100.000	0.000	3.2094	66.99	0.095012	0.096537	0.098086	0.099660	0.101259		34.52	35.64
Morgan Stanley Finance	61768CWM5	12/20/17	12/16/20	100.000	0.000	2.5926	53.71	0.075802	0.076785					26.33	
Morgan Stanley Finance	61768CX28	05/30/18	05/30/25	100.000	0.000	3.9488	64.01	0.116314	0.118611	0.120953	0.123341	0.125776		42.43	44.12
Morgan Stanley Finance	61768CX69	05/30/18	05/30/25*	100.000	0.000	3.9488	64.01	0.116314						17.21*	
Morgan Stanley Finance	61768CX77	06/05/18	06/05/23*	100.000	0.000	3.7067	59.47	0.108796						16.65*	
Morgan Stanley Finance	61768CXC6	01/31/18	01/30/25	100.000	0.000	3.4110	67.09	0.099680	0.101380	0.103109	0.104868	0.106656		36.71	37.97

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley Finance	61768CXJ1	01/31/18	07/31/23	100.000	0.000	3.3080	65.02	0.096524	0.098120	0.099743	0.101393	0.103070	35.52	36.71
Morgan Stanley Finance	61768CXP7	01/31/18	07/31/25	100.000	0.000	3.4534	67.95	0.100982	0.102725	0.104499	0.106303	0.108139	37.20	38.49
Morgan Stanley Finance	61768CXW2	01/31/18	07/31/25	100.000	0.000	3.4534	67.95	0.100982	0.102725	0.104499	0.106303	0.108139	37.20	38.49
Morgan Stanley Finance	61768CX Y8	01/31/18	02/01/24	100.000	0.000	3.3672	66.21	0.098345	0.100001	0.101684	0.103396	0.105137	36.20	37.43
Morgan Stanley Finance	61768CY35	05/23/18	05/21/21	100.000	0.000	3.6531	59.88	0.107116	0.109073	0.111065			39.07	15.55
Morgan Stanley Finance	61768CY43	05/23/18	05/21/21	100.000	0.000	3.6531	59.88	0.107116	0.109073	0.111065			39.07	15.55
Morgan Stanley Finance	61768CY92	05/30/18	05/27/21	100.000	0.000	3.4134	55.18	0.099728	0.101430	0.103161			36.33	15.06
Morgan Stanley Finance	61768CYW1	01/31/18	01/31/23	100.000	0.000	3.2187	63.23	0.093795	0.095305	0.096839	0.098397	0.099981	34.50	35.62
Morgan Stanley Finance	61768CZ59	05/31/18	11/30/23	100.000	0.000	3.6409	58.92	0.106762	0.108705	0.110684	0.112699	0.114751	38.91	40.34
Morgan Stanley Finance	61768CZ91	05/30/18	11/28/25	100.000	0.000	4.0016	64.89	0.117937	0.120297	0.122704	0.125159	0.127663	43.04	44.78
Morgan Stanley Finance	61768CZF7	02/28/18	02/27/25	100.000	0.000	3.6613	69.14	0.107380	0.109346	0.111348	0.113386	0.115462	39.50	40.96
Morgan Stanley Finance	61768CZL4	02/07/18	02/05/21	100.000	0.000	2.9301	56.84	0.085008	0.086254	0.087517			31.19	2.98
Morgan Stanley Finance	61768CZX8	02/28/18	08/28/25*	100.000	0.000	3.7208	70.29	0.109233					6.12*	
Morgan Stanley Finance	61768D7N9	05/31/19	06/02/26*	100.000	0.000	3.3172	19.49	0.093690	0.095244				14.24*	
Morgan Stanley Finance	61768D7P4	05/31/19	06/02/26*	100.000	0.000	3.3172	19.49	0.093690	0.095244				14.24*	
Morgan Stanley Finance	61768D8A6	05/31/19	03/03/23	100.000	0.000	2.9097	17.13	0.081433	0.082618	0.083820	0.085040	0.086277	29.81	30.68
Morgan Stanley Finance	61768D8H1	06/05/19	12/06/21	100.000	0.000	2.6443	15.16	0.074430	0.075414	0.076411	0.077421		27.02	25.78
Morgan Stanley Finance	61768D8J7	06/05/19	06/03/22	100.000	0.000	2.6953	15.45	0.075868	0.076890	0.077926	0.078977	0.080041	27.55	28.30
Morgan Stanley Finance	61768DAR6	08/31/18	09/03/25	100.000	0.000	3.9373	53.52	0.113755	0.115995	0.118278	0.120607	0.122981	41.89	43.55
Morgan Stanley Finance	61768DAV7	08/29/18	08/27/21	100.000	0.000	3.3880	46.04	0.097310	0.098958	0.100635	0.102339		35.74	24.06
Morgan Stanley Finance	61768DAW5	08/29/18	08/27/21	100.000	0.000	3.3880	46.04	0.097310	0.098958	0.100635	0.102339		35.74	24.06
Morgan Stanley Finance	61768DAX3	08/29/18	08/27/21	100.000	0.000	3.3880	46.04	0.097310	0.098958	0.100635	0.102339		35.74	24.06
Morgan Stanley Finance	61768DBS3	08/07/18	08/07/23	100.000	0.000	3.7613	53.58	0.108446	0.110485	0.112563	0.114680	0.116837	40.00	41.52
Morgan Stanley Finance	61768DBW4	08/09/18	08/11/25	100.000	0.000	3.9321	55.84	0.113588	0.115821	0.118098	0.120420	0.122787	41.92	43.59
Morgan Stanley Finance	61768DBX2	08/29/18	08/29/23	100.000	0.000	3.6325	49.42	0.104603	0.106503	0.108437	0.110396	0.112412	38.47	39.88
Morgan Stanley Finance	61768DCV5	08/27/18	08/26/20	100.000	0.000	3.2273	44.01	0.092555	0.094048				22.02	
Morgan Stanley Finance	61768DDL6	09/28/18	09/30/25	100.000	0.000	4.1262	52.79	0.119422	0.121885	0.124400	0.126967	0.129586	43.89	45.72
Morgan Stanley Finance	61768DDX0	09/28/18	06/30/20	100.000	0.000	3.3174	42.31	0.096040					17.19	
Morgan Stanley Finance	61768DEU5	09/18/18	03/17/20	100.000	0.000	3.1943	41.63	0.091580					6.96	
Morgan Stanley Finance	61768DEW1	09/27/18	09/29/21	100.000	0.000	3.5590	45.53	0.102430	0.104253	0.106108	0.107996		37.54	28.78
Morgan Stanley Finance	61768DFA8	09/26/18	09/23/20	100.000	0.000	3.4009	43.58	0.097682	0.099343				25.89	
Morgan Stanley Finance	61768DFB6	09/26/18	09/24/21	100.000	0.000	3.5813	45.93	0.103055	0.104901	0.106779	0.108691		37.79	28.43
Morgan Stanley Finance	61768DFQ3	10/31/18	10/30/25	100.000	0.000	4.1832	49.66	0.121111	0.123645	0.126231	0.128871	0.131566	44.37	46.24
Morgan Stanley Finance	61768DFW0	11/05/18	11/04/21	100.000	0.000	3.6429	42.64	0.104902	0.106813	0.108758	0.110739		38.33	33.31
Morgan Stanley Finance	61768DFZ3	10/26/18	10/26/21	100.000	0.000	3.6548	43.72	0.105265	0.107189	0.109147	0.111142		38.49	32.56
Morgan Stanley Finance	61768DGC3	10/26/18	10/26/21	100.000	0.000	3.6548	43.72	0.105265	0.107189	0.109147	0.111142		38.49	32.56
Morgan Stanley Finance	61768DH40	03/05/19	03/04/24	100.000	0.000	3.5292	29.22	0.099754	0.101514	0.103306	0.105129	0.106984	36.64	37.95
Morgan Stanley Finance	61768DH57	02/28/19	03/02/22	100.000	0.000	3.1591	26.76	0.089170	0.090578	0.092009	0.093462	0.094939	32.69	33.73
Morgan Stanley Finance	61768DHD0	10/16/18	01/14/21	100.000	0.000	3.4749	42.56	0.099037	0.100758	0.102509			36.54	1.33
Morgan Stanley Finance	61768DHE8	10/31/18	05/01/23	100.000	VARIES	3.8571	45.67	0.110242	0.112368	0.113457	0.115645	0.116807	40.27	41.44
Morgan Stanley Finance	61768DHG3	10/16/18	10/15/21	100.000	0.000	3.5937	44.02	0.103434	0.105292	0.107184	0.109110		37.86	30.79
Morgan Stanley Finance	61768DHK4	10/22/18	10/20/23	100.000	0.000	3.9969	48.34	0.115483	0.117791	0.120145	0.122546	0.124995	42.32	44.03

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## SECTION I-B

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley Finance	61768DHP3	10/16/18	10/14/22	100.000	0.000	3.7996	46.58	0.109571	0.111653	0.113774	0.115936	0.118138	40.14	41.68
Morgan Stanley Finance	61768DJG1	10/24/18	10/21/21	100.000	0.000	3.6547	43.94	0.105233	0.107156	0.109114	0.111108		38.50	32.00
Morgan Stanley Finance	61768DJJ5	10/25/18	10/27/21	100.000	0.000	3.6694	44.01	0.105724	0.107664	0.109639	0.111650		38.66	32.82
Morgan Stanley Finance	61768DJS5	11/09/18	11/12/20	100.000	0.000	3.7444	43.41	0.107977	0.109998				33.94	
Morgan Stanley Finance	61768DKG9	11/30/18	12/03/25	100.000	0.000	4.2632	46.92	0.123569	0.126203	0.128893	0.131640	0.134446	45.11	47.05
Morgan Stanley Finance	61768DQA6	12/05/18	12/03/21	100.000	0.000	3.7382	40.54	0.107734	0.109748	0.111799	0.113889		39.26	37.49
Morgan Stanley Finance	61768DQE8	12/05/18	12/05/23	100.000	0.000	4.0845	44.33	0.118140	0.120553	0.123014	0.125527	0.128090	43.09	44.87
Morgan Stanley Finance	61768DQF5	12/05/18	12/03/20	100.000	0.000	3.6458	39.52	0.104976	0.106890				35.20	
Morgan Stanley Finance	61768DQT5	11/21/18	11/19/21	100.000	0.000	3.6635	41.19	0.105504	0.107437	0.109405	0.111409		38.49	35.15
Morgan Stanley Finance	61768DRF4	11/26/18	11/18/20	100.000	0.000	3.5566	39.48	0.102260	0.104079				32.74	
Morgan Stanley Finance	61768DRG2	11/29/18	12/02/20	100.000	0.000	3.6199	39.86	0.104257	0.106144				34.85	
Morgan Stanley Finance	61768DRL1	11/21/18	11/18/21	100.000	0.000	3.6635	41.20	0.105493	0.107426	0.109393	0.111397		38.49	35.04
Morgan Stanley Finance	61768DRQ0	11/26/18	11/26/21	100.000	0.000	3.6347	40.34	0.104666	0.106569	0.108505	0.110477		38.16	35.62
Morgan Stanley Finance	61768DZW8	02/28/19	02/29/24	100.000	0.000	3.4964	29.64	0.098828	0.100556	0.102314	0.104093	0.105922	36.31	37.60
Morgan Stanley Finance	61768J441	11/03/17	11/03/23	100.000	0.000	2.9727	65.87	0.087595	0.088897	0.090218	0.091559	0.092920	31.92	32.88
Morgan Stanley Finance	61768J458	11/03/17	11/05/24	100.000	0.000	3.0987	68.74	0.091550	0.092969	0.094409	0.095872	0.097357	33.37	34.42
Morgan Stanley Finance	61768J854	12/05/17	09/03/21	100.000	0.000	2.7004	57.20	0.078606	0.079667	0.080743	0.081833		28.74	19.74
Morgan Stanley Finance	61768J870	12/05/17	12/04/24	100.000	0.000	3.1714	67.39	0.093809	0.095297	0.096808	0.098343	0.099902	34.12	35.21
Morgan Stanley Finance	61768K562	01/03/18	01/04/22	100.000	0.000	2.8170	57.38	0.081609	0.082758	0.083924	0.085106	0.086304	30.00	30.85
Morgan Stanley Finance	61768M576	03/05/18	03/05/25	100.000	0.000	3.7266	69.64	0.109413	0.111452	0.113528	0.115644	0.117799	40.23	41.75
Morgan Stanley Finance	61768M584	03/05/18	03/03/23	100.000	0.000	3.4611	64.56	0.101202	0.102953	0.104735	0.106547	0.108391	37.16	38.46
Morgan Stanley Finance	61768M592	03/05/18	03/03/22	100.000	0.000	3.3336	62.13	0.097290	0.098912	0.100561	0.102237	0.103941	35.70	36.90
Morgan Stanley Finance	61768P124	04/04/18	04/05/22	100.000	0.000	3.4793	61.96	0.101791	0.103561	0.105363	0.107196	0.109061	37.27	38.58
Morgan Stanley Finance	61768P157	04/05/18	04/03/25	100.000	0.000	3.8093	67.87	0.111951	0.114083	0.116256	0.118470	0.120727	41.07	42.64
Morgan Stanley Finance	61768P173	04/05/18	04/07/21	100.000	0.000	3.3669	59.82	0.098345	0.100001	0.101684			35.98	9.76
Morgan Stanley Finance	61768P355	03/21/18	03/19/20	100.000	0.000	3.2107	58.29	0.093535					7.30	
Morgan Stanley Finance	61768P496	04/04/18	04/01/21	100.000	0.000	3.3669	59.92	0.098302	0.099956	0.101639			35.99	9.15
Morgan Stanley Finance	61768P702	05/03/18	05/05/21	100.000	0.000	3.4039	57.70	0.099481	0.101174	0.102896			36.31	12.76
Morgan Stanley Finance	61768Q452	06/05/18	06/03/20	100.000	0.000	3.2069	51.31	0.093418					14.20	
Morgan Stanley Finance	61768Q601	07/05/18	07/05/22	100.000	0.000	3.6810	55.81	0.106047	0.107999	0.109987	0.112011	0.114072	39.22	40.68
Morgan Stanley Finance	61768Q619	07/05/18	07/05/22	100.000	0.000	3.6810	55.81	0.106047	0.107999	0.109987	0.112011	0.114072	39.22	40.68
Morgan Stanley Finance	61768R161	07/18/18	08/05/20	100.000	0.000	3.3434	49.38	0.096154	0.097761				20.87	
Morgan Stanley Finance	61768R187	08/03/18	08/04/21	100.000	0.000	3.5287	50.62	0.101518	0.103309	0.105132	0.106987		37.40	22.73
Morgan Stanley Finance	61768R435	09/06/18	09/03/21	100.000	0.000	3.3743	45.17	0.096893	0.098528	0.100190	0.101880		35.56	24.55
Morgan Stanley Finance	61768R583	08/15/18	08/14/25	100.000	0.000	3.9076	54.80	0.112816	0.115021	0.117268	0.119559	0.121895	41.62	43.26
Morgan Stanley Finance	61768R591	08/15/18	08/15/24	100.000	0.000	3.7617	52.72	0.108460	0.110500	0.112579	0.114696	0.116853	39.97	41.49
Morgan Stanley Finance	61768R757	09/19/18	10/05/20	100.000	0.000	3.3940	44.19	0.097650	0.099308				27.05	
Morgan Stanley Finance	61768R781	10/03/18	10/04/23	100.000	0.000	3.8198	48.26	0.110210	0.112315	0.114460	0.116646	0.118874	40.42	41.98
Morgan Stanley Finance	61768R799	10/03/18	10/05/21	100.000	0.000	3.5187	44.40	0.101230	0.103011	0.104823	0.106667		37.07	29.05
Morgan Stanley Finance	61768T209	10/03/18	10/05/20	100.000	0.000	3.3552	42.31	0.096370	0.097987				26.70	
Morgan Stanley Finance	61768T357	11/05/18	11/03/21	100.000	0.000	3.6428	42.64	0.104887	0.106797	0.108742	0.110723		38.33	33.20
Morgan Stanley Finance	61768T381	11/05/18	11/05/25	100.000	0.000	4.2534	49.89	0.123229	0.125849	0.128526	0.131259	0.134050	45.13	47.07

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley Finance	61768T613	12/05/18	12/03/21	100.000	0.000	3.7382	40.54	0.107734	0.109748	0.111799	0.113889	0.100131	39.26	37.49
Morgan Stanley Finance	61768X101	03/05/19	03/03/23	100.000	0.000	3.3204	27.48	0.093749	0.095305	0.096887	0.098496	0.100131	34.40	35.55
Morgan Stanley Finance	61768Y299	06/05/19	06/05/24	100.000	0.000	2.9744	17.05	0.083852	0.085099	0.086365	0.087649	0.088953	30.48	31.39
Morgan Stanley Finance	61768Y307	06/05/19	03/05/24	100.000	0.000	2.9394	16.89	0.082249	0.083458	0.084685	0.085929	0.087192	30.11	31.00
Morgan Stanley Finance	61768Y356	06/05/19	06/03/22	100.000	0.000	2.6952	15.45	0.075865	0.076887	0.077923	0.078974	0.080038	27.55	28.30
Morgan Stanley Finance	61768Y679	07/03/19	07/06/22	100.000	0.000	2.4288	12.01	0.067480	0.068300	0.069129	0.069969	0.070819	24.73	25.33
Morgan Stanley Finance	61768Y687	07/03/19	07/06/23	100.000	0.000	2.5444	12.58	0.070693	0.071592	0.072503	0.073426	0.074360	25.93	26.59
Morgan Stanley Finance	61769H2F1	12/27/19	12/27/24	100.000	0.000	2.5252	0.28	0.070143	0.071029	0.071926	0.072834	0.073753	25.42	26.06
Morgan Stanley Finance	61769H2G9	12/26/19	12/24/26	100.000	0.000	2.7295	0.38	0.075818	0.076841	0.077890	0.078953	0.080031	27.49	28.25
Morgan Stanley Finance	61769H2L8	01/02/20	01/02/24	100.000	0.000	2.2779			0.063276	0.063997	0.064726	0.065463	22.85	23.43
Morgan Stanley Finance	61769H2N4	01/02/20	01/02/25	100.000	0.000	2.3600			0.065556	0.066330	0.067113	0.067905	23.67	24.30
Morgan Stanley Finance	61769H2P9	01/02/20	01/02/25	100.000	0.000	2.3600			0.065556	0.066330	0.067113	0.067905	23.67	24.30
Morgan Stanley Finance	61769H2Q7	01/02/20	01/02/25	100.000	0.000	2.3600			0.065556	0.066330	0.067113	0.067905	23.67	24.30
Morgan Stanley Finance	61769H2T1	12/18/19	12/17/26	100.000	0.000	2.5573	0.92	0.071037	0.071941	0.072860	0.073792	0.074736	25.76	26.42
Morgan Stanley Finance	61769H2Y0	12/26/19	12/24/26	100.000	0.000	2.7295	0.38	0.075818	0.076841	0.077890	0.078953	0.080031	27.49	28.25
Morgan Stanley Finance	61769H2Z7	12/26/19	12/24/26	100.000	0.000	2.7295	0.38	0.075818	0.076841	0.077890	0.078953	0.080031	27.49	28.25
Morgan Stanley Finance	61769H3A1	12/26/19	12/24/26	100.000	0.000	2.7295	0.38	0.075818	0.076841	0.077890	0.078953	0.080031	27.49	28.25
Morgan Stanley Finance	61769H3B9	12/26/19	06/25/24	100.000	0.000	2.4842	0.35	0.069005	0.069857	0.070725	0.071603	0.072493	25.01	25.63
Morgan Stanley Finance	61769H3D5	12/27/19	06/26/24	100.000	0.000	2.4842	0.28	0.069004	0.069857	0.070724	0.071603	0.072492	25.00	25.63
Morgan Stanley Finance	61769H4T9	12/27/19	01/02/24	100.000	0.000	2.4620	0.27	0.068389	0.068412	0.069254	0.070107	0.070970	24.78	25.39
Morgan Stanley Finance	61769H4W2	12/27/19	01/02/24	100.000	0.000	2.4620	0.27	0.068389	0.068412	0.069254	0.070107	0.070970	24.78	25.39
Morgan Stanley Finance	61769H5G6	12/18/19	06/17/21	100.000	0.000	2.0224	0.73	0.056178	0.056743	0.057317			20.34	9.51
Morgan Stanley Finance	61769H6P5	02/05/20	02/05/25	100.000	0.000	1.9970			0.055473	0.056026	0.056586	0.057151	18.16	20.43
Morgan Stanley Finance	61769H6T7	01/23/20	01/22/27	100.000	0.000	2.5533			0.070926	0.071827	0.072744	0.073673	24.12	26.32
Morgan Stanley Finance	61769H6W0	01/31/20	01/31/25	100.000	0.000	2.1858			0.060718	0.061381	0.062052	0.062730	20.20	22.42
Morgan Stanley Finance	61769H6X8	01/31/20	01/31/25	100.000	0.000	2.1858			0.060718	0.061381	0.062052	0.062730	20.20	22.42
Morgan Stanley Finance	61769H7K5	01/31/20	02/02/27	100.000	0.000	2.4454		0.067928	0.067937	0.068767	0.069608	0.070459	22.61	25.16
Morgan Stanley Finance	61769H7L3	01/31/20	02/02/27	100.000	0.000	2.4454		0.067928	0.067937	0.068767	0.069608	0.070459	22.61	25.16
Morgan Stanley Finance	61769H7M1	01/31/20	02/02/27	100.000	0.000	2.4454		0.067928	0.067937	0.068767	0.069608	0.070459	22.61	25.16
Morgan Stanley Finance	61769H7N9	01/31/20	02/02/27	100.000	0.000	2.4454		0.067928	0.067937	0.068767	0.069608	0.070459	22.61	25.16
Morgan Stanley Finance	61769H7Q2	02/05/20	02/05/25	100.000	0.000	1.9970			0.055473	0.056026	0.056586	0.057151	18.16	20.43
Morgan Stanley Finance	61769HA47	10/31/19	11/02/26	100.000	0.000	2.7148	4.60	0.075422	0.076445	0.077483	0.078535	0.079601	27.46	28.21
Morgan Stanley Finance	61769HA54	10/31/19	11/02/26	100.000	0.000	2.7148	4.60	0.075422	0.076445	0.077483	0.078535	0.079601	27.46	28.21
Morgan Stanley Finance	61769HAG0	06/05/19	12/03/21	100.000	0.000	2.6443	15.16	0.074414	0.075398	0.076395	0.077405		27.02	25.54
Morgan Stanley Finance	61769HAH8	06/05/19	06/05/24	100.000	0.000	2.9744	17.05	0.083852	0.085099	0.086364	0.087649	0.088952	30.48	31.39
Morgan Stanley Finance	61769HAP0	05/31/19	05/31/24	100.000	0.000	3.0990	18.20	0.087416	0.088771	0.090146	0.091543	0.092961	31.80	32.79
Morgan Stanley Finance	61769HAQ8	06/05/19	12/06/22	100.000	0.000	2.7658	15.85	0.077897	0.078974	0.080066	0.081174	0.082296	28.29	29.08
Morgan Stanley Finance	61769HAR6	06/05/19	06/05/24	100.000	0.000	2.9744	17.05	0.083852	0.085099	0.086364	0.087649	0.088952	30.48	31.39
Morgan Stanley Finance	61769HB87	10/30/19	05/02/24	100.000	0.000	2.3725	4.02	0.065911	0.066693	0.067484	0.068284	0.069094	23.96	24.53
Morgan Stanley Finance	61769HCK9	05/24/19	05/26/22	100.000	0.000	2.9183	17.63	0.082259	0.083459	0.084677	0.085913	0.087166	29.91	30.79
Morgan Stanley Finance	61769HDG7	06/03/19	06/03/24	100.000	0.000	3.3497	19.40	0.094606	0.096191	0.097802	0.099440	0.101105	34.43	35.60
Morgan Stanley Finance	61769HDP7	07/02/19	06/30/26*	100.000	0.000	2.8803	14.32	0.081148	0.082316				14.77*	

\* Called in 2020; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley Finance	61769HDQ5	06/28/19	06/30/26	100.000	0.000	2.8412	14.45	0.080056	0.081193	0.082347	0.083516	0.084703	29.03	29.86
Morgan Stanley Finance	61769HDR3	07/03/19	07/03/24	100.000	0.000	2.6772	13.24	0.074366	0.075361	0.076370	0.077392	0.078428	27.31	28.04
Morgan Stanley Finance	61769HE43	10/25/19	10/25/24	100.000	0.250	2.3773	4.36	0.066036	0.066738	0.067449	0.068168	0.068896	23.99	24.51
Morgan Stanley Finance	61769HE68	10/31/19	11/02/26	100.000	0.000	2.7148	4.60	0.075422	0.076445	0.077483	0.078535	0.079601	27.46	28.21
Morgan Stanley Finance	61769HEN1	06/28/19	12/30/22	100.000	0.000	2.4358	12.38	0.068494	0.069329	0.070173	0.071028	0.071893	24.81	25.42
Morgan Stanley Finance	61769HEQ4	07/03/19	12/31/21	100.000	0.000	2.4181	11.96	0.067968	0.068790	0.069622	0.070463		24.62	25.15
Morgan Stanley Finance	61769HER2	07/03/19	07/01/22	100.000	0.000	2.4284	12.01	0.068266	0.069095	0.069934	0.070783		24.73	25.33
Morgan Stanley Finance	61769HET8	06/28/19	06/28/24	100.000	0.000	2.6301	13.37	0.074020	0.074994	0.075980	0.076979	0.077991	26.83	27.54
Morgan Stanley Finance	61769HFS9	07/03/19	07/03/24	100.000	0.000	2.6772	13.24	0.074366	0.075361	0.076370	0.077392	0.078428	27.31	28.04
Morgan Stanley Finance	61769HFT7	07/03/19	01/03/23	100.000	0.000	2.4864	12.29	0.069066	0.069925	0.070794	0.071674	0.072565	25.33	25.96
Morgan Stanley Finance	61769HH32	11/27/19	08/27/24	100.000	0.000	2.3730	2.24	0.065916	0.066307	0.067094	0.067890	0.068695	23.95	24.50
Morgan Stanley Finance	61769HH40	11/27/19	02/26/26	100.000	0.000	2.5493	2.41	0.070815	0.071262	0.072170	0.073090	0.074022	25.74	26.38
Morgan Stanley Finance	61769HHQ1	07/01/19	07/01/25	100.000	0.000	2.7490	13.75	0.077411	0.078475	0.079554	0.080647		28.06	28.84
Morgan Stanley Finance	61769HJU0	07/02/19	07/03/24	100.000	0.000	2.6771	13.31	0.074370	0.075366	0.076375	0.077397	0.078433	27.31	28.05
Morgan Stanley Finance	61769HJV8	08/05/19	08/05/24	100.000	0.000	2.7548	11.17	0.076522	0.077576	0.078645	0.079728	0.080826	28.05	28.83
Morgan Stanley Finance	61769HJY2	07/31/19	05/02/23	100.000	0.000	2.6026	10.94	0.072776	0.073723	0.074683	0.075655	0.076639	26.48	27.18
Morgan Stanley Finance	61769HK38	12/02/19	12/02/24	100.000	0.000	2.3657	1.91	0.065713	0.066490	0.067277	0.068073	0.068878	23.84	24.41
Morgan Stanley Finance	61769HKB0	08/05/19	08/04/22	100.000	0.000	2.5169	10.21	0.069914	0.070789	0.071680	0.072582	0.073495	25.59	26.23
Morgan Stanley Finance	61769HKN4	07/31/19	07/30/26*	100.000	0.000	2.9451	12.35	0.081809	0.083014	0.084236			17.31*	
Morgan Stanley Finance	61769HKR5	08/05/19	08/04/22	100.000	0.000	2.5169	10.21	0.069914	0.070789	0.071680	0.072582	0.073495	25.59	26.23
Morgan Stanley Finance	61769HKS3	08/05/19	08/05/24	100.000	0.000	2.7548	11.17	0.076522	0.077576	0.078645	0.079728	0.080826	28.05	28.83
Morgan Stanley Finance	61769HL78	11/06/19	05/05/22	100.000	0.000	2.1373	3.27	0.059368	0.059999	0.060640	0.061288	0.061943	21.56	22.02
Morgan Stanley Finance	61769HM36	11/27/19	11/27/26	100.000	0.000	2.6238	2.48	0.072882	0.073839	0.074807	0.075789	0.076783	26.48	27.17
Morgan Stanley Finance	61769HM44	11/27/19	11/27/26	100.000	0.000	2.6238	2.48	0.072882	0.073839	0.074807	0.075789	0.076783	26.48	27.17
Morgan Stanley Finance	61769HM51	12/02/19	12/02/24	100.000	0.000	2.3657	1.91	0.065713	0.066490	0.067277	0.068073	0.068878	23.84	24.41
Morgan Stanley Finance	61769HM77	12/02/19	12/02/24	100.000	0.000	2.3657	1.91	0.065713	0.066490	0.067277	0.068073	0.068878	23.84	24.41
Morgan Stanley Finance	61769HNG6	08/30/19	09/01/26	100.000	0.000	2.4648	8.28	0.068471	0.069315	0.070169	0.071033	0.071909	25.01	25.63
Morgan Stanley Finance	61769HNU5	09/05/19	09/05/24	100.000	0.000	2.3651	7.62	0.065698	0.066475	0.067262	0.068057	0.068862	23.97	24.54
Morgan Stanley Finance	61769HNV3	09/05/19	09/05/24	100.000	0.000	2.3651	7.62	0.065698	0.066475	0.067262	0.068057	0.068862	23.97	24.54
Morgan Stanley Finance	61769HNY7	08/30/19	06/02/23	100.000	0.000	2.2160	7.46	0.061903	0.062589	0.063283	0.063984	0.064693	22.45	22.95
Morgan Stanley Finance	61769HP82	11/29/19	05/30/24	100.000	0.000	2.3629	2.10	0.065641	0.066417	0.067201	0.067995	0.068799	23.82	24.38
Morgan Stanley Finance	61769HPA7	09/05/19	09/02/22	100.000	0.000	2.1339	6.88	0.059276	0.059898	0.060537	0.061183	0.061836	21.60	22.06
Morgan Stanley Finance	61769HPC3	09/05/19	09/02/22	100.000	0.000	2.1339	6.88	0.059276	0.059898	0.060537	0.061183	0.061836	21.60	22.06
Morgan Stanley Finance	61769HQ99	11/26/19	11/26/21	100.000	0.000	2.0848	2.03	0.057912	0.058516	0.059126	0.059742		21.00	19.33
Morgan Stanley Finance	61769HRA5	08/30/19	09/01/26	100.000	0.000	2.4648	8.28	0.068471	0.069315	0.070169	0.071033	0.071909	25.01	25.63
Morgan Stanley Finance	61769HRK3	08/29/19	08/31/26	100.000	0.000	2.4648	8.35	0.068471	0.069310	0.070169	0.071024	0.071909	25.01	25.63
Morgan Stanley Finance	61769HTA3	09/30/19	06/29/23	100.000	0.000	2.4287	6.14	0.067869	0.068694	0.069528	0.070372	0.071227	24.58	25.19
Morgan Stanley Finance	61769HTJ4	09/30/19	09/30/26	100.000	0.000	2.7926	7.06	0.077572	0.078655	0.079754	0.080867	0.081996	28.32	29.12
Morgan Stanley Finance	61769HTM7	10/03/19	10/05/22	100.000	0.000	2.1500	5.26	0.059730	0.060373	0.061022	0.061678	0.062341	21.73	22.20
Morgan Stanley Finance	61769HTU9	10/03/19	10/03/24	100.000	0.000	2.1901	5.35	0.060836	0.061502	0.062176	0.062857	0.063545	22.14	22.63
Morgan Stanley Finance	61769HUJ2	09/13/19	03/15/23	100.000	0.000	2.3832	7.15	0.066208	0.066996	0.067795	0.068603	0.069420	24.14	24.72
Morgan Stanley Finance	61769HXH3	11/05/19	11/05/24	100.000	0.000	2.3221	3.61	0.064502	0.065251	0.066008	0.066775	0.067550	23.44	23.99

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Morgan Stanley Finance	61769HXR1	10/31/19	10/31/25	100.000	0.000	2.5933	4.39	0.072037	0.072971	0.073917	0.074875	0.075846	26.22	26.90
Morgan Stanley Finance	61769HXW0	11/05/19	08/04/22	100.000	0.000	2.1452	3.34	0.059590	0.059906	0.060549	0.061198	0.061854	21.65	22.11
Morgan Stanley Finance	61769HXY6	10/31/19	05/04/23	100.000	0.000	2.3061	3.91	0.064074	0.064813	0.065561	0.066317	0.067081	23.28	23.82
Morgan Stanley Finance	61769HYC3	11/05/19	11/03/22	100.000	0.000	2.1789	3.39	0.060526	0.061178	0.061844	0.062518	0.063199	21.98	22.46
Morgan Stanley Finance	61769HZ57	01/02/20	06/30/22	100.000	0.000	2.1271		0.059086	0.059708	0.060343	0.060984	0.061633	21.33	21.84
Morgan Stanley Finance	61769HZU2	10/23/19	10/21/22	100.000	0.000	2.2217	4.20	0.061715	0.062393	0.063086	0.063787	0.064496	22.44	22.94
Morgan Stanley Finance	61769Q212	08/05/19	02/05/25	100.000	0.000	2.8032	11.37	0.077868	0.078959	0.080066	0.081188	0.082326	28.55	29.36
Morgan Stanley Finance	61769Q220	08/05/19	08/03/23	100.000	0.000	2.6268	10.65	0.072966	0.073914	0.074884	0.075868	0.076864	26.72	27.43
Morgan Stanley Finance	61769Q543	09/05/19	09/06/22	100.000	0.000	2.1338	6.88	0.059277	0.059909	0.060548	0.061194	0.061847	21.60	22.06
Morgan Stanley Finance	61769Q881	10/03/19	04/03/25	100.000	0.000	2.2103	5.40	0.061396	0.062075	0.062761	0.063455	0.064156	22.34	22.84
Morgan Stanley Finance	61770C111	10/03/19	04/03/24	100.000	0.000	2.1674	5.30	0.060206	0.060858	0.061518	0.062184	0.062858	21.91	22.38
Morgan Stanley Finance	61770C343	11/05/19	05/03/24	100.000	0.000	2.2919	3.57	0.063663	0.064384	0.065122	0.065868	0.066623	23.13	23.67
Morgan Stanley Finance	61770C640	12/04/19	12/04/24	100.000	0.000	2.3719	1.78	0.065887	0.066668	0.067459	0.068259	0.069068	23.90	24.47
Morgan Stanley Finance	61770E232	01/03/20	01/05/27	100.000	0.000	2.6098		0.072493	0.072504	0.073450	0.074408	0.075379	26.12	26.95
Morgan Stanley Finance	61770E307	01/03/20	01/03/25	100.000	0.000	2.3534			0.065372	0.066141	0.066920	0.067707	23.54	24.23
Morgan Stanley Finance	61770E588	02/05/20	02/05/25	100.000	0.000	1.9970			0.055473	0.056027	0.056587	0.057152	18.17	20.43
Morgan Stanley Finance	61770FAB2	02/05/20	02/05/25	100.000	0.000	1.9970			0.055473	0.056026	0.056586	0.057151	18.16	20.43
Morgan Stanley Finance	61770FAJ5	02/05/20	02/05/24	100.000	0.000	1.9189			0.053302	0.053813	0.054329	0.054851	17.45	19.62
Morgan Stanley Finance	61770FAP1	01/23/20	01/22/27	100.000	0.000	2.5533			0.070926	0.071827	0.072744	0.073673	24.12	26.32
Morgan Stanley Finance	61770FBU9	01/31/20	08/01/24	100.000	0.000	2.1409			0.059472	0.060108	0.060752	0.061402	19.78	21.95
Morgan Stanley Finance	61770FCR5	01/29/20	01/28/27	100.000	0.000	2.4281			0.067447	0.068261	0.069090	0.069928	22.52	24.98
Morgan Stanley Finance	61770FCS3	01/30/20	02/01/24	100.000	0.000	2.0269		0.056302	0.056305	0.056875	0.057452	0.058034	18.72	20.75
Morgan Stanley Finance	61770FDU7	01/28/20	01/29/30	100.000	0.000	2.6694			0.074156	0.075146	0.076149	0.077166	24.84	27.54
Morgan Stanley Finance	61770FED4	01/29/20	01/27/23	100.000	0.000	2.0128			0.055912	0.056468	0.057037	0.057611	18.65	20.61
Morgan Stanley Finance	61770FFJ0	02/04/20	02/04/25	100.000	0.000	2.0787			0.057742	0.058343	0.058949	0.059562	18.97	21.29
Morgan Stanley Finance	61770FHN9	03/04/20	03/05/25	100.000	0.000	1.7527			0.048690	0.049117	0.049547	0.049981	14.51	17.86
Morgan Stanley Finance	61770FJD9	02/07/20	08/09/23	100.000	0.000	1.9816		0.055043	0.055049	0.055595	0.056145	0.056702	17.91	20.27
Morgan Stanley Finance	61770FPB6	03/31/20	04/01/27	100.000	0.000	3.4107			0.094751	0.096367	0.098011	0.099682	25.82	35.29
Morgan Stanley Finance	61770FPC4	03/31/20	04/01/27	100.000	0.000	3.4107			0.094751	0.096367	0.098011	0.099682	25.82	35.29
Morgan Stanley Finance	61770FPD2	03/31/20	04/01/27	100.000	0.000	3.4107			0.094751	0.096367	0.098011	0.099682	25.82	35.29
Morgan Stanley Finance	61770FPV2	04/03/20	04/03/25	100.000	0.000	2.4892			0.069144	0.070004	0.070876	0.071758	18.61	25.51
Morgan Stanley Finance	61770FST4	04/03/20	10/05/22	100.000	0.000	2.4324		0.067568	0.067577	0.068399	0.069231	0.070073	18.18	24.92
Morgan Stanley Finance	61770FXY7	04/01/20	05/28/27	100.000	0.000	2.8687		0.079685	0.080047	0.081195	0.082360	0.083541	21.63	29.52
Morgan Stanley Finance	61770G203	03/04/20	09/03/25	100.000	0.000	1.8551			0.051531	0.052006	0.052488	0.052975	15.36	18.92
Morgan Stanley Finance	61770G641	04/03/20	04/06/26	100.000	0.000	2.6405		0.073346	0.073362	0.074331	0.075312	0.076306	19.74	27.10
Morgan Stanley Finance	61770G708	04/03/20	04/07/26	100.000	0.000	2.6405		0.073348	0.073369	0.074338	0.075319	0.076314	19.74	27.10
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	VARIABLES	N/A		0.130067	0.130055				29.13	
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21*	100.000	VARIABLES	N/A		0.132871	0.132860				29.76*	
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22*	100.000	VARIABLES	N/A		0.135679	0.135668				30.39*	
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23*	100.000	VARIABLES	N/A		0.138487	0.138477				31.02*	
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24*	100.000	VARIABLES	N/A		0.141285	0.141276				31.65*	
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25*	100.000	VARIABLES	N/A		0.144083	0.144074				32.27*	

\* Called in 2020; 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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7401	757.83	0.206991						31.05	
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7401	702.41	0.191855	0.199279	0.206992				70.86	31.05
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7401	651.05	0.177825	0.184706	0.191855	0.199280	0.206992		65.68	70.86
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7400	603.44	0.164819	0.171198	0.177823	0.184705	0.191853		60.87	65.68
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	559.31	0.152765	0.158677	0.164818	0.171196	0.177821		56.42	60.87
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7401	518.41	0.141595	0.147075	0.152767	0.158679	0.164820		52.30	56.42
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	480.50	0.131240	0.136319	0.141595	0.147075	0.152766		48.47	52.30
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	445.36	0.121643	0.126351	0.131241	0.136320	0.141595		44.93	48.47
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7400	412.79	0.112747	0.117110	0.121642	0.126350	0.131240		41.64	44.93
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7400	382.60	0.104502	0.108546	0.112747	0.117110	0.121643		38.60	41.64
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	354.62	0.096861	0.100609	0.104503	0.108547	0.112748		35.77	38.60
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	89.24	0.021884	0.021973	0.022062	0.022152	0.022242		7.90	7.96
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8139	91.44	0.022424	0.022516					7.73	
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8239	91.74	0.022512	0.022605	0.022698	0.022791			8.12	7.82
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8539	94.05	0.023121	0.023219	0.023319	0.023418	0.023518		8.34	8.42
Natixis US MTN LLC	63873HJP0	12/27/13	12/27/21	100.000	0.000	3.3519		0.113661	0.115565	0.117502	0.119472			41.28	42.19
Natixis US MTN LLC	63873HJR6	09/09/14	09/09/24	100.000	VARIABLES	3.2415		0.083875	0.084198	0.084526	0.085077	0.085637		30.33	30.65
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIABLES	4.8026		0.116781	0.117314	0.117860	0.118549	0.119256		42.14	42.56
Natixis US MTN LLC	63873HJU9	04/30/14	04/30/34	100.000	VARIABLES	4.2419		0.102036	0.102173	0.102314	0.102457	0.102719		36.77	36.88
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIABLES	4.2606		0.104891	0.105582	0.106287	0.107008	0.107744		38.10	38.61
Natixis US MTN LLC	63873HXC7	04/30/14	04/30/34	100.000	VARIABLES	4.2409		0.102387	0.102557	0.102731	0.102908	0.103190		36.91	37.04
Natixis US MTN LLC	63873HXX1	01/30/14	01/31/22	100.000	0.000	3.4392		0.112747	0.115946	0.116658	0.120631	0.120705		42.45	43.92
Natixis US Medium Term	63873HLN2	08/29/13	08/29/33	100.000	VARIABLES	4.5781		0.113185	0.115014	0.114981	0.116296	0.116356		41.98	42.38
Natixis US MTN LLC	63873HLS1	09/30/13	09/30/28	100.000	VARIABLES	4.4223		0.112055	0.112497	0.112949	0.113506	0.114075		40.50	40.86
Natixis US Medium	63873HLU6	07/31/14	07/31/34	100.000	VARIABLES	3.9932		0.103796	0.104039	0.104287	0.104541	0.104799		37.48	37.67
Natixis US MTN LLC	63873HLX0	02/28/14	02/28/29	100.000	VARIABLES	4.1177		0.101384	0.100653	0.102706	0.101418	0.103629		37.13	37.36
Natixis US MTN LLC	63873HME1	10/31/13	10/31/33	100.000	VARIABLES	4.5708		0.106092	0.106247	0.106405	0.106913	0.107433		38.24	38.46
Natixis US MTN LLC	63873HMF8	03/31/14	03/31/34	100.000	VARIABLES	4.1471		0.098466	0.098576	0.098687	0.098802	0.099075		35.49	35.58
Natixis US MTN LLC	63873HMW1	11/27/13	11/27/33	100.000	VARIABLES	4.5649		0.111344	0.111770	0.112205	0.112831	0.113470		40.19	40.55
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	526.02	0.173809						31.29	
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5093	495.74	0.164248	0.169594	0.175113				60.09	31.52
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4993	464.63	0.153858	0.158858	0.164020	0.169351			56.29	60.01
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5093	436.13	0.144498	0.149201	0.154057	0.159071			52.87	56.36
New Jersey Economic	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6145	806.68	0.203756						8.97	
New Jersey Economic	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6195	748.74	0.189195	0.196403	0.203885				71.41	8.97
New Jersey Economic	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6245	694.90	0.175657	0.182353	0.189305	0.196522	0.204014		66.30	71.45
New Jersey Economic	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6295	644.86	0.163072	0.169293	0.175751	0.182455	0.189416		61.55	66.34
New Jersey Economic	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6347	598.37	0.151377	0.157155	0.163154	0.169383	0.175849		57.14	61.58
New Jersey Economic	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6398	555.17	0.140505	0.145872	0.151445	0.157230	0.163236		53.04	57.16
New Jersey Economic	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6447	515.05	0.130400	0.135384	0.140559	0.145931	0.151509		49.22	53.06
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	69.11	0.026397	0.027354	0.028347	0.029376	0.030442		9.88	10.61
Newark, NJ	650366TS0	04/10/03	04/01/22	30.037	0.000	6.4399	566.83	0.152672	0.157588	0.162663	0.167900	0.173307		56.75	60.46

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	532.88	0.143817	0.148469	0.153272	0.158231	0.163349	53.46	56.98
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4900	500.45	0.135245	0.139633	0.144164	0.148843	0.153672	50.28	53.60
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5100	469.80	0.127132	0.131270	0.135543	0.139955	0.144511	47.27	50.40
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	440.85	0.119459	0.123359	0.127386	0.131546	0.135841	44.42	47.37
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5499	413.53	0.112204	0.115878	0.119673	0.123593	0.127640	41.73	44.50
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	387.73	0.105275	0.108728	0.112294	0.115978	0.119782	39.15	41.76
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	363.47	0.098754	0.101998	0.105349	0.108810	0.112384	36.73	39.18
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5800	340.67	0.092619	0.095666	0.098813	0.102064	0.105422	34.45	36.75
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5901	319.23	0.086848	0.089710	0.092666	0.095719	0.098873	32.30	34.47
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5900	299.19	0.081395	0.084077	0.086848	0.089709	0.092665	30.28	32.30
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	280.40	0.076285	0.078799	0.081395	0.084077	0.086848	28.38	30.28
City of Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5335	28.79	0.013006					1.17	
City of Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7336	24.77	0.011262	0.011472	0.011687			4.13	1.05
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5379		0.096530	0.097315	0.098118	0.098940	0.099780	34.89	35.47
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5492		0.125548	0.126720	0.127925	0.129853	0.131835	45.50	46.54
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9587		0.133505	0.134678	0.135886	0.137929	0.140034	48.29	49.32
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3555		0.016338	0.016530	0.016725			5.92	2.98
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIES	4.5092		0.095616	0.094002	0.096214	0.095303	0.097567	34.77	35.12
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIES	3.7543		0.090471	0.090430	0.090546	0.090664	0.090785	32.56	32.63
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIES	4.2954		0.081349	0.080789	0.080217	0.080939	0.081677	29.01	29.23
Nomura America Finance	65539ABL3	12/24/14	12/24/34	100.000	VARIES	2.8015		0.072002	0.072401	0.072805	0.073191	0.073582	26.00	26.28
Nomura America Finance	65539ABS8	02/25/15	02/25/20	100.000	VARIES	1.9120		0.011520					0.62	
Nomura America Finance	65539ACG3	01/22/16	01/22/23	103.000	0.125	3.0300	129.37	0.095929	0.097329	0.098751	0.100195	0.101660	35.24	36.27
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1005		0.371965	0.384077	0.396680	0.409793	0.422243	137.22	146.34
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1005		0.371965	0.384077	0.396680	0.409793	0.422243	137.22	146.34
NUTRIEN LTD	67077MAD0	04/10/18	04/01/25	94.730	3.000	3.8693	11.76	0.019558	0.019937	0.020322	0.020716	0.021116	7.18	7.46
NUTRIEN LTD	67077MAE8	04/10/18	12/15/26	97.410	4.000	4.3616	4.41	0.007425	0.007587	0.007753	0.007922	0.008095	2.71	2.83
NUTRIEN LTD	67077MAJ7	04/10/18	10/01/22	98.300	3.150	3.5643	6.24	0.010352	0.010536	0.010724	0.010915	0.011110	3.79	3.93
NUTRIEN LTD	67077MAK4	04/10/18	06/01/23	98.160	3.500	3.8983	5.78	0.009666	0.009854	0.010046	0.010242	0.010442	3.53	3.66
NUTRIEN LTD	67077MAL2	04/10/18	03/15/25	96.240	3.375	4.0016	8.42	0.013996	0.014277	0.014562	0.014854	0.015151	5.15	5.36
Nuverra Environmental	67091KAA2	04/15/16	04/15/21	36.385	VARIES	N/A	767.11	0.828830	0.922412	1.033132			330.75	107.45
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7797	785.74	0.200222	0.208010				49.46	
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7695	727.78	0.185303	0.192501	0.199979	0.207748		69.77	49.39
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1515	617.36	0.165775					29.67	
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	584.21	0.157641	0.162545	0.167601			57.64	30.00
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	550.95	0.149082	0.153749	0.158562	0.163526	0.168646	54.52	57.99
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	518.30	0.140344	0.144745	0.149283	0.153964	0.158792	51.32	54.59
Oregon School Boards	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	624.66	0.164417					29.43	
Oregon School Boards	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	617.37	0.165722					29.66	
Oregon School Boards	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2194	584.23	0.157596	0.162497	0.167550			57.63	29.99
Oregon School Boards	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2595	550.99	0.149044	0.153709	0.158520	0.163481	0.168598	54.51	57.97
Oregon School Boards	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	518.34	0.140313	0.144711	0.149248	0.153926	0.158752	51.31	54.58

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
PDL BIOPHARMA INC	69329YAJ3	09/17/19	12/01/24	98.000	2.750	5.4000	7.34	0.071512	0.073444	0.075428	0.077467	0.079560	26.22	27.64
Peoria CNTYS SD #322, IL	712762CP6	05/14/15	12/01/20	100.000	VARIES	2.2423		0.062290	0.062287				20.56	
Peoria County SD #325, I	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8365		0.108033	0.107307				35.52	
Peoria County SD #325, I	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1865		0.118641	0.118072	0.117490	0.116897		42.57	38.67
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.139520	0.139016				45.95	
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	563.75	0.138196	0.142819	0.147596	0.152532	0.157634	51.30	54.79
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6495	731.56	0.178765					18.59	
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6495	685.24	0.167445	0.173012	0.178765			62.14	18.59
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6595	642.15	0.157040	0.162269	0.167672	0.173256	0.179024	58.28	62.23
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	601.65	0.147254	0.152164	0.157239	0.162482	0.167901	54.65	58.36
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	527.76	0.129272	0.133590	0.138051	0.142662	0.147426	47.98	51.24
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	494.24	0.121156	0.125209	0.129397	0.133725	0.138198	44.97	48.03
Piatt and Champaign Coun	719457BW2	02/25/16	12/01/20	102.231	3.000	2.5007	97.69	0.069803	0.069634				23.00	
Piatt and Champaign Coun	719457BX0	02/25/16	12/01/21	102.646	3.250	2.7507	107.92	0.077147	0.076966	0.076783	0.076597		27.73	25.30
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.3459		0.122587	0.121801	0.120998	0.120178	0.119341	43.94	43.36
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.5669		0.126396	0.125665	0.124919	0.124156	0.123377	45.33	44.79
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.7572		0.130164	0.129494	0.128809	0.128108	0.127392	46.70	46.20
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.8857		0.132657	0.132030	0.131389	0.130733	0.130061	47.61	47.14
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	5.1092		0.138832	0.138322	0.137800	0.137265	0.136717	49.86	49.48
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	5.1714		0.140054	0.139569	0.139072	0.138563	0.138041	50.30	49.94
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.3285		0.144915	0.144535	0.144146	0.143746	0.143336	52.08	51.80
PIQUA OHIO CITY SCH DIST	724190EW9	02/13/20	12/01/23	92.646	0.000	2.0199		0.051983	0.052298	0.052826	0.053360	0.053899	16.61	19.15
PIQUA OHIO CITY SCH DIST	724190EX7	02/13/20	12/01/25	87.728	0.000	2.2699		0.055315	0.055692	0.056324	0.056963	0.057610	17.69	20.43
Playboy Enterprises, Inc	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7501		0.472316	0.486821	0.501868	0.517478	0.533670	175.78	186.85
Playboy Enterprises, Inc	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7501		0.472316	0.486821	0.501868	0.517478	0.533670	175.78	186.85
Presidio Independent	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2494	779.03	0.194328					8.55	
Presidio Independent	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2494	725.48	0.180970	0.187530	0.194327			68.15	8.55
Presidio Independent	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	675.62	0.168533	0.174642	0.180972	0.187532	0.194329	63.46	68.15
Pride International	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	366.05	0.066905	0.067741	0.068588			24.51	1.03
PRINCETON OHIO CITY SCH	742327FJ3	12/18/19	12/01/35	57.808	0.000	3.4650	0.72	0.055640	0.056513	0.057492	0.058488	0.059502	20.24	20.94
PRINCETON OHIO CITY SCH	742327FK0	12/18/19	12/01/36	55.393	0.000	3.5149	0.70	0.054084	0.054945	0.055911	0.056893	0.057893	19.68	20.36
PUBLIC FIN AUTH WIS HEAL	74444KAM6	12/23/19	11/01/24	98.973	6.750	7.0031	0.04	0.005032	0.005157	0.005338	0.005525	0.005718	1.85	1.98
Puerto Rico Sales Tax FI	74529JPY5	02/12/19	07/01/40	82.961	4.550	5.9712	3.62	0.011817	0.012170	0.012534	0.012908		4.32	4.58
Puerto Rico Sales Tax FI	74529JPZ2	02/12/19	07/01/53	81.968	4.750	5.9941	1.47	0.004779	0.004922	0.005069	0.005221		1.75	1.85
Puerto Rico Sales Tax FI	74529JQA6	02/12/19	07/01/58	83.618	5.000	6.1032	0.93	0.003028	0.003120	0.003215	0.003314		1.11	1.18
Puerto Rico Sales Tax FI	74529JQY4	02/12/19	07/01/40	82.961	4.550	5.9712	3.62	0.011817	0.012170	0.012534	0.012908		4.32	4.58
Quicksilver Resources In	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7503		0.404733	0.416164	0.427964	0.440144	0.452717	149.16	157.74
Quicksilver Resources In	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7503		0.404733	0.416164	0.427964	0.440144	0.452717	149.16	157.74
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIES	3.0845		0.086657	0.086173				28.51	
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIES	3.3340		0.094684	0.094178	0.093665	0.093142		33.96	30.82
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIES	3.5344		0.100853	0.100427	0.099992	0.099550	0.099101	36.20	35.89
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4497	204.28	0.092603	0.094200				30.85	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6997	208.89	0.095504	0.097271	0.099070	0.100903			34.81	33.02
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	209.58	0.096474	0.098355	0.100273	0.102228	0.104221		35.18	36.57
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7500		0.685576	0.711389	0.738296	0.766342	0.795580		257.04	276.91
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7500		0.685576	0.711389	0.738296	0.766342	0.795580		257.04	276.91
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8184		1.530158	1.602548	1.678493	1.758166	1.841750		579.61	635.90
City of Reno, NV	759830AQ5	09/22/16	06/01/20	99.117	2.000	2.2506	7.80	0.006883						1.03	
City of Reno, NV	759830AR3	09/22/16	06/01/21	98.102	2.000	2.4304	13.02	0.011531	0.011671	0.011813				4.18	1.77
City of Reno, NV	759830AS1	09/22/16	06/01/22	98.689	2.500	2.7504	7.30	0.006496	0.006585	0.006676	0.006768	0.006861		2.36	2.43
City of Reno, NV	759830AT9	09/22/16	06/01/25	97.746	3.000	3.3004	7.75	0.006969	0.007084	0.007201	0.007320	0.007441		2.54	2.62
ROCKFORD ILL PK DIST	773182XG0	05/29/19	12/15/20	100.000	3.100	3.0818	18.19	0.087043	0.085613					29.69	
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.127639						3.45	
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1703		0.116106	0.116019	0.115931				41.77	10.32
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31*	100.000	VARIES	4.9792		0.134306	0.134437	0.134572				40.21*	
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2565		0.072523						2.39	
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0300		0.108730	0.108836	0.108943	0.109053	0.109165		39.19	39.27
ABN AMRO BANK N.V.	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7502	705.69	0.132167						1.59	
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.140508	0.139510					30.73	
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.024065	0.024507					6.22	
Royal Bank of Scotland	78009KMQ1	11/16/10	11/16/30	100.000	VARIES	5.5209		0.148489	0.148653	0.148821	0.148994	0.149172		53.50	53.62
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.127175	0.126284					39.90	
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.140301	0.140632	0.140971	0.141319	0.141676		50.58	50.82
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7104		0.152640	0.152839	0.153044	0.153255	0.153471		54.99	55.13
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4494		0.144130	0.144360	0.144597	0.144841	0.145091		51.99	52.16
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5247		0.153313	0.153362	0.153412				55.21	11.35
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4729		0.124965	0.124741	0.124496				44.93	17.93
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5505		0.016058	0.016263	0.016470				5.82	2.68
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8322		0.021852	0.022161	0.022475	0.022794			8.02	4.55
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7435		0.129166	0.130780	0.132433	0.133852	0.135304		47.20	48.29
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.122914	0.125113	0.127350	0.129628	0.131947		45.07	46.69
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIES	1.1631		0.007309	0.007351					2.63	
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIES	4.0700		0.100085	0.099295	0.101249	0.099908	0.101885		36.63	36.79
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIES	3.5597		0.096372	0.096484	0.096598	0.096714	0.096832		34.71	34.80
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIES	3.6300		0.096233	0.096350	0.096468	0.096589	0.096713		34.69	34.77
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIES	3.3500		0.088609	0.088725	0.088842	0.088961	0.089082		31.93	32.01
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIES	2.8500		0.078629	0.078679	0.078730	0.078782	0.078835		28.32	28.35
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIES	3.4100		0.087609	0.087785	0.087964	0.088146	0.088332		31.57	31.70
Royal Bank of Canada	78012KP84	05/18/17	02/21/23	100.000	0.000	2.4412	65.66	0.071631	0.072506	0.073391	0.074286	0.075193		26.17	26.82
Royal Bank of Canada	78012KT64	05/31/17	06/01/23	100.000	0.000	2.5535	67.83	0.075580	0.076545	0.077522	0.078512	0.079514		27.44	28.15
Royal Bank of Canada	78013GJR7	10/18/17	10/18/23	100.000	0.000	2.1352	47.91	0.061885	0.062546	0.063214	0.063889	0.064571		22.49	22.98
Royal Bank of Canada	78013Q152	02/05/18	02/03/21	100.000	0.000	2.7735	53.91	0.080281	0.081394	0.082523				29.43	2.64
Royal Bank of Canada	78013X3E6	03/29/19	03/31/22	100.000	0.000	2.7531	20.90	0.077533	0.078600	0.079682	0.080779	0.081891		28.30	29.08
Royal Bank of Canada	78013X3H9	03/29/19	03/30/23	100.000	0.000	2.8294	21.48	0.079713	0.080841	0.081984	0.083144	0.084321		29.11	29.94

\* Called in 2020; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Royal Bank of Canada	78013X4T2	04/30/19	04/28/23	100.000	0.000	2.9042	19.52	0.081832	0.083020	0.084226	0.085449	0.086690	29.82	30.70
Royal Bank of Canada	78013X5E4	04/30/19	05/01/23	100.000	0.000	2.8548	19.18	0.080437	0.081585	0.082750	0.083931	0.085129	29.30	30.15
Royal Bank of Canada	78013X6W3	05/31/19	06/01/23	100.000	0.000	2.5276	14.84	0.071104	0.072003	0.072913	0.073834	0.074768	25.81	26.47
Royal Bank of Canada	78013XBL1	12/29/17	12/30/22	100.000	0.000	2.7655	56.63	0.081162	0.082285	0.083422	0.084576	0.085745	29.42	30.24
Royal Bank of Canada	78013XCS5	01/31/18	01/31/23	100.000	0.000	3.0653	60.15	0.089123	0.090489	0.091876	0.093284	0.094714	32.75	33.76
Royal Bank of Canada	78013XD62	09/28/18	09/30/20	100.000	0.000	3.3099	42.21	0.095026	0.096599				25.85	
Royal Bank of Canada	78013XF45	09/28/18	09/29/22	100.000	0.000	3.5421	45.21	0.101919	0.103724	0.105561	0.107431	0.109333	37.35	38.69
Royal Bank of Canada	78013XF52	09/28/18	09/29/22	100.000	0.000	3.5746	45.63	0.102886	0.104725	0.106597	0.108502	0.110441	37.71	39.07
Royal Bank of Canada	78013XFK9	02/28/18	02/28/23	100.000	0.000	3.2254	60.73	0.093999	0.095515	0.097055	0.098620	0.100211	34.49	35.61
Royal Bank of Canada	78013XGY8	03/29/18	03/30/23	100.000	0.000	3.2987	59.16	0.096249	0.097837	0.099450	0.101091	0.102758	35.23	36.40
Royal Bank of Canada	78013XJD1	04/30/18	07/28/22	100.000	0.000	3.5027	59.74	0.101597	0.103376	0.105186	0.107028	0.108903	37.44	38.77
Royal Bank of Canada	78013XJZ2	05/31/18	06/03/22	100.000	0.000	3.1800	51.33	0.092639	0.094112	0.095609	0.097129	0.098673	33.70	34.78
Royal Bank of Canada	78013XKR8	05/31/18	06/03/22	100.000	0.000	3.1798	51.33	0.092633	0.094105	0.095602	0.097122	0.098666	33.70	34.78
Royal Bank of Canada	78013XL97	10/31/18	10/31/22	100.000	0.000	3.5349	41.86	0.101694	0.103491	0.105321	0.107182	0.109076	37.15	38.48
Royal Bank of Canada	78013XLY2	06/29/18	06/30/22	100.000	0.000	3.4324	52.57	0.100347	0.102069	0.103820	0.105602	0.107415	36.44	37.70
Royal Bank of Canada	78013XM62	10/31/18	11/02/22	100.000	0.000	3.5454	41.99	0.102026	0.103834	0.105675	0.107548	0.109455	37.27	38.60
Royal Bank of Canada	78013XMP0	06/29/18	06/30/22	100.000	0.000	3.3884	51.89	0.098998	0.100675	0.102381	0.104115	0.105879	35.94	37.17
Royal Bank of Canada	78013XNY0	07/31/18	07/29/22	100.000	0.000	3.5199	50.80	0.101237	0.103019	0.104832	0.106677	0.108554	37.31	38.64
Royal Bank of Canada	78013XPT9	07/31/18	07/31/22	100.000	0.000	3.5174	50.76	0.101174	0.102953	0.104764	0.106606	0.108481	37.28	38.61
Royal Bank of Canada	78013XRB6	08/31/18	08/31/20	100.000	0.000	3.1400	42.53	0.089982	0.091387				21.76	
Royal Bank of Canada	78013XRF7	08/31/18	08/31/22	100.000	0.000	3.4339	46.58	0.098690	0.100375	0.102108	0.103842	0.105644	36.25	37.50
Royal Bank of Canada	78013XRM2	11/30/18	11/30/22	100.000	0.000	3.4756	38.16	0.099929	0.101666	0.103432	0.105230	0.107058	36.40	37.67
Royal Bank of Canada	78013XRX8	11/09/18	07/09/20	100.000	0.000	3.2978	38.18	0.093628	0.095172				17.88	
Royal Bank of Canada	78013XS33	11/29/18	12/01/22	100.000	0.000	3.4997	38.52	0.100664	0.102426	0.104218	0.106042	0.107897	36.66	37.96
Royal Bank of Canada	78013XS74	11/29/18	06/01/21	100.000	0.000	3.3356	36.70	0.095790	0.097388	0.099012			34.87	14.85
Royal Bank of Canada	78013XSJ8	08/31/18	09/01/22	100.000	0.000	3.4206	46.39	0.098304	0.099986	0.101696	0.103435	0.105204	36.10	37.34
Royal Bank of Canada	78013XSK5	12/03/18	12/02/21	100.000	0.000	3.4932	38.05	0.100444	0.102198	0.103983	0.105799		36.58	34.75
Royal Bank of Canada	78013XTG3	12/31/18	12/31/20	100.000	0.000	3.4000	34.39	0.097683	0.099344				35.37	
Royal Bank of Canada	78013XTJ7	12/31/18	07/01/21	100.000	0.000	3.0965	31.29	0.088706	0.090079	0.091474			32.18	16.47
Royal Bank of Canada	78013XTK4	12/31/18	06/30/22	100.000	0.000	3.2158	32.51	0.092223	0.093706	0.095213	0.096744	0.098299	33.47	34.56
Royal Bank of Canada	78013XUC0	12/24/18	12/23/21	100.000	0.000	3.3631	34.59	0.096580	0.098204	0.099855	0.101534		35.09	35.45
Royal Bank of Canada	78013XWE4	01/31/19	02/01/24	100.000	0.000	3.6269	33.62	0.102584	0.104444	0.106338	0.108266	0.110230	37.83	39.21
Royal Bank of Canada	78013XWF1	01/31/19	08/02/22	100.000	0.000	3.5183	32.61	0.099469	0.101219	0.103000	0.104812	0.106655	36.65	37.95
Royal Bank of Canada	78013XWW4	01/31/19	08/02/21	100.000	0.000	3.4352	31.84	0.097081	0.098748	0.100444	0.102170		35.75	21.50
Royal Bank of Canada	78013XXM5	01/24/19	01/22/21	100.000	0.000	3.4789	32.83	0.098297	0.100007	0.101746			36.24	2.14
Royal Bank of Canada	78013XYA0	02/28/19	02/28/25	100.000	0.000	3.2010	27.12	0.090339	0.091785	0.093254	0.094746	0.096263	33.14	34.21
Royal Bank of Canada	78013XYV4	02/28/19	03/02/23	100.000	0.000	3.1550	26.73	0.089053	0.090458	0.091885	0.093334	0.094807	32.65	33.69
Royal Bank of Canada	78014G484	09/06/18	09/03/20	100.000	0.000	3.1200	41.72	0.089369	0.090763				21.88	
Royal Bank of Canada	78014G872	01/04/19	01/05/21	100.000	0.000	3.3158	33.15	0.093641	0.095194	0.096772			34.54	0.39
Royal Bank of Canada	78014H235	02/19/19	03/03/21	100.000	0.000	3.0491	26.61	0.086090	0.087402	0.088735			31.54	5.50
Royal Bank of Canada	78014RAA8	03/20/18	03/20/25*	100.000	VARIABLES	3.4379	60.67	0.094106					7.43*	
Royal Bank of Canada	78014RAE0	04/13/18	04/13/28	100.000	VARIABLES	3.5146	59.39	0.093923	0.092644	0.092917	0.093194	0.093476	33.50	33.54

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Royal Bank of Canada	78014RBT6	11/27/19	11/27/34	100.000	VARIABLES	2.3582	2.23	0.065506	0.065050	0.064589	0.064122	0.063650	23.47	23.14
Royal Bank of Canada	78014RBV1	12/27/19	12/27/34	100.000	VARIABLES	2.5623	0.28	0.071174	0.070662	0.070144	0.069619	0.069088	25.53	25.15
Royal Bank of Canada	78015KDC5	11/29/19	12/01/25	100.000	0.000	2.1621	1.92	0.060065	0.060715	0.061371	0.062034	0.062705	21.78	22.25
SG Structured Prods, Inc	78423A2D3	07/29/11	07/29/31	100.000	VARIABLES	3.8136		0.075331	0.074730	0.074117	0.074429	0.074747	26.83	26.83
SG Structured Prods, Inc	78423A2E1	07/29/11	07/29/31	100.000	VARIABLES	3.8227		0.076904	0.075886	0.074849	0.073792	0.072714	27.19	26.43
SG Structured Prods, Inc	78423A2P6	07/29/11	07/29/31	100.000	VARIABLES	3.8133		0.076218	0.075395	0.074557	0.074761	0.074969	27.04	26.94
SG Structured Prods, Inc	78423A3B6	08/31/11	08/29/31	100.000	VARIABLES	3.8090		0.074969	0.074892	0.073569	0.074104	0.073832	27.25	26.98
SG Structured Prods, Inc	78423AC42	12/31/10	12/31/30	100.000	VARIABLES	4.1616		0.086754	0.085294	0.083804	0.082284	0.080731	30.97	29.89
SG Structured Prods, Inc	78423AD90	01/31/11	01/31/31	100.000	VARIABLES	4.1899		0.086298	0.085293	0.084268	0.083220	0.082151	30.58	29.83
SG Structured Prods, Inc	78423AE99	02/25/11	02/25/26	100.000	VARIABLES	4.0468		0.096699	0.097225	0.098138	0.099069	0.100019	35.09	35.73
SG Structured Prods, Inc	78423AF80	02/28/11	02/28/31	100.000	VARIABLES	4.1578		0.088775	0.086849	0.087291	0.084866	0.086247	31.95	31.29
SG Structured Prods, Inc	78423AG63	03/18/11	03/18/21	100.000	VARIABLES	4.1694		0.115892	0.115901	0.115859			41.72	8.92
SG Structured Prods, Inc	78423AJ45	03/31/11	03/31/26	100.000	VARIABLES	3.9820		0.093805	0.094595	0.095402	0.096224	0.097417	34.06	34.68
SG Structured Prods, Inc	78423AL75	03/31/11	03/31/31	100.000	VARIABLES	4.2878		0.095171	0.094512	0.093544	0.092556	0.091547	33.99	33.32
SG Structured Prods, Inc	78423AP48	04/29/11	04/29/31	100.000	VARIABLES	4.1591		0.090370	0.089579	0.088549	0.087497	0.086424	32.28	31.56
SG Structured Prods, Inc	78423AR20	04/29/11	04/30/26	100.000	VARIABLES	4.1342		0.100914	0.101425	0.102257	0.103106	0.103972	36.50	37.07
SG Structured Prods, Inc	78423AT93	05/31/11	05/30/31	100.000	VARIABLES	4.0970		0.089296	0.087548	0.087927	0.085418	0.085717	32.32	31.56
SG Structured Prods, Inc	78423AU26	05/31/11	05/30/23	100.000	VARIABLES	4.1100		0.111254	0.110218	0.112268	0.110661	0.112727	40.56	40.70
SG Structured Prods, Inc	78423AU75	05/31/11	05/30/31	100.000	VARIABLES	4.0953		0.086143	0.084661	0.085342	0.083225	0.083853	31.23	30.71
SG Structured Prods, Inc	78423AU83	05/31/11	05/29/26	100.000	VARIABLES	4.1202		0.099479	0.098980	0.101224	0.100467	0.103060	36.38	36.87
SG Structured Prods, Inc	78423AW65	06/30/11	06/30/31	100.000	VARIABLES	4.0040		0.082278	0.081575	0.080776	0.079961	0.079129	29.49	28.93
SG Structured Prods, Inc	78423AW73	06/30/11	06/30/31	100.000	VARIABLES	4.0073		0.083427	0.081624	0.081823	0.079331	0.079445	30.20	29.40
SG Structured Prods, Inc	78423AW81	06/30/11	06/30/23	100.000	VARIABLES	3.9769		0.110442	0.110558	0.110573	0.110588	0.110603	39.78	39.81
SG Structured Prods, Inc	78423AW99	06/30/11	06/30/26	100.000	VARIABLES	3.9854		0.095478	0.094853	0.097277	0.096545	0.099032	34.83	35.37
SG Structured Products, Inc	78423AYJ5	08/31/10	08/29/25	100.000	0.000	3.6972		0.080642	0.083035	0.084108	0.086133	0.087246	30.38	31.46
SG Structured Prods, Inc	78423EBE3	06/29/12	06/30/32	100.000	VARIABLES	2.6184		0.061686	0.061807	0.061930	0.062055	0.062206	22.23	22.32
SG Structured Prods, Inc	78423EBR4	07/31/12	07/30/32	100.000	VARIABLES	2.2858		0.052957	0.053505	0.052889	0.053731	0.052820	19.47	19.45
SG Structured Prods, Inc	78423ECC6	07/31/12	07/30/32*	100.000	VARIABLES	4.6280		0.119626					3.59*	
SG Structured Prods, Inc	78423ECE2	08/31/12	08/31/32	100.000	VARIABLES	2.2189		0.051619	0.051186	0.052165	0.051446	0.052432	18.88	18.94
SG Structured Prods, Inc	78423ECF9	08/31/12	08/31/27	100.000	VARIABLES	2.2060		0.054848	0.054278	0.055204	0.054458	0.055519	20.01	20.05
SG Structured Prods, Inc	78423ECS1	08/31/12	08/31/32*	100.000	VARIABLES	4.5638		0.117221					6.92*	
SG Structured Prods, Inc	78423EDB7	09/28/12	09/30/32*	100.000	VARIABLES	4.0173		0.105046	0.105199				9.35*	
SG Structured Prods, Inc	78423EDJ0	09/28/12	09/30/32	100.000	VARIABLES	2.1721		0.051233	0.051438	0.051645	0.051855	0.052067	18.52	18.67
SG Structured Prods, Inc	78423EDN1	10/31/12	10/29/27	100.000	VARIABLES	2.3465		0.059006	0.059388	0.059774	0.060164	0.060560	21.36	21.64
SG Structured Prods, Inc	78423EDQ4	10/31/12	10/29/32*	100.000	VARIABLES	3.5854		0.093609					11.23*	
SG Structured Prods, Inc	78423EEA8	12/31/12	12/31/32	100.000	VARIABLES	2.3864		0.056854	0.056930	0.057006	0.057083	0.057160	20.48	20.54
SG Structured Prods, Inc	78423EEJ9	10/31/12	10/29/32	100.000	VARIABLES	2.3463		0.058192	0.058458	0.058726	0.058997	0.059271	21.03	21.22
SG Structured Prods, Inc	78423EES9	11/30/12	11/30/32	100.000	VARIABLES	2.3877		0.058716	0.058809	0.058903	0.058998	0.059094	21.16	21.23
SG Structured Prods, Inc	78423EJF2	11/27/13	11/27/23	100.000	VARIABLES	3.9019		0.103180	0.103811	0.104454	0.105110	0.105779	37.30	37.77
SG Structured Prods, Inc	78423EJG0	12/18/13	12/18/23	100.000	VARIABLES	3.8787		0.103020	0.103605	0.104202	0.104809	0.105429	37.21	37.64
SM Energy Company	78454LAM2	08/09/16	07/01/21	86.000	1.500	4.7379	93.65	0.083840	0.085826	0.087860			30.54	15.81
ST CLAIR CNTY ILL SCH DI	788420GH4	10/01/19	12/01/20	97.535	0.000	2.1497	5.25	0.058451	0.059079				19.40	

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
St. Clair CNTY SD #187,	788550JQ5	06/20/12	01/01/21	107.017	5.500	4.5004		0.126219	0.125621					45.33	
St. Clair County, IL	788550JU6	06/25/15	01/01/21	79.080	0.000	4.3001	167.55	0.113213	0.114391					41.65	
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500	168.07	0.114244	0.115573	0.120161	0.120891			42.06	43.99
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499	165.96	0.113351	0.114781	0.119455	0.120298			41.75	43.76
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000	164.10	0.112740	0.114303	0.119102	0.120089			41.55	43.65
St. Clair County, IL	788553GR0	04/13/17	12/01/22	99.225	2.850	3.0005	3.58	0.003824	0.003882	0.003940	0.003999	0.004059		1.39	1.43
St. Clair County, IL	788553GS8	04/13/17	12/01/23	101.777	3.500	3.2006	88.25	0.089897	0.089780	0.089660	0.089539	0.089416		32.33	32.25
St. Clair County, IL	788553GT6	04/13/17	12/01/26	102.645	4.000	3.6716	102.12	0.104039	0.103909	0.103777	0.103642	0.103505		37.42	37.33
St. Clair County, IL	788553GU3	04/13/17	12/01/27	101.642	4.000	3.8108	105.07	0.107224	0.107150	0.107075	0.106998	0.106920		38.58	38.53
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4696	568.71	0.143952	0.147888					35.26	
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5396	542.42	0.137947	0.141768	0.145695	0.149730			51.28	35.69
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5996	516.13	0.131795	0.135485	0.139278	0.143178	0.147186		49.01	51.79
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	489.81	0.125412	0.128948	0.132584	0.136323	0.140167		46.65	49.31
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6797	464.44	0.119236	0.122622	0.126105	0.129686	0.133369		44.36	46.91
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	439.59	0.113007	0.116228	0.119540	0.122947	0.126451		42.05	44.48
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7298	416.06	0.107175	0.110246	0.113404	0.116653	0.119995		39.88	42.20
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7298	393.21	0.101288	0.104190	0.107175	0.110246	0.113404		37.69	39.88
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7297	371.61	0.095724	0.098467	0.101288	0.104189	0.107174		35.62	37.69
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7298	351.20	0.090467	0.093059	0.095725	0.098468	0.101289		33.67	35.62
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	331.91	0.085499	0.087948	0.090468	0.093060	0.095726		31.82	33.67
Santa Monica School, CA	802498PT6	10/11/16	07/01/32	95.746	3.000	3.3503	7.01	0.006423	0.006530	0.006640	0.006751			2.33	2.41
SEACOR HOLDINGS INC	81170YAA7	11/13/13	11/15/28*	100.000	3.000	8.2500	592.63	0.320313	0.330088					82.20*	
Seacor Holdings, Inc.	81170YAB5	11/13/13	11/15/28*	100.000	VARIES	8.2503		0.320336	0.330112					82.53*	
SEADRILL NEW FINANCE LTD	81173JAA7	07/02/18	07/15/25	44.667	12.000	26.7500	133.16	0.276444	0.308611	0.344889	0.385778	0.432000		116.60	145.90
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1504		0.280374	0.287682	0.295252	0.302975	0.310974		102.49	107.93
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1504		0.280374	0.287682	0.295252	0.302975	0.310974		102.49	107.93
SEACOR HOLDINGS INC	811904AN1	05/15/18	05/15/30	100.000	3.250	7.6251	127.32	0.226247	0.231431	0.236812	0.242399	0.248199		82.87	86.78
Shelby Christian CNTYS,	821510BA1	02/24/16	12/01/20	106.279	3.750	2.3508	94.30	0.066198	0.065752					21.76	
Shelby Christian CNTYS,	821510BB9	02/24/16	12/01/21	106.397	3.750	2.5508	102.80	0.072501	0.072097	0.071688	0.071274			26.00	23.58
SG Structured Prods, Inc	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.106933	0.107346	0.107767	0.108197	0.108637		38.65	38.95
SG Structured Prods, Inc	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305		0.094943	0.096382	0.097842	0.099325			34.88	20.52
SG Structured Prods, Inc	83368W2V2	08/31/15	09/03/30	100.000	VARIES	3.4214		0.089365	0.089941	0.090528	0.091370	0.092226		32.41	32.94
SG Structured Prods, Inc	83368WB59	01/30/15	01/30/30	100.000	VARIES	2.8761		0.080313	0.080456	0.080555	0.080655	0.080756		28.97	29.05
SG Structured Prods, Inc	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.105925	0.106669	0.107550	0.108448	0.109364		38.51	39.15
SG Structured Prods, Inc	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8943		0.098263	0.098520	0.098996	0.099481	0.099976		35.53	35.87
SG Structured Prods, Inc	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.086951	0.086679	0.088812	0.088061	0.090308		32.00	32.46
SG Structured Prods, Inc	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.074023	0.074402	0.074857	0.075319	0.075788		26.79	27.12
SG Structured Prods, Inc	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.100985	0.101460	0.102038	0.102628	0.103229		36.52	36.93
SG Structured Prods, Inc	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.101730	0.102334	0.103003	0.103684	0.104379		36.81	37.29
SG Structured Prods, Inc	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6708		0.010422	0.010509	0.010597	0.010685	0.010774		3.78	3.84
SG Structured Prods, Inc	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.086977	0.087040	0.087118	0.087197	0.087272		31.33	31.39

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
SG Structured Prods, Inc	83368WDL2	06/28/13	06/28/33	100.000	VARIABLES	4.7629		0.139828	0.141674	0.143406	0.145179	0.146994	50.68	51.96
SG Structured Prods, Inc	83368WDM0	06/28/13	06/28/33	100.000	VARIABLES	4.7593		0.123933	0.124850	0.125815	0.126804	0.127815	44.79	45.48
SG Structured Prods, Inc	83368WDR9	07/31/13	07/31/33	100.000	VARIABLES	4.5906		0.117092	0.117870	0.118665	0.119479	0.120311	42.53	43.11
SG Structured Prods, Inc	83368WDT5	07/31/13	07/31/33	100.000	VARIABLES	4.5832		0.119449	0.120537	0.121649	0.122787	0.123952	43.53	44.35
SG Structured Prods, Inc	83368WDV0	07/31/13	07/31/33	100.000	VARIABLES	4.5941		0.110513	0.111180	0.111862	0.112560	0.113274	40.11	40.61
SG Structured Prods, Inc	83368WDW8	08/30/13	08/31/33	100.000	VARIABLES	4.6389		0.116745	0.116332	0.119151	0.118184	0.121157	42.95	43.56
SG Structured Prods, Inc	83368WDX6	08/30/13	08/31/33	100.000	VARIABLES	4.6414		0.122103	0.121736	0.124751	0.123700	0.126772	44.95	45.59
SG Structured Prods, Inc	83368WDZ1	08/30/13	08/31/28	100.000	VARIABLES	4.5931		0.123594	0.123260	0.126353	0.125069	0.127948	45.51	46.08
SG Structured Prods, Inc	83368WEL1	09/30/13	09/30/33	100.000	VARIABLES	4.5116		0.117309	0.118212	0.119134	0.120078	0.121043	42.56	43.23
SG Structured Prods, Inc	83368WFA4	10/31/13	10/31/33	100.000	VARIABLES	4.2945		0.108012	0.108653	0.109308	0.109977	0.110660	39.08	39.55
SG Structured Prods, Inc	83368WFL0	10/31/13	10/31/33	100.000	VARIABLES	4.2911		0.112536	0.113315	0.114112	0.114925	0.115756	40.75	41.33
SG Structured Prods, Inc	83368WGF2	11/29/13	11/30/33	100.000	VARIABLES	4.4027		0.113537	0.114205	0.114888	0.115585	0.116298	41.04	41.53
SG Structured Prods, Inc	83368WGM7	11/29/13	11/29/32	90.000	VARIABLES	4.3778		0.101233	0.102343	0.103477	0.104636	0.105820	36.72	37.54
SG Structured Prods, Inc	83368WGR6	11/29/13	11/29/32	90.000	VARIABLES	4.3778		0.101231	0.102341	0.103475	0.104634	0.105818	36.71	37.53
SG Structured Prods, Inc	83368WGZ8	12/30/13	12/30/33	100.000	VARIABLES	4.4481		0.116943	0.117700	0.118474	0.119182	0.119906	42.24	42.78
SG Structured Prods, Inc	83368WHA2	12/30/13	12/30/32	93.000	VARIABLES	4.4186		0.109209	0.110333	0.111482	0.112656	0.113857	39.52	40.35
SG Structured Prods, Inc	83368WHD6	12/30/13	12/30/33	100.000	VARIABLES	4.4457		0.112253	0.112894	0.113550	0.114300	0.115067	40.53	41.01
SG Structured Prods, Inc	83368WHS3	01/31/14	01/31/34	100.000	VARIABLES	4.0888		0.106204	0.106967	0.107743	0.108535	0.109343	38.60	39.17
SG Structured Prods, Inc	83368WJB8	01/31/14	01/31/33	91.000	VARIABLES	4.0761		0.098385	0.099416	0.100439	0.101484	0.102550	35.91	36.66
SG Structured Prods, Inc	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6893		0.125302	0.127614	0.129968	0.132365	0.134807	46.13	47.85
SG Structured Prods, Inc	83368WKB6	02/28/14	02/28/34	91.000	VARIABLES	4.0373		0.097690	0.097867	0.100761	0.100394	0.103381	36.16	37.03
SG Structured Prods, Inc	83368WKC4	02/28/14	02/28/34	100.000	VARIABLES	4.0411		0.105630	0.105170	0.107638	0.106610	0.109131	38.82	39.28
SG Structured Prods, Inc	83368WKZ3	03/31/14	03/31/34	100.000	VARIABLES	4.4731		0.112789	0.113079	0.113597	0.114125	0.114666	40.73	41.09
SG Structured Prods, Inc	83368WL58	04/17/15	04/17/25	100.000	VARIABLES	2.7151		0.075415	0.075390	0.075364	0.075338	0.075323	27.14	27.12
SG Structured Prods, Inc	83368WLG4	03/31/14	03/31/34	91.000	VARIABLES	4.4572		0.102197	0.103427	0.104652	0.105906	0.107187	37.24	38.13
SG Structured Prods, Inc	83368WLH2	03/31/14	03/31/34	100.000	VARIABLES	4.4742		0.108908	0.108861	0.109077	0.109298	0.109524	39.21	39.35
SG Structured Prods, Inc	83368WMW8	05/14/14	05/14/21	100.000	VARIABLES	2.9301		0.081523	0.081472	0.081433			29.33	10.83
SG Structured Prods, Inc	83368WNR8	05/22/14	05/22/34	91.000	VARIABLES	3.6947		0.087086	0.087649	0.088218	0.088797	0.089387	31.50	31.91
SG Structured Prods, Inc	83368WP21	05/20/15	05/21/35	100.000	VARIABLES	3.3762		0.090226	0.090631	0.091044	0.091463	0.091873	32.59	32.88
SG Structured Prods, Inc	83368WPM7	06/26/14	06/26/34	100.000	VARIABLES	3.6333		0.094547	0.094981	0.095476	0.095980	0.096493	34.12	34.47
SG Structured Prods, Inc	83368WRU7	08/29/14	08/29/34	100.000	VARIABLES	3.4030		0.088279	0.089659	0.089584	0.090480	0.090393	32.72	32.96
SG Structured Prods, Inc	83368WSX0	08/29/14	08/29/34	100.000	VARIABLES	3.4025		0.086957	0.088104	0.087816	0.088535	0.088290	32.14	32.24
SG Structured Prods, Inc	83368WTC5	09/30/14	09/30/29	100.000	VARIABLES	3.5292		0.096780	0.096926	0.097075	0.097226	0.097380	34.89	35.00
SG Structured Prods, Inc	83368WTS0	09/30/14	09/30/24	100.000	VARIABLES	3.2998		0.088896	0.089205	0.089519	0.089819	0.090124	32.11	32.34
SG Structured Prods, Inc	83368WU58	06/30/15	06/30/35	100.000	VARIABLES	3.7086		0.095093	0.095418	0.096016	0.096626	0.097247	34.29	34.68
SG Structured Prods, Inc	83368WUJ8	09/30/14	09/30/34	100.000	VARIABLES	3.5842		0.094007	0.094341	0.094681	0.095027	0.095379	33.96	34.21
SG Structured Prods, Inc	83368WUL3	09/30/14	09/30/34	100.000	VARIABLES	3.5616		0.093371	0.093803	0.094242	0.094650	0.095065	33.77	34.08
SG Structured Prods, Inc	83368WVM0	10/31/14	10/31/34	100.000	VARIABLES	3.4502		0.091424	0.091891	0.092366	0.092849	0.093341	33.05	33.40
SG Structured Prods, Inc	83368WXN6	11/26/14	11/26/34	100.000	VARIABLES	3.3123		0.087090	0.087541	0.088000	0.088413	0.088833	31.47	31.78
SG Structured Prods, Inc	83368WZJ3	12/31/14	12/31/34	100.000	VARIABLES	3.0162		0.082798	0.083311	0.083832	0.084254	0.084682	29.90	30.26
SG Structured Prods, Inc	83369ECH1	10/30/15	11/01/27*	100.000	VARIABLES	3.1962		0.086179	0.086311				25.88*	
Societe Generale Medium	83369EB30	10/19/17	10/19/20	100.000	VARIABLES	1.9157	42.85	0.055283	0.055813				16.02	

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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 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
SG Structured Prods, Inc	83369EEM8	01/29/16	01/29/36	100.000	VARIABLES	3.1196	116.94	0.081845	0.082095	0.082348	0.082605	0.083040	29.59	29.80
Societe Generale Medium	83369EG95	11/15/17	11/14/22	100.000	VARIABLES	2.7307	59.43	0.080075	0.081168	0.082276	0.083400	0.084538	29.13	29.93
SG Structured Prods, Inc	83369EGC8	02/26/16	02/26/21	100.000	VARIABLES	1.8853	11.19	0.008108	0.008184	0.008261			2.95	0.45
SG Structured Prods, Inc	83369EGU8	03/23/16	03/23/26	100.000	VARIABLES	1.6326	35.67	0.025054	0.025258	0.025464	0.025672	0.025882	9.10	9.25
SG Structured Prods, Inc	83369EKC3	06/24/16	06/26/23	100.000	0.000	1.8500	66.96	0.054817	0.055324	0.055835	0.056352	0.056873	19.83	20.20
Societe Generale SA	83369ER51	01/31/18	07/31/23	100.000	0.000	3.1299	61.44	0.091089	0.092515	0.093962	0.095433	0.096926	33.48	34.54
SG Structured Prods, Inc	83369EUT5	03/31/17	03/31/37*	100.000	VARIABLES	3.2302	86.16	0.086725	0.087176				23.41*	
Societe Generale Medium	83369EZS2	08/30/17	08/30/29*	100.000	VARIABLES	2.7704	64.17	0.075747	0.075580	0.075441			18.07*	
Societe Generale SA	83369F3A3	01/31/18	01/28/21	100.000	0.000	2.8909	56.65	0.083822	0.085034	0.086263			30.77	2.33
Societe Generale SA	83369F3F2	01/31/18	01/30/25	100.000	0.000	3.2105	63.06	0.093545	0.095047	0.096572	0.098123	0.099698	34.40	35.52
Societe Generale SA	83369F3S4	02/28/18	02/27/25	100.000	0.000	3.2782	61.74	0.095604	0.097171	0.098764	0.100383	0.102028	35.09	36.25
Societe Generale	83369F3V7	02/05/18	02/03/21	100.000	0.000	2.6909	52.27	0.077793	0.078840	0.079901			28.51	2.56
Societe Generale SA	83369F4R5	03/02/18	03/04/25	100.000	0.000	3.3609	62.95	0.098163	0.099812	0.101489	0.103195	0.104929	36.02	37.25
Societe Generale SA	83369F5J2	03/28/18	03/26/20	100.000	0.000	3.0528	54.75	0.088729					7.54	
Societe Generale SA	83369F5K9	03/28/18	03/26/21	100.000	0.000	3.1620	56.75	0.092051	0.093506	0.094984			33.68	8.07
Societe Generale SA	83369F7H4	05/23/18	05/23/22	100.000	VARIABLES	2.8699	45.98	0.079257	0.079099	0.079348	0.079533	0.079653	28.51	28.61
Societe Generale SA	83369F7M3	05/30/18	05/31/22	100.000	VARIABLES	3.3928	53.86	0.094451	0.094521	0.094548	0.094508	0.094403	34.02	34.03
Societe Generale SA	83369FA23	05/29/18	05/27/21	100.000	0.000	3.4381	55.68	0.100494	0.102221	0.103979			36.61	15.18
Societe Generale SA	83369FA72	06/04/18	06/06/22	100.000	VARIABLES	2.9511	46.41	0.081888	0.082047	0.082134	0.082147	0.082085	29.51	29.57
Societe Generale SA	83369FAD9	06/13/18	06/13/22	100.000	VARIABLES	3.2002	49.66	0.089167	0.089260	0.089279	0.089213	0.089076	32.12	32.12
Societe Generale SA	83369FAF4	06/20/18	06/20/22	100.000	VARIABLES	3.2003	49.03	0.089167	0.089261	0.089285	0.089221	0.089081	32.12	32.13
Societe Generale Medium	83369FBC0	08/31/18	09/02/25*	100.000	7.000	3.1352	41.18	0.083717	0.084676				12.48*	
Societe Generale SA	83369FBN6	09/19/18	09/17/20	100.000	0.000	3.0929	40.21	0.088576	0.089946				22.92	
Societe Generale SA	83369FBQ9	09/21/18	09/23/25*	100.000	VARIABLES	3.7878	48.16	0.103930	0.104025				17.78*	
Societe Generale SA	83369FBR7	09/26/18	09/24/20	100.000	0.000	3.1330	40.11	0.089760	0.091166				23.86	
Societe Generale SA	83369FBT3	09/25/18	09/25/23	100.000	0.000	3.7818	48.65	0.109060	0.111122	0.113223	0.115364	0.117545	40.03	41.56
Societe Generale SA	83369FC39	10/31/18	10/29/21*	100.000	0.000	3.5523	42.07	0.102202					2.15*	
Societe Generale SA	83369FCA3	11/30/18	12/02/21*	100.000	0.000	3.5864	39.39	0.103247					4.44*	
Societe Generale SA	83369FCD7	11/07/18	11/07/22	100.000	VARIABLES	3.3999	39.02	0.093870	0.093577	0.093279	0.093563	0.093851	33.71	33.66
Societe Generale SA	83369FCK1	11/30/18	11/30/21	100.000	VARIABLES	3.2251	35.06	0.089926	0.089945	0.089839	0.089704		32.37	29.53
Societe Generale SA	83369FD79	12/31/18	12/31/20	100.000	VARIABLES	3.1199	31.21	0.085889	0.086305				30.91	
Societe Generale SCF SA	83369FDG9	01/30/19	01/30/23	100.000	VARIABLES	3.0400	27.83	0.083616	0.082776	0.083381	0.083573	0.083599	29.92	30.08
Societe Generale SA	83369FDJ3	02/06/19	02/06/23	100.000	VARIABLES	3.0400	27.32	0.083616	0.082776	0.083381	0.083573	0.083599	29.92	30.08
Societe Generale SA	83369FDU8	02/13/19	02/13/23	100.000	VARIABLES	3.1600	27.80	0.086970	0.086150	0.086747	0.086951	0.086991	31.13	31.30
Societe Generale SA	83369FE86	03/11/19	03/11/22	100.000	VARIABLES	3.0803	24.77	0.085171	0.084771	0.085371	0.085579	0.085584	30.61	30.79
Societe Generale SA	83369FEB9	03/22/19	03/22/21	100.000	0.000	2.7624	21.51	0.077792	0.078867	0.079956			28.41	6.48
Societe Generale SA	83369FF44	05/08/19	05/09/22	100.000	VARIABLES	2.7601	17.86	0.076576	0.076483	0.076685	0.076667	0.076627	27.56	27.60
Societe Generale SA	83369FF51	05/15/19	05/16/22	100.000	VARIABLES	2.6399	16.57	0.073199	0.073065	0.073161	0.073140	0.073163	26.33	26.33
Societe Generale SA	83369FFK8	06/19/19	06/20/22	100.000	VARIABLES	2.4001	12.80	0.066942	0.067041	0.066909	0.066784	0.066701	24.12	24.06
Societe Generale SA	83369FFY8	07/18/19	07/20/21	100.000	0.000	2.3006	10.42	0.063913	0.064648	0.065392	0.066144		23.38	13.15
Societe Generale SA	83369FG92	08/07/19	08/05/21	100.000	0.000	2.1609	8.64	0.060025	0.060666	0.061322	0.061985		21.91	13.24
Societe Generale SA	83369FGW1	10/08/19	11/03/21	100.000	0.000	2.0659	4.77	0.057468	0.058062	0.058661	0.059267		20.86	17.82

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Societe Generale SA	83369FHE0	12/04/19	02/03/22	100.000	0.000	2.1751	1.63	0.060421	0.060636	0.061296	0.061962	0.062636	21.92	22.38
Societe Generale SA	83369FHF7	11/29/19	03/29/22	100.000	0.000	2.1604	1.92	0.060012	0.060444	0.061097	0.061757	0.062424	21.78	22.24
Societe Generale SA	83369FP84	03/06/19	03/04/22	100.000	0.000	2.9316	24.16	0.082614	0.083825	0.085054	0.086300	0.087565	30.24	31.14
Societe Generale SA	83369FP92	03/06/19	03/04/21	100.000	0.000	2.8823	23.75	0.081206	0.082376	0.083563			29.72	5.26
Societe Generale SA	83369FQN0	10/26/18	12/24/20	100.000	0.000	4.0255	48.33	0.115200	0.117518				41.67	
Societe Generale SA	83369FSM0	04/24/19	04/21/22	100.000	0.000	2.8816	19.85	0.081177	0.082347	0.083533	0.084737	0.085958	29.60	30.46
Societe Generale SA	83369FUX3	06/05/19	06/03/22	100.000	0.000	2.4706	14.16	0.069466	0.070324	0.071193	0.072072	0.072963	25.21	25.84
Societe Generale SA	83369FUZ8	06/05/19	06/03/22	100.000	0.000	2.4706	14.16	0.069466	0.070324	0.071193	0.072072	0.072963	25.21	25.84
Societe Generale SA	83369FXR3	08/05/19	08/05/25	100.000	0.000	2.3103	9.37	0.064176	0.064918	0.065668	0.066426	0.067194	23.45	24.00
Societe Generale SA	83369MJK9	12/16/19	12/16/22	100.000	0.000	2.2503	0.94	0.062508	0.063212	0.063923	0.064642	0.065370	22.65	23.16
Societe Generale SA	83369MJQ6	12/20/19	12/21/26	100.000	0.100	2.4730	0.76	0.068694	0.069509	0.070334	0.071170	0.072015	24.89	25.49
Societe Generale SA	83369MJR4	12/18/19	12/21/23	100.000	2.100	2.2723	0.82	0.063119	0.063194	0.063249	0.063305	0.063361	22.74	22.78
Societe Generale SA	83369MMN9	02/10/20	02/03/22	100.000	0.000	1.8806			0.052240	0.052712	0.053208	0.053708	16.84	19.21
Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7500	411.31	0.075352					9.57	
Sprint Capital Corporati	852060AD4	05/18/18	11/15/28	96.500	6.875	7.3596	3.83	0.007024	0.007283	0.007551	0.007828	0.008117	2.60	2.79
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4990		0.308733	0.308025	0.307280	0.306496	0.305670	110.88	110.33
TARRANT CNTY TEX CULTURA	87638XAB0	03/15/18	03/15/23*	100.000	0.000	10.0000	191.71	0.321563	0.337641				80.52*	
TARRANT CNTY TEX CULTURA	87638XAC8	03/15/18	03/15/23*	100.000	0.000	12.5000	243.61	0.416480	0.442510				105.16*	
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8001		0.233910	0.234058	0.234212	0.234372	0.234540	84.28	84.40
TITUS CNTY TEX	888514JV9	11/27/19	03/01/21	97.066	0.000	2.3739	2.18	0.064008	0.064405	0.065169			23.25	3.91
TITUS CNTY TEX	888514JW7	11/27/19	03/01/22	94.459	0.000	2.5361	2.26	0.066545	0.066986	0.067835	0.068695	0.069566	24.19	24.78
TITUS CNTY TEX	888514JX5	11/27/19	03/01/23	91.737	0.000	2.6615	2.31	0.067822	0.068293	0.069202	0.070123	0.071056	24.67	25.30
TITUS CNTY TEX	888514JY3	11/27/19	03/01/24	88.968	0.000	2.7616	2.32	0.068248	0.068741	0.069690	0.070652	0.071628	24.83	25.49
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	160.76	0.068583					2.06	
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6998	167.78	0.072037	0.073009	0.073995			26.40	2.22
Toronto-Dominion Bank	89114QS33	05/24/19	05/18/22	100.000	0.000	2.6800	16.20	0.075409	0.076419	0.077443	0.078481	0.079533	27.42	28.16
Toronto-Dominion Bank	89114QS41	05/24/19	05/18/22	100.000	0.000	2.6800	16.20	0.075409	0.076419	0.077443	0.078481	0.079533	27.42	28.16
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	179.98	0.055442	0.056773	0.058135	0.059531	0.060959	20.45	21.44
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	558.08	0.147230	0.151772	0.156454	0.161280	0.166255	54.65	58.07
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.130428	0.130012	0.129589			46.80	10.89
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.066868	0.066972	0.067076	0.067182		24.11	17.46
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.011036	0.011176	0.011318	0.011461		4.02	3.06
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.109730	0.110544	0.111381	0.113625	0.115934	39.92	41.23
UBS AG London Branch	90270KB24	04/30/19	12/31/20	100.000	0.000	2.5602	17.20	0.072335	0.073261				26.13	
UBS AG London Branch	90270KG37	07/15/19	01/12/21*	100.000	0.000	1.8197	8.39	0.050547	0.050999				4.23*	
UBS AG London Branch	90270KG94	07/15/19	07/14/21*	100.000	0.000	2.2698	10.47	0.063051	0.063762				5.41*	
UBS AG London Branch	90270KJ75	08/07/19	08/05/21	100.000	0.000	2.0200	8.08	0.056110	0.056671	0.057243	0.057821		20.47	12.35
UBS AG London Branch	90270KJ83	08/07/19	08/05/21*	100.000	0.000	2.0200	8.08	0.056110	0.056671				4.80*	
UBS AG London Branch	90270KK24	08/07/19	08/05/21	100.000	0.000	2.0200	8.08	0.056110	0.056671	0.057243	0.057821		20.47	12.35
UBS AG London Branch	90270KP29	09/30/19	09/26/24*	100.000	0.000	1.9600	4.95	0.054445					4.63*	
UBS AG London Branch	90270KQ51	10/31/19	08/03/21*	100.000	0.000	2.0402	3.46	0.056673	0.056971				4.83*	
UBS AG London Branch	90270KR68	10/29/19	12/04/20*	100.000	0.000	1.9601	3.38	0.054550					4.58*	

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
UBS AG London Branch	90270KRF8	04/27/18	07/22/21	100.000	0.000	3.3688	57.70	0.097527	0.099170	0.100840	0.102539	35.93	20.57	
UBS AG London Branch	90270KS67	10/30/19	10/31/24*	100.000	0.000	2.0899	3.54	0.058054				4.93*		
UBS AG London Branch	90270KSF7	06/20/18	06/16/21	100.000	0.000	3.6899	57.57	0.108231	0.110228	0.112262		39.38	18.52	
UBS AG London Branch	90270KSL4	06/29/18	06/30/20	100.000	0.000	3.2501	49.74	0.094762				16.96		
UBS AG London Branch	90270KSW0	07/31/18	07/31/20	100.000	0.000	3.3898	48.89	0.097381	0.099032			20.65		
UBS AG London Branch	90270KSY6	07/31/18	09/30/20	100.000	0.000	3.4298	49.53	0.099132	0.100832			26.97		
UBS AG London Branch	90270KTF6	08/17/18	06/14/21	100.000	0.000	3.3901	47.26	0.098463	0.100132	0.101830		35.80	16.60	
UBS AG London Branch	90270KTR0	09/19/18	09/17/20	100.000	0.000	3.4500	44.91	0.099149	0.100860			25.69		
UBS AG London Branch	90270KUF4	09/28/18	09/30/20	100.000	0.000	3.4897	44.54	0.100368	0.102119			27.31		
UBS AG London Branch	90270KUM9	10/31/18	10/29/20	100.000	0.000	3.5002	41.45	0.100650	0.102411			30.31		
UBS AG London Branch	90270KV22	11/20/19	12/18/20	100.000	0.000	1.9003	2.17	0.052865	0.053368			18.43		
UBS AG London Branch	90270KV48	11/14/19	11/15/24*	100.000	0.000	2.0900	2.73	0.058060				4.88*		
UBS AG London Branch	90270KVG1	11/30/18	11/30/20	100.000	0.000	3.5802	39.32	0.103043	0.104887			34.23		
UBS AG London Branch	90270KWD7	01/02/19	01/03/20	100.000	0.000	3.2807	32.98	0.092633				0.19		
UBS AG London Branch	90270KWM7	01/31/19	01/29/21	100.000	0.000	3.2702	30.29	0.092316	0.093825	0.095359		33.97	2.67	
UBS AG London Branch	90270KXM6	02/28/19	09/30/20	100.000	0.000	2.9594	25.08	0.083641	0.084879			22.72		
UBS AG London Branch	90270KY37	12/02/19	07/29/21*	100.000	0.000	1.9804	1.60	0.055010	0.055182			4.63*		
UBS AG London Branch	90270KY86	12/31/19	11/15/21*	100.000	0.000	1.9399	0.05	0.053886				4.20*		
UBS AG London Branch	90270KZH5	04/18/19	12/03/20	100.000	0.000	2.7738	19.58	0.078389	0.079476			26.22		
UBS AG London Branch	90280Y826	04/05/18	04/06/20	100.000	0.000	3.0514	54.10	0.088709				8.43		
UBS AG London Branch	90281A405	06/20/18	06/18/20	100.000	0.000	3.2800	51.07	0.095650				15.97		
UBS AG	90281B338	11/05/18	11/04/20	100.000	0.000	3.5591	41.64	0.102403	0.104226			31.36		
UBS AG London Branch	90281B684	01/04/19	08/02/22	100.000	0.000	3.2800	32.83	0.092842	0.094364	0.095912	0.097485	0.099083	34.15	35.28
UBS AG London Branch	90281C344	03/19/19	03/24/20	100.000	VARIABLES	2.6864	21.04	0.074609	0.075612			6.20		
UBS AG	90281C823	05/03/19	11/04/20	100.000	0.000	2.6600	17.64	0.074877	0.075873			22.87		
ULTRA RESOURCES INC	90400GAE1	12/21/18	07/12/24	73.000	11.000	18.6600	50.17	0.139611	0.150111	0.161556	0.174056	0.187722	55.77	64.73
UNION ALEXANDER ETC CNTY	904842CY5	12/15/17	12/01/20	103.530	4.000	2.6990	58.17	0.075928	0.075453			24.97		
Union CNTY NJ IMPT Auth	906347UT4	11/25/15	12/01/47	18.159	0.000	5.4001	44.35	0.033740	0.034651	0.035586	0.036547	0.037534	12.37	13.04
Uruguay, Republic	917288BA9	05/29/03	01/15/33	61.000	3.875	N/A		0.151003	0.152729	0.154564	0.156512	0.158582	55.26	56.66
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	43.17	0.016382	0.016956	0.017550	0.018165	0.018801	6.12	6.56
Wells Fargo & Company	94986RA35	11/30/15	11/30/27	100.000	VARIABLES	2.3691		0.009197	0.009306	0.009416	0.009527	0.009640	3.34	3.42
Wells Fargo & Company	94986RB59	12/24/15	12/24/25	100.000	VARIABLES	2.3798		0.008934	0.009041	0.009148	0.009257	0.009367	3.24	3.31
Wells Fargo & Company	94986RB75	12/23/15	12/23/27	100.000	VARIABLES	2.4986		0.009088	0.009202	0.009317	0.009433	0.009551	3.29	3.38
Wells Fargo & Company	94986RB91	12/23/15	12/23/30	100.000	VARIABLES	2.5508		0.009486	0.009607	0.009730	0.009854	0.009980	3.44	3.53
Wells Fargo & Company	94986RD40	01/26/16	01/26/26	100.000	VARIABLES	2.1764	13.75	0.009398	0.009500	0.009603	0.009708	0.009813	3.43	3.51
Wells Fargo & Co.	94986RDD0	03/31/11	03/31/21	100.000	VARIABLES	4.1709		0.116306	0.116180	0.116021			41.82	10.33
Wells Fargo & Co.	94986RDL2	04/29/11	04/30/21	100.000	VARIABLES	4.3019		0.120024	0.119874	0.119687			43.16	14.24
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIABLES	4.1141		0.115230	0.114941	0.114614			41.41	16.85
Wells Fargo & Company	94986RE72	02/24/16	02/24/28	100.000	VARIABLES	1.9880	16.38	0.010941	0.011050	0.011160	0.011271	0.011383	3.99	4.07
Wells Fargo & Company	94986RF71	02/29/16	03/01/23	100.000	VARIABLES	1.9956	13.10	0.009393	0.009486	0.009581	0.009677	0.009773	3.42	3.49
Wells Fargo & Company	94986RG21	03/23/16	03/23/26	100.000	VARIABLES	2.2005	14.69	0.010445	0.010560	0.010676	0.010793	0.010912	3.80	3.89

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Wells Fargo & Company	94986RH53	03/16/16	03/16/22	100.000	0.000	2.2405	88.17	0.067284	0.068037	0.068800	0.069570	0.070350	24.52	25.07
Wells Fargo & Company	94986RJ28	03/29/16	03/29/21	100.000	0.125	2.5923	101.38	0.078474	0.079446	0.080431			28.61	7.08
Wells Fargo & Company	94986RK67	04/21/16	04/21/26	100.000	VARIES	2.1558	13.91	0.009805	0.009911	0.010018	0.010126	0.010235	3.56	3.64
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945		0.011635	0.011711	0.011787	0.011863	0.011940	4.22	4.27
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIES	1.1744		0.009594	0.009650				2.77	
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530		0.009125	0.009178	0.009231	0.009284	0.009338	3.30	3.34
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIES	1.0417		0.007729	0.007769				2.44	
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.029647					0.21	
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6998		0.052719					0.37	
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIES	1.2833		0.011316	0.011388	0.011461	0.011535	0.011609	4.09	4.14
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701		0.041592					1.50	
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097		0.049626					1.79	
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIES	1.1863		0.010002	0.010061	0.010121	0.010181	0.010241	3.63	3.67
Wells Fargo & Company	94986RNF4	03/06/13	03/06/20	100.000	0.000	1.5600		0.047938					3.12	
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399		0.040595					2.64	
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIES	1.0349		0.011929	0.012122	0.012052			4.42	0.63
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.045607					4.38	
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.048280					4.63	
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIES	1.1812		0.010611	0.010674	0.010737	0.010801	0.010864	3.85	3.89
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIES	1.3587		0.010934	0.011009	0.011083	0.011159	0.011234	3.96	4.02
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIES	1.1707		0.007942					0.63	
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.046255					5.83	
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4899		0.045576					5.74	
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234		0.007874	0.007926	0.007978	0.008031	0.008084	2.85	2.89
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	1.9490		0.058103					1.34	
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	1.8198		0.056862					8.76	
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	1.8598		0.058261					8.97	
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.077687	0.078627				14.70	
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.071515	0.072320				13.52	
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.075330					11.60	
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3705		0.070785					1.63	
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.078758	0.079722				17.19	
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.076184	0.077090				16.62	
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.065413	0.066093				16.28	
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9199		0.059820	0.060394				16.61	
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7499		0.053965					6.80	
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5789		0.120830	0.122992	0.125193	0.127434	0.129714	44.30	45.90
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0019		0.027685	0.027721	0.027757	0.027794		9.98	6.50
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5651		0.007111	0.007202	0.007294	0.007388	0.007483	2.59	2.66
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155		0.007132	0.007221	0.007312	0.007404	0.007497	2.60	2.67
Wells Fargo & Company	94986RVY4	02/23/15	02/21/20	110.000	0.125	2.3385		0.078942					3.95	
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIES	2.1821		0.010048	0.010158	0.010268	0.010380	0.010494	3.66	3.74

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								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0104		0.061103	0.061717	0.062338	0.062964	0.063597	22.21	22.66
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIES	2.0659		0.056259	0.056357	0.056455	0.056554	0.056654	20.29	20.36
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIES	2.2225		0.058658	0.058789	0.058922	0.059056	0.059191	21.16	21.25
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIES	2.2895		0.009930	0.010044	0.010159	0.010275	0.010393	3.60	3.69
Wells Fargo & Company	94986RX30	10/18/16	10/18/26	100.000	VARIES	2.2447	10.89	0.008637	0.008734	0.008832	0.008931	0.009031	3.14	3.21
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIES	2.5017		0.009506	0.009625	0.009745	0.009867	0.009991	3.44	3.53
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4237		0.074239	0.075054	0.075880	0.076715	0.077561	26.88	27.48
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIES	2.4666		0.008698	0.008806	0.008914	0.009024	0.009135	3.18	3.26
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIES	2.4323		0.008399	0.008501	0.008605	0.008709	0.008815	3.07	3.14
Wells Fargo & Company	94986RZ46	10/20/16	10/20/26	100.000	VARIES	2.2262	14.97	0.011901	0.012033	0.012167	0.012302	0.012439	4.33	4.42
Wells Fargo & Company	94986RZ79	11/04/16	11/06/23	100.000	0.250	2.8285	92.48	0.084877	0.085979	0.087097	0.088231	0.089380	30.88	31.68
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIES	2.2452		0.010175	0.010290	0.010405	0.010522	0.010640	3.70	3.79
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIES	2.2547		0.009204	0.009308	0.009413	0.009519	0.009626	3.35	3.43
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIES	2.3811		0.011619	0.011757	0.011897	0.012039	0.012182	4.23	4.33
Wells Fargo & Company	94986RZN4	10/26/15	10/26/27	100.000	VARIES	2.3226		0.062572	0.062684	0.062796	0.062910	0.063025	22.56	22.64
Wells Fargo & Company	94986RZU8	11/13/15	11/13/30	100.000	VARIES	2.4455		0.008325	0.008427	0.008530	0.008634	0.008739	3.03	3.10
Wells Fargo & Company	94988U250	12/28/18	12/17/21	100.000	0.000	2.7409	27.84	0.078173	0.079244	0.080330	0.081431		28.37	27.99
Wells Fargo & Company	94988U326	12/06/18	11/19/21	100.000	0.000	2.6803	28.91	0.076367	0.077391	0.078428	0.079479		27.76	25.13
Wells Fargo & Company	95000E3U1	10/20/17	10/22/24	100.000	0.250	1.8358	40.89	0.052638	0.053057	0.053480	0.053908	0.054339	19.08	19.39
Wells Fargo & Company	95000N2A6	02/23/17	02/23/22	100.000	VARIES	1.8572	8.32	0.008087	0.008162	0.008238	0.008315	0.008392	2.94	3.00
Wells Fargo & Company	95000N2D0	02/24/17	02/24/27	100.000	VARIES	2.7668	78.72	0.076509	0.076530	0.076551	0.076573	0.076595	27.55	27.57
Wells Fargo & Company	95000N2J7	05/19/17	05/19/27	100.000	VARIES	2.6993	12.54	0.012362	0.012289	0.012215	0.012140	0.012304	4.43	4.39
Wells Fargo & Company	95000N2K4	06/23/17	06/23/27	100.000	VARIES	2.5340	9.49	0.009520	0.009640	0.009763	0.009886	0.010012	3.45	3.54
Wells Fargo & Company	95000N2P3	07/25/17	07/25/29	100.000	VARIES	2.6059	7.21	0.007137	0.007230	0.007325	0.007420	0.007517	2.62	2.68
Wells Fargo & Company	95000N2T5	08/16/17	08/16/27	100.000	VARIES	2.5861	8.11	0.008460	0.008570	0.008681	0.008793	0.008907	3.10	3.18
Wells Fargo & Company	95000N2V0	08/31/17	08/31/29	100.000	VARIES	2.4309	7.38	0.007654	0.007747	0.007842	0.007936	0.008033	2.79	2.86
Wells Fargo & Company	95000N2Y4	09/15/17	09/15/27	100.000	VARIES	2.8997	12.75	0.014763	0.014444	0.014120	0.013791	0.013458	5.19	4.95
Wells Fargo & Company	95000N2Z1	09/20/17	09/20/27	100.000	VARIES	2.5328	6.98	0.007785	0.007883	0.007983	0.008084	0.008187	2.84	2.91
Wells Fargo & Company	95000N3B3	09/21/17	09/21/27	100.000	VARIES	2.5668	7.12	0.007719	0.007818	0.007918	0.008020	0.008123	2.82	2.89
Wells Fargo & Company	95000N3F4	10/25/17	10/25/27	100.000	VARIES	2.7552	6.59	0.007347	0.007448	0.007551	0.007655	0.007761	2.68	2.75
Wells Fargo & Company	95000N3G2	10/20/17	10/20/27	100.000	VARIES	2.7158	7.25	0.008055	0.008164	0.008275	0.008388	0.008501	2.94	3.02
Wells Fargo & Company	95000N3M9	01/31/18	01/31/28	100.000	VARIES	3.2008	5.16	0.006752	0.006826	0.006887	0.006949	0.006993	2.29	2.35
Wells Fargo & Company	95000N3N7	01/31/18	01/31/38	100.000	VARIES	3.2610	6.61	0.007613	0.006332	0.006435	0.006540	0.006646	2.33	2.37
Wells Fargo & Company	95001B2K9	02/14/18	02/14/25	105.000	0.125	3.5350	71.49	0.108481	0.110337	0.112226	0.114148	0.116104	39.90	41.28
Wells Fargo & Company	95001BAQ7	12/07/18	12/05/23	100.000	0.000	3.0505	32.84	0.087327	0.088659	0.090011	0.091384	0.092778	31.75	32.72
Wells Fargo & Company	95001BBA1	12/05/18	12/03/21	100.000	0.000	2.7407	29.63	0.078221	0.079293	0.080379	0.081481		28.41	26.88
Wells Fargo & Company	95001BBB9	01/03/19	01/03/22	100.000	0.000	3.1102	31.17	0.087738	0.089103	0.090488	0.091896	0.093325	32.32	33.33
Wells Fargo & Company	95001BBT0	02/05/19	02/03/22	100.000	0.000	2.8110	25.62	0.079168	0.080281	0.081409	0.082553	0.083713	29.03	29.85
Wells Fargo & Company	95001D2D1	03/21/18	03/21/30	100.000	VARIES	3.3176	6.04	0.008214	0.007468	0.007592	0.007718	0.007846	2.76	2.78
Wells Fargo & Company	95001D2G4	04/20/18	04/20/28	100.000	VARIES	3.4399	7.37	0.010690	0.009894	0.010064	0.010237	0.010413	3.66	3.68
Wells Fargo & Company	95001D2N9	07/03/18	07/03/28	100.000	VARIES	3.5475	9.09	0.016284	0.015653	0.015010	0.014357	0.013692	5.52	5.05
Wells Fargo & Company	95001D2R0	08/24/18	08/24/28	100.000	VARIES	3.6466	9.78	0.019251	0.018485	0.017706	0.016913	0.016105	6.60	6.03

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021
Wells Fargo & Company	95001D2X7	09/26/18	09/26/28	100.000	VARIABLES	3.7928	4.17	0.008431	0.007798	0.007153	0.007289	0.007427	2.80	2.63
Wells Fargo Finance LLC	95001H3A7	02/11/19	09/28/23	96.600	0.000	3.5621	30.87	0.097738	0.099478	0.101250	0.103053	0.104889	35.83	37.11
Wells Fargo Finance LLC	95001H4M0	05/02/19	05/02/24	100.000	0.000	2.9409	19.60	0.082894	0.084113	0.085350	0.086605	0.087878	30.21	31.10
Wells Fargo Finance LLC	95001H5U1	05/30/19	06/03/22	100.000	0.000	2.3606	13.86	0.066359	0.067142	0.067934	0.068736	0.069547	24.07	24.65
Wells Fargo Finance LLC	95001H6P1	07/02/19	07/03/23	100.000	0.000	2.3900	11.88	0.066394	0.067188	0.067991	0.068803	0.069625	24.33	24.91
Wells Fargo & Company	95001H6Q9	07/02/19	07/01/22	100.000	0.000	2.3500	11.68	0.066041	0.066817	0.067602	0.068397	0.068397	23.91	24.48
Wells Fargo Finance LLC	95001H6S5	08/07/19	02/06/23	100.000	0.000	1.8604	7.44	0.051677	0.052156	0.052641	0.053130	0.053625	18.83	19.18
Wells Fargo Finance LLC	95001H6T3	08/07/19	02/06/25	100.000	0.000	1.8602	7.44	0.051674	0.052152	0.052637	0.053126	0.053620	18.83	19.18
Wells Fargo Finance LLC	95001H6Y2	07/31/19	07/29/21	100.000	0.000	3.4220	14.35	0.095055	0.096672	0.098326	0.100008	0.100008	35.01	20.75
Wells Fargo & Company	95001HA76	08/30/19	08/31/21	100.000	0.000	2.9224	9.82	0.081177	0.082356	0.083566	0.084774	0.084774	29.73	20.19
WELLS FARGO FIN LLC MEDI	95001HA92	10/03/19	04/06/26	100.000	0.000	1.5302	3.74	0.042511	0.042837	0.043164	0.043495	0.043827	15.42	15.66
Wells Fargo Finance LLC	95001HAH4	09/05/19	09/02/21	100.000	0.000	2.9424	9.48	0.081733	0.082916	0.084135	0.085373	0.085373	29.92	20.50
Wells Fargo Finance LLC	95001HB26	11/07/19	05/07/24	100.000	0.000	1.5803	2.37	0.043897	0.044244	0.044593	0.044946	0.045301	15.90	16.16
Wells Fargo Finance LLC	95001HBV6	11/08/19	11/03/21	100.000	0.000	1.6707	2.46	0.046408	0.046785	0.047176	0.047570	0.047570	16.82	14.32
Wells Fargo Finance LLC	95001HBZ3	11/08/19	11/03/21	100.000	0.000	1.6707	2.46	0.046408	0.046785	0.047176	0.047570	0.047570	16.82	14.32
Wells Fargo Finance LLC	95001HC41	10/31/19	11/01/24	100.000	0.250	2.3100	3.91	0.064167	0.064832	0.065500	0.066177	0.066861	23.30	23.78
Wells Fargo Finance LLC	95001HFH9	02/28/20	02/28/22	100.000	0.000	1.8710			0.051971	0.052457	0.052948	0.053443	15.81	19.09
Wells Fargo Finance LLC	95001HFJ5	02/28/20	02/28/22	100.000	0.000	1.6007			0.044464	0.044820	0.045178	0.045540	13.52	16.29
WHITE GALLATIN ETC CNTYS	963806ED2	08/03/17	12/01/23	103.545	3.875	3.2387	81.21	0.092095	0.091844	0.091588	0.091328	0.091064	33.09	32.91
WHITE GALLATIN ETC CNTYS	963806EE0	08/03/17	12/01/24	103.054	3.875	3.3896	84.70	0.096240	0.096047	0.095851	0.095651	0.095448	34.60	34.46
WHITE GALLATIN ETC CNTYS	963806EF7	08/03/17	12/01/25	104.477	4.250	3.5381	89.57	0.101462	0.101168	0.100870	0.100566	0.100256	36.46	36.24
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/17	12/01/26	103.497	4.250	3.6875	92.58	0.105040	0.104800	0.104555	0.104306	0.104053	37.76	37.58
Will County, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.8000	373.54	0.114325	0.117640	0.121052	0.124562	0.128174	42.36	44.85
Will County, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	353.65	0.108531	0.111705	0.114973	0.118336	0.121797	40.22	42.61
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3751	287.07	0.106755	0.110691	0.114773	0.119005	0.123394	39.86	42.86
Will CNTY SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8744	308.86	0.117917	0.122560	0.127385	0.132401	0.137614	43.85	47.38
Will CNTY SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8993	285.87	0.109263	0.113578	0.118064	0.122727	0.127574	40.64	43.91
Williamson Jackson , IL	970013EL8	11/20/14	12/01/20	102.500	VARIABLES	2.5464		0.071049	0.070892				23.42	
Williamson Jackson , IL	970013EM6	11/20/14	12/01/21	101.267	VARIABLES	2.7966		0.077989	0.077915	0.077839	0.077762		28.06	25.67
Williamson Jackson , IL	970013EN4	11/20/14	12/01/22	100.000	VARIABLES	2.9965		0.083246	0.083244	0.083243	0.083242	0.083240	29.97	29.97
WOODFORD & MARSHALL CNTY	979293BJ5	08/07/18	12/01/20	104.033	5.125	3.2629	48.09	0.092283	0.091466				30.31	
WOODFORD & MARSHALL CNTY	979293BK2	08/07/18	12/01/21	105.912	5.250	3.3227	49.87	0.095712	0.094880	0.094033	0.093173		34.26	30.88
WOODFORD & MARSHALL CNTY	979293BL0	08/07/18	12/01/22	106.949	5.250	3.4778	52.75	0.101443	0.100671	0.099886	0.099087	0.098274	36.33	35.77
WOODFORD & MARSHALL CNTY	979293BM8	08/07/18	12/01/23	109.113	5.500	3.5804	55.43	0.106513	0.105685	0.104842	0.103984	0.103110	38.15	37.54
WOODFORD & MARSHALL CNTY	979293BN6	08/07/18	12/01/24	110.347	5.500	3.6329	56.90	0.109459	0.108672	0.107871	0.107055	0.106225	39.22	38.64
WOODFORD CNTY ILL CMNTY	979336EU4	11/09/17	12/01/20	102.195	3.250	2.4925	54.56	0.069750	0.069494				22.97	
WOODFORD CNTY ILL CMNTY	979336EV2	11/09/17	12/01/21	101.907	3.250	2.7435	60.02	0.076956	0.076773	0.076588	0.076400		27.66	25.24
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	813.93	0.194075					5.82	
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2398	758.06	0.180756	0.187299	0.194079			68.25	5.82
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2397	706.02	0.168345	0.174439	0.180754	0.187297	0.194076	63.56	68.25
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	657.55	0.156792	0.162468	0.168349	0.174443	0.180758	59.20	63.56
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2397	612.41	0.146026	0.151312	0.156789	0.162465	0.168346	55.14	59.20

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/20	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2020 1st Period	2020 2nd Period	2020 3rd 2021 1st	2021 2nd Period	2021 3rd Period	2020	2021	
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	813.93	0.194075						5.82	
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	813.93	0.194075						5.82	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6250	348.49	0.068314	0.069211	0.070119	0.071039	0.071972		24.89	25.55
Banco de Galicia y Bueno	POR66CAA6	07/19/16	07/19/26	100.000	VARIABLES	8.7499		0.247121	0.247906	0.248726	0.249582	0.250475		89.36	89.98
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181						0.58	
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181						0.58	
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	24.42	0.013181						0.58	
Cheriere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	0.000	4.8750		0.172291	0.176490	0.181600				63.24	26.51
CHESAPEAKE ENERGY CORP	U16450AZ8	12/19/19	01/01/25^	94.912	11.500	12.9059	0.25	0.020812	0.022245	0.023680	0.025209			7.75^	8.80
Kansas City Southern	U24468AB3	12/09/15	05/15/43	90.810	4.300	4.9136	7.19	0.005447	0.005581	0.005718	0.005858	0.006002		2.00	2.10
Kansas City Southern	U24468AE7	12/09/15	05/15/20	97.300	2.350	3.0050	24.60	0.017925						2.40	
Kansas City Southern	U24468AF4	12/09/15	05/15/23	95.360	3.000	3.7202	23.78	0.017584	0.017911	0.018245	0.018584	0.018930		6.42	6.66
Eclipse Resources Corp.	U2779QAA2	07/06/15	07/15/23	97.903	8.875	9.2509	9.84	0.007273	0.007609	0.007961	0.008329	0.008714		2.79	3.06
HOUGHTON MIFFLIN HARCOUR	U44150AA5	11/22/19	02/15/25	98.000	9.000	9.4937	0.33	0.008441	0.008626	0.009035	0.009464	0.009913		3.15	3.45
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	331.77	0.187295	0.200224	0.214046	0.228822			71.36	66.87
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.279007	0.292629	0.307082	0.322415			104.58	94.88
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31**	100.000	3.500	N/A		1.026157	1.070282	1.116502	1.164918	1.215633		392.36**	427.11
MOOD MEDIA BORROWER LLC	U55360AB4	06/28/19	12/31/23	84.250	VARIABLES	20.4523	88.12	0.528402	0.582437	0.641998	0.707649	0.780014		200.06	243.07

\*\* These calculations may be revised.

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



## SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/20	2020 1st Period	2020 2nd Period	2020 3rd Period	Calendar Year 2020
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625	591.11	0.056190	0.039508	0.072821	18.81
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875	565.43	0.055333	0.038852	0.071538	18.50
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375	449.84	0.051238	0.035956	0.066282	17.13
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375	365.25	-0.023571	-0.025989	0.124706	16.14
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000	296.60	-0.022143	-0.024725	0.118471	15.33
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375	276.11	-0.022143	-0.024286	0.116529	15.08
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750	228.40	-0.020714	-0.023407	0.112176	14.52
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500	198.63	-0.020714	-0.022802	0.109471	14.17
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125	190.65	-0.025778	-0.001758	0.111871	14.07
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125	175.14	-0.025333	-0.001703	0.110432	13.90
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750	138.90	-0.024667	-0.001648	0.106978	13.46
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625	119.33	-0.024222	-0.001648	0.105180	13.23
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375	104.21	-0.024000	-0.001593	0.103741	13.05
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750	92.85	-0.023778	-0.001538	0.102662	12.92
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000	86.10	-0.023556	-0.001538	0.102014	12.84
U.S. Treasury	912810RW0	02/15/17	02/15/47	100.000	0.875	66.09	-0.023111	-0.001538	0.100144	12.60
U.S. Treasury	912810SB5	02/15/18	02/15/48	100.000	1.000	43.59	-0.022667	-0.001484	0.098058	12.34
U.S. Treasury	912810SG4	02/15/19	02/15/49	100.000	1.000	22.69	-0.022000	-0.001484	0.096043	12.09
U.S. Treasury	912810SM1	02/15/20	02/15/50	100.000	0.250			-0.001429	0.094029	12.81
U.S. Treasury	912828L3	07/15/17	07/15/27	100.000	0.375	52.03	-0.017857	-0.020055	0.096118	12.44
U.S. Treasury	912828R9	01/15/18	01/15/28	100.000	0.500	43.30	-0.017857	-0.019890	0.095294	12.33
U.S. Treasury	9128284H0	04/15/18	04/15/23	100.000	0.625	36.05	0.036571	0.025738	0.047436	12.25
U.S. Treasury	9128285W6	01/15/19	01/15/29	100.000	0.875	19.18	-0.017143	-0.019451	0.093118	12.05
U.S. Treasury	9128286N5	04/15/19	04/15/24	100.000	0.500	20.37	0.036095	0.025301	0.046667	12.06
U.S. Treasury	9128287D6	07/15/19	07/15/29	100.000	0.250	6.07	-0.017143	-0.019176	0.091882	11.89
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625	102.92	-0.018571	-0.021044	0.100765	13.04
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250	86.52	-0.019286	-0.020659	0.099235	12.84
U.S. Treasury	912828K33	04/15/15	04/15/20	100.000	0.125	98.92	0.038857			4.08
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375	190.06	-0.020714			-0.29
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625	83.05	-0.018571	-0.020604	0.098941	12.81
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250	180.02	-0.020000	-0.022473		-4.37
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125	176.43	-0.020714	-0.022418	0.107471	13.90
U.S. Treasury	912828Q60	04/15/16	04/15/21	100.000	0.125	85.82	0.038381	0.026940	0.049615	12.83
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625	141.81	-0.019286	-0.021758	0.104294	13.50
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125	73.61	-0.018571	-0.020440	0.098059	12.69
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125	137.02	-0.020000	-0.021648	0.103882	13.44
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125	119.08	-0.020000	-0.021319	0.102235	13.22
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125	114.91	-0.019286	-0.021264	0.101882	13.18
U.S. Treasury	912828V49	01/15/17	01/15/27	100.000	0.375	65.35	-0.017857	-0.020330	0.097353	12.60
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375	105.83	-0.019286	-0.021044	0.101000	13.07

## 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 1/1/20	2020 1st Period	2020 2nd Period	2020 3rd Period	Calendar Year 2020
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125	83.81	-0.018571	-0.020659	0.099000	12.81
U.S. Treasury	912828X39	04/15/17	04/15/22	100.000	0.125	58.19	0.037333	0.026284	0.048333	12.50
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375	85.19	-0.018571	-0.020714	0.099176	12.83
U.S. Treasury	912828Y38	07/15/18	07/15/28	100.000	0.750	25.22	-0.017857	-0.019560	0.093647	12.11
U.S. Treasury	912828YL8	10/15/19	10/15/24	100.000	0.125	3.04	0.035524	0.024863	0.045897	11.86
U.S. Treasury	912828Z37	01/15/20	01/15/30	100.000	0.125			-0.019066	0.091412	12.07
U.S. Treasury	912828ZJ2	04/15/20	04/15/25	100.000	0.125			0.024754	0.045513	8.08
U.S. Treasury	912828ZZ6	07/15/20	07/15/30	100.000	0.125				0.091706	15.59
U.S. Treasury	91282CAQ4	10/15/20	10/15/25	100.000	0.125				0.045385	3.54

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 2020).

Strips Maturing			OID	Strips Maturing			OID
From	Through		per \$1000	From	Through		per \$1000
-----	-----		-----	-----	-----		-----
01/01/20	03/31/20		3.84	07/01/30	09/30/30		16.01
04/01/20	06/30/20		7.94	10/01/30	12/31/30		16.00
07/01/20	09/30/20		11.87	01/01/31	03/31/31		15.92
10/01/20	12/31/20		15.71	04/01/31	06/30/31		15.91
01/01/21	03/31/21		15.65	07/01/31	09/30/31		15.90
04/01/21	06/30/21		15.49	10/01/31	12/31/31		15.88
07/01/21	09/30/21		15.43	01/01/32	03/31/32		15.87
10/01/21	12/31/21		15.37	04/01/32	06/30/32		15.79
01/01/22	03/31/22		15.41	07/01/32	09/30/32		15.77
04/01/22	06/30/22		15.44	10/01/32	12/31/32		15.76
07/01/22	09/30/22		15.47	01/01/33	03/31/33		15.74
10/01/22	12/31/22		15.50	04/01/33	06/30/33		15.72
01/01/23	03/31/23		15.44	07/01/33	09/30/33		15.71
04/01/23	06/30/23		15.47	10/01/33	12/31/33		15.62
07/01/23	09/30/23		15.50	01/01/34	03/31/34		15.60
10/01/23	12/31/23		15.53	04/01/34	06/30/34		15.58
01/01/24	03/31/24		15.55	07/01/34	09/30/34		15.56
04/01/24	06/30/24		15.58	10/01/34	12/31/34		15.53
07/01/24	09/30/24		15.60	01/01/35	03/31/35		15.45
10/01/24	12/31/24		15.62	04/01/35	06/30/35		15.43
01/01/25	03/31/25		15.64	07/01/35	09/30/35		15.40
04/01/25	06/30/25		15.75	10/01/35	12/31/35		15.37
07/01/25	09/30/25		15.86	01/01/36	03/31/36		15.34
10/01/25	12/31/25		15.96	04/01/36	06/30/36		15.26
01/01/26	03/31/26		16.06	07/01/36	09/30/36		15.23
04/01/26	06/30/26		16.15	10/01/36	12/31/36		15.20
07/01/26	09/30/26		16.24	01/01/37	03/31/37		15.17
10/01/26	12/31/26		16.25	04/01/37	06/30/37		15.14
01/01/27	03/31/27		16.26	07/01/37	09/30/37		15.05
04/01/27	06/30/27		16.26	10/01/37	12/31/37		15.02
07/01/27	09/30/27		16.18	01/01/38	03/31/38		14.98
10/01/27	12/31/27		16.19	04/01/38	06/30/38		14.95
01/01/28	03/31/28		16.19	07/01/38	09/30/38		14.91
04/01/28	06/30/28		16.19	10/01/38	12/31/38		14.83
07/01/28	09/30/28		16.19	01/01/39	03/31/39		14.79
10/01/28	12/31/28		16.11	04/01/39	06/30/39		14.75
01/01/29	03/31/29		16.11	07/01/39	09/30/39		14.71
04/01/29	06/30/29		16.11	10/01/39	12/31/39		14.67
07/01/29	09/30/29		16.10	01/01/40	03/31/40		14.58
10/01/29	12/31/29		16.02	04/01/40	06/30/40		14.54
01/01/30	03/31/30		16.02	07/01/40	09/30/40		14.50
04/01/30	06/30/30		16.01	10/01/40	12/31/40		14.41

Section II  
(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/41	03/31/41	14.37	01/01/51	03/31/51	11.54
04/01/41	06/30/41	14.32	04/01/51	06/30/51	11.46
07/01/41	09/30/41	14.28	07/01/51	09/30/51	11.39
10/01/41	12/31/41	14.19	10/01/51	12/31/51	11.32
01/01/42	03/31/42	14.15	01/01/52	03/31/52	11.25
04/01/42	06/30/42	14.06	04/01/52	06/30/52	11.19
07/01/42	09/30/42	14.01	07/01/52	09/30/52	11.12
10/01/42	12/31/42	13.96	10/01/52	12/31/52	11.05
01/01/43	03/31/43	13.88	01/01/53	03/31/53	10.98
04/01/43	06/30/43	13.83	04/01/53	06/30/53	10.91
07/01/43	09/30/43	13.74	07/01/53	09/30/53	10.85
10/01/43	12/31/43	13.69	10/01/53	12/31/53	10.78
01/01/44	03/31/44	13.61	01/01/54	03/31/54	10.71
04/01/44	06/30/44	13.53	04/01/54	06/30/54	10.65
07/01/44	09/30/44	13.47	07/01/54	09/30/54	10.58
10/01/44	12/31/44	13.39	10/01/54	12/31/54	10.52
01/01/45	03/31/45	13.34	01/01/55	03/31/55	10.45
04/01/45	06/30/45	13.26	04/01/55	06/30/55	10.39
07/01/45	09/30/45	13.17	07/01/55	09/30/55	10.33
10/01/45	12/31/45	13.09	10/01/55	12/31/55	10.26
01/01/46	03/31/46	13.04	01/01/56	03/31/56	10.20
04/01/46	06/30/46	12.96	04/01/56	06/30/56	10.14
07/01/46	09/30/46	12.88	07/01/56	09/30/56	10.08
10/01/46	12/31/46	12.80	10/01/56	12/31/56	10.01
01/01/47	03/31/47	12.72	01/01/57	03/31/57	9.95
04/01/47	06/30/47	12.64	04/01/57	06/30/57	9.89
07/01/47	09/30/47	12.59	07/01/57	09/30/57	9.83
10/01/47	12/31/47	12.51	10/01/57	12/31/57	9.77
01/01/48	03/31/48	12.43	01/01/58	03/31/58	9.71
04/01/48	06/30/48	12.35	04/01/58	06/30/58	9.65
07/01/48	09/30/48	12.27	07/01/58	09/30/58	9.59
10/01/48	12/31/48	12.20	10/01/58	12/31/58	9.54
01/01/49	03/31/49	12.12	01/01/59	03/31/59	9.48
04/01/49	06/30/49	12.05	04/01/59	06/30/59	9.42
07/01/49	09/30/49	11.97	07/01/59	09/30/59	9.36
10/01/49	12/31/49	11.90	10/01/59	12/31/59	9.31
01/01/50	03/31/50	11.83	01/01/60	03/31/60	9.25
04/01/50	06/30/50	11.75	04/01/60	06/30/60	9.19
07/01/50	09/30/50	11.68	07/01/60	09/30/60	9.14
10/01/50	12/31/50	11.61	10/01/60	12/31/60	9.08

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 2020, 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 2020 - December 2021

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
912796RT8	01/02/20	01/03/19	97.427	25.73
912796WM7	01/07/20	11/12/19	99.762	2.38
912796TA7	01/09/20	07/11/19	98.951	10.49
912796WN5	01/14/20	11/19/19	99.764	2.36
912796TB5	01/16/20	07/18/19	98.984	10.16
912796WP0	01/21/20	11/26/19	99.760	2.40
912796TC3	01/23/20	07/25/19	98.984	10.16
912796WQ8	01/28/20	12/03/19	99.756	2.44
912796RY7	01/30/20	01/31/19	97.457	25.43
912796WR6	02/04/20	12/10/19	99.764	2.36
912796TE9	02/06/20	08/08/19	99.014	9.86
912796WS4	02/11/20	12/17/19	99.760	2.40
912796TF6	02/13/20	08/15/19	99.045	9.55
912796WT2	02/18/20	12/24/19	99.758	2.42
912796TG4	02/20/20	08/22/19	99.070	9.30
912796WU9	02/25/20	12/31/19	99.757	2.43
912796SD2	02/27/20	02/28/19	97.503	24.97
912796WV7	03/03/20	01/07/20	99.764	2.36
912796TH2	03/05/20	09/05/19	99.077	9.23
912796XA2	03/10/20	01/14/20	99.764	2.36
912796TK5	03/12/20	09/12/19	99.077	9.23
912796XB0	03/17/20	01/21/20	99.762	2.38
912796TL3	03/19/20	09/19/19	99.055	9.45
912796XC8	03/24/20	01/28/20	99.760	2.40
912796SH3	03/26/20	03/28/19	97.614	23.86
912796XD6	03/31/20	02/04/20	99.759	2.41
912796TM1	04/02/20	10/03/19	99.093	9.07
9127962A6	04/07/20	02/11/20	99.759	2.41
912796TQ2	04/09/20	10/10/19	99.146	8.54
9127962B4	04/14/20	02/18/20	99.757	2.43
912796TR0	04/16/20	10/17/19	99.181	8.19
9127962C2	04/21/20	02/25/20	99.756	2.44
912796SM2	04/23/20	04/25/19	97.614	23.86
9127962D0	04/28/20	03/03/20	99.767	2.33
912796TS8	04/30/20	10/31/19	99.186	8.14
9127962K4	05/05/20	03/10/20	99.872	1.28
912796TT6	05/07/20	11/07/19	99.224	7.76
9127962L2	05/12/20	03/17/20	99.955	0.45
912796TV1	05/14/20	11/14/19	99.216	7.84
9127962M0	05/19/20	03/24/20	99.995	0.05
912796SR1	05/21/20	05/23/19	97.695	23.05
912796TW9	05/28/20	11/29/19	99.206	7.94
9127962P3	06/02/20	04/07/20	99.985	0.15
912796TX7	06/04/20	12/05/19	99.209	7.91
9127962U2	06/09/20	04/01/20	99.987	0.13
912796TZ2	06/11/20	12/12/19	99.232	7.68
9127962V0	06/16/20	04/08/20	99.974	0.26

Section III-A  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
912796SV2	06/18/20	06/20/19	97.993	20.07
9127962W8	06/23/20	04/15/20	99.948	0.52
912796UA5	06/25/20	12/26/19	99.206	7.94
9127962X6	06/30/20	05/05/20	99.985	0.15
912796UB3	07/02/20	01/02/20	99.211	7.89
9127963C1	07/07/20	05/12/20	99.983	0.17
912796WW5	07/09/20	01/09/20	99.232	7.68
9127963D9	07/14/20	04/03/20	99.965	0.35
912796SZ3	07/16/20	07/18/19	98.064	19.36
9127963F4	07/21/20	04/09/20	99.943	0.57
912796WX3	07/23/20	01/23/20	99.232	7.68
9127963G2	07/28/20	04/16/20	99.953	0.47
912796WY1	07/30/20	01/30/20	99.224	7.76
9127963M9	08/04/20	04/23/20	99.970	0.30
912796WZ8	08/06/20	02/06/20	99.232	7.68
9127963N7	08/11/20	04/30/20	99.967	0.33
912796TD1	08/13/20	08/15/19	98.180	18.20
9127963P2	08/18/20	05/05/20	99.966	0.34
912796XF1	08/20/20	02/20/20	99.237	7.63
9127963Q0	08/25/20	05/12/20	99.964	0.36
912796XG9	08/27/20	02/27/20	99.272	7.28
9127963R8	09/01/20	05/19/20	99.959	0.41
912796XH7	09/03/20	03/05/20	99.489	5.11
9127963X5	09/08/20	04/07/20	99.936	0.64
912796TJ8	09/10/20	09/12/19	98.241	17.59
9127963Y3	09/15/20	04/14/20	99.893	1.07
9127962G3	09/17/20	03/19/20	99.848	1.52
9127963Z0	09/22/20	04/21/20	99.919	0.81
9127962H1	09/24/20	03/26/20	99.960	0.40
9127964A4	09/29/20	04/28/20	99.942	0.58
9127962J7	10/01/20	04/02/20	99.949	0.51
9127964G1	10/06/20	05/05/20	99.940	0.60
912796TN9	10/08/20	10/10/19	98.382	16.18
9127964H9	10/13/20	05/12/20	99.936	0.64
9127962R9	10/15/20	04/16/20	99.853	1.47
9127964J5	10/20/20	05/19/20	99.934	0.66
9127962S7	10/22/20	04/23/20	99.927	0.73
9127964K2	10/27/20	05/26/20	99.936	0.64
9127962T5	10/29/20	04/30/20	99.924	0.76
9127964Q9	11/03/20	06/02/20	99.927	0.73
912796TP4	11/05/20	11/07/19	98.418	15.82
9127964R7	11/10/20	06/09/20	99.923	0.77
9127962Z1	11/12/20	05/14/20	99.922	0.78
9127964S5	11/17/20	06/16/20	99.919	0.81
9127963A5	11/19/20	05/21/20	99.924	0.76
9127964T3	11/24/20	06/23/20	99.921	0.79
9127963B3	11/27/20	05/28/20	99.919	0.81

Section III-A  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
9127964U0	12/01/20	06/30/20	99.929	0.71
912796TU3	12/03/20	12/05/19	98.458	15.42
9127965B1	12/08/20	07/07/20	99.934	0.66
9127963J6	12/10/20	06/11/20	99.906	0.94
9127965C9	12/15/20	07/14/20	99.934	0.66
9127963K3	12/17/20	06/18/20	99.906	0.94
9127965D7	12/22/20	07/21/20	99.938	0.62
9127963L1	12/24/20	06/25/20	99.912	0.88
9127965F2	12/29/20	07/28/20	99.942	0.58
912796TY5	12/31/20	01/02/20	98.433	15.67

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

## Section III-B

FEDERAL HOME LOAN BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2020

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313384RG6	01/02/20	01/07/19	97.540	24.60
313384RH4	01/03/20	01/03/19	97.455	25.45
313384RL5	01/06/20	07/15/19	99.013	9.87
313384RM3	01/07/20	04/05/19	98.200	18.00
313384RN1	01/08/20	05/17/19	98.512	14.88
313384RP6	01/09/20	07/16/19	99.004	9.96
313384RQ4	01/10/20	01/10/19	97.410	25.90
313384RT8	01/13/20	06/24/19	98.951	10.49
313384RU5	01/14/20	02/07/19	97.698	23.02
313384RV3	01/15/20	02/04/19	97.690	23.10
313384RW1	01/16/20	03/29/19	98.096	19.04
313384RX9	01/17/20	02/14/19	97.753	22.47
313384SB6	01/21/20	02/26/19	97.779	22.21
313384SC4	01/22/20	01/23/19	97.417	25.83
313384SD2	01/23/20	10/01/19	99.417	5.83
313384SE0	01/24/20	01/25/19	97.422	25.78
313384SH3	01/27/20	04/25/19	98.184	18.16
313384SJ9	01/28/20	04/26/19	98.184	18.16
313384SK6	01/29/20	01/29/19	97.415	25.85
313384SL4	01/30/20	05/22/19	98.412	15.88
313384SM2	01/31/20	02/15/19	97.667	23.33
313384SQ3	02/03/20	07/16/19	98.906	10.94
313384SR1	02/04/20	07/16/19	98.900	11.00
313384SS9	02/05/20	04/12/19	98.048	19.52
313384ST7	02/06/20	04/02/19	97.985	20.15
313384SU4	02/07/20	08/06/19	98.993	10.07
313384SX8	02/10/20	02/20/19	97.554	24.46
313384SY6	02/11/20	08/16/19	99.105	8.95
313384SZ3	02/12/20	03/27/19	97.898	21.02
313384TA7	02/13/20	03/29/19	97.914	20.86
313384TB5	02/14/20	02/14/19	97.486	25.14
313384TF6	02/18/20	03/05/19	97.638	23.62
313384TG4	02/19/20	09/23/19	99.222	7.78
313384TH2	02/20/20	02/21/19	97.487	25.13
313384TJ8	02/21/20	02/26/19	97.570	24.30
313384TM1	02/24/20	10/18/19	99.441	5.59
313384TN9	02/25/20	06/25/19	98.680	13.20
313384TP4	02/26/20	08/28/19	99.075	9.25
313384TQ2	02/27/20	10/28/19	99.458	5.42
313384TR0	02/28/20	02/28/19	97.475	25.25
313384TU3	03/02/20	03/12/19	97.548	24.52
313384TV1	03/03/20	11/26/19	99.567	4.33
313384TW9	03/04/20	11/06/19	99.498	5.02
313384TX7	03/05/20	04/16/19	97.876	21.24
313384TY5	03/06/20	03/12/19	97.520	24.80
313384UB3	03/09/20	03/12/19	97.499	25.01
313384UC1	03/10/20	03/13/19	97.560	24.40



Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313384UD9	03/11/20	03/11/19	97.480	25.20
313384UE7	03/12/20	03/29/19	97.732	22.68
313384UF4	03/13/20	03/14/19	97.506	24.94
313384UJ6	03/16/20	03/27/19	97.633	23.67
313384UK3	03/17/20	10/15/19	99.316	6.84
313384UL1	03/18/20	03/18/19	97.494	25.06
313384UM9	03/19/20	04/12/19	97.768	22.33
313384UN7	03/20/20	03/21/19	97.567	24.33
313384UR8	03/23/20	03/29/19	97.660	23.40
313384US6	03/24/20	03/27/19	97.580	24.20
313384UT4	03/25/20	08/22/19	98.950	10.50
313384UU1	03/26/20	03/27/19	97.567	24.33
313384UV9	03/27/20	03/29/19	97.639	23.61
313384UY3	03/30/20	11/22/19	99.445	5.55
313384UZ0	03/31/20	04/05/19	97.664	23.36
313384VA4	04/01/20	07/24/19	98.649	13.51
313384VB2	04/02/20	04/02/19	97.621	23.79
313384VC0	04/03/20	04/05/19	97.634	23.66
313384VF3	04/06/20	10/09/19	99.235	7.65
313384VG1	04/07/20	10/15/19	99.198	8.02
313384VH9	04/08/20	10/09/19	99.148	8.52
313384VJ5	04/09/20	07/25/19	98.608	13.92
313384VN6	04/13/20	10/11/19	99.155	8.45
313384VP1	04/14/20	12/16/19	99.483	5.17
313384VQ9	04/15/20	04/16/19	97.612	23.88
313384VR7	04/16/20	04/16/19	97.601	23.99
313384VS5	04/17/20	10/18/19	99.191	8.09
313384VV8	04/20/20	10/04/19	99.088	9.12
313384VW6	04/21/20	11/06/19	99.295	7.05
313384VX4	04/22/20	10/23/19	99.182	8.18
313384VY2	04/23/20	04/23/19	97.585	24.15
313384VZ9	04/24/20	04/25/19	97.617	23.83
313384WC9	04/27/20	09/27/19	98.982	10.18
313384WD7	04/28/20	12/30/19	99.487	5.13
313384WE5	04/29/20	10/30/19	99.186	8.14
313384WF2	04/30/20	05/01/19	97.617	23.83
313384WG0	05/01/20	05/02/19	97.668	23.32
313384WK1	05/04/20	12/04/19	99.346	6.54
313384WL9	05/05/20	11/13/19	99.265	7.35
313384WM7	05/06/20	11/06/19	99.207	7.93
313384WN5	05/07/20	12/03/19	99.328	6.72
313384WP0	05/08/20	11/08/19	99.212	7.88
313384WS4	05/11/20	06/12/19	98.144	18.56
313384WT2	05/12/20	10/25/19	99.133	8.67
313384WU9	05/13/20	10/24/19	99.125	8.75
313384WV7	05/14/20	10/30/19	99.146	8.54
313384WW5	05/15/20	05/17/19	97.725	22.75

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313384WZ8	05/18/20	10/24/19	99.103	8.97
313384XA2	05/19/20	10/30/19	99.125	8.75
313384XB0	05/20/20	10/30/19	99.120	8.80
313384XC8	05/21/20	10/30/19	99.116	8.84
313384XD6	05/22/20	10/30/19	99.112	8.88
313384XH7	05/26/20	11/18/19	99.192	8.07
313384XJ3	05/27/20	11/15/19	99.176	8.24
313384XK0	05/28/20	11/21/19	99.197	8.03
313384XL8	05/29/20	05/30/19	97.729	22.71
313384XP9	06/01/20	06/27/19	98.177	18.23
313384XQ7	06/02/20	11/27/19	99.164	8.36
313384XR5	06/03/20	11/14/19	99.139	8.61
313384XS3	06/04/20	12/18/19	99.270	7.30
313384XT1	06/05/20	12/04/19	99.223	7.77
313384XW4	06/08/20	12/10/19	99.241	7.59
313384XX2	06/09/20	01/21/20	99.401	5.99
313384XY0	06/10/20	12/11/19	99.212	7.88
313384XZ7	06/11/20	11/18/19	99.119	8.81
313384YA1	06/12/20	06/25/19	98.127	18.73
313384YD5	06/15/20	11/18/19	99.102	8.98
313384YE3	06/16/20	11/14/19	99.086	9.14
313384YF0	06/17/20	11/14/19	99.082	9.18
313384YG8	06/18/20	06/19/19	97.977	20.23
313384YH6	06/19/20	06/20/19	97.952	20.48
313384YL7	06/22/20	11/15/19	99.065	9.35
313384YM5	06/23/20	11/21/19	99.098	9.02
313384YN3	06/24/20	11/22/19	99.098	9.02
313384YP8	06/25/20	10/30/19	98.971	10.29
313384YQ6	06/26/20	10/29/19	98.976	10.24
313384YT0	06/29/20	12/31/19	99.231	7.69
313384YU7	06/30/20	07/26/19	98.253	17.47
313384YV5	07/01/20	07/17/19	98.114	18.86
313384YW3	07/02/20	01/17/20	99.300	7.00
313384ZA0	07/06/20	11/20/19	99.001	9.99
313384ZB8	07/07/20	11/22/19	99.044	9.56
313384ZC6	07/08/20	07/18/19	98.082	19.18
313384ZD4	07/09/20	11/15/19	98.993	10.07
313384ZE2	07/10/20	07/17/19	98.065	19.35
313384ZH5	07/13/20	01/09/20	99.220	7.80
313384ZJ1	07/14/20	11/19/19	98.989	10.11
313384ZK8	07/15/20	11/15/19	98.967	10.33
313384ZL6	07/16/20	11/15/19	98.963	10.37
313384ZM4	07/17/20	01/17/20	99.211	7.89
313384ZQ5	07/20/20	12/13/19	99.083	9.17
313384ZR3	07/21/20	08/22/19	98.404	15.96
313384ZS1	07/22/20	07/23/19	98.063	19.37
313384ZT9	07/23/20	07/24/19	98.063	19.37

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313384ZU6	07/24/20	07/24/19	98.048	19.52
313384ZX0	07/27/20	07/30/19	98.044	19.56
313384ZY8	07/28/20	12/02/19	98.991	10.09
313384ZZ5	07/29/20	12/04/19	98.995	10.05
313384A25	07/30/20	12/30/19	99.107	8.93
313384A33	07/31/20	07/31/19	98.048	19.52
313384A66	08/03/20	08/20/19	98.333	16.67
313384A74	08/04/20	11/26/19	98.887	11.13
313384A82	08/05/20	08/05/19	98.221	17.79
313384A90	08/06/20	11/29/19	98.891	11.09
313384B24	08/07/20	12/11/19	99.000	10.00
313384B57	08/10/20	11/26/19	98.861	11.39
313384B65	08/11/20	12/24/19	99.038	9.62
313384B73	08/12/20	02/12/20	99.221	7.79
313384B81	08/13/20	11/27/19	98.851	11.49
313384B99	08/14/20	11/25/19	98.860	11.40
313384C49	08/17/20	12/23/19	99.008	9.92
313384C56	08/18/20	12/23/19	99.004	9.96
313384C64	08/19/20	08/23/19	98.270	17.30
313384C72	08/20/20	08/20/19	98.251	17.49
313384C80	08/21/20	12/31/19	98.986	10.14
313384D30	08/24/20	03/17/20	99.769	2.31
313384D48	08/25/20	01/06/20	99.046	9.54
313384D55	08/26/20	02/26/20	99.272	7.28
313384D63	08/27/20	01/02/20	99.015	9.85
313384D71	08/28/20	12/31/19	98.956	10.44
313384E21	08/31/20	12/31/19	98.943	10.57
313384E39	09/01/20	01/06/20	99.017	9.83
313384E47	09/02/20	01/08/20	99.021	9.79
313384E54	09/03/20	09/03/19	98.251	17.49
313384E62	09/04/20	01/10/20	99.022	9.78
313384F20	09/08/20	01/17/20	99.014	9.86
313384F38	09/09/20	02/21/20	99.168	8.32
313384F46	09/10/20	02/19/20	99.161	8.39
313384F53	09/11/20	02/19/20	99.157	8.43
313384F87	09/14/20	11/26/19	98.714	12.86
313384F95	09/15/20	01/17/20	98.985	10.15
313384G29	09/16/20	02/20/20	99.135	8.65
313384G37	09/17/20	01/23/20	98.995	10.05
313384G45	09/18/20	01/24/20	98.995	10.05
313384G78	09/21/20	09/23/19	98.160	18.40
313384G86	09/22/20	09/23/19	98.155	18.45
313384G94	09/23/20	09/23/19	98.150	18.50
313384H28	09/24/20	03/19/20	99.848	1.52
313384H36	09/25/20	02/27/20	99.168	8.32
313384H69	09/28/20	01/21/20	98.947	10.53
313384H77	09/29/20	02/19/20	99.102	8.98

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313384H85	09/30/20	03/16/20	99.714	2.86
313384H93	10/01/20	12/13/19	98.771	12.29
313384J26	10/02/20	12/13/19	98.767	12.33
313384J59	10/05/20	12/16/19	98.767	12.33
313384J67	10/06/20	03/23/20	99.841	1.59
313384J75	10/07/20	04/08/20	99.902	0.98
313384J83	10/08/20	12/30/19	98.782	12.18
313384J91	10/09/20	03/17/20	99.702	2.98
313384K57	10/13/20	03/30/20	99.962	0.38
313384K65	10/14/20	03/18/20	99.697	3.03
313384K73	10/15/20	03/13/20	99.760	2.40
313384K81	10/16/20	01/24/20	98.884	11.16
313384L31	10/19/20	01/21/20	98.859	11.41
313384L49	10/20/20	03/16/20	99.685	3.15
313384L56	10/21/20	10/22/19	98.439	15.61
313384L64	10/22/20	12/31/19	98.726	12.74
313384L72	10/23/20	03/24/20	99.823	1.77
313384M22	10/26/20	03/23/20	99.819	1.81
313384M30	10/27/20	02/13/20	98.943	10.57
313384M48	10/28/20	02/24/20	99.005	9.95
313384M55	10/29/20	12/30/19	98.691	13.09
313384M63	10/30/20	12/31/19	98.691	13.09
313384M97	11/02/20	03/19/20	99.671	3.29
313384N21	11/03/20	04/14/20	99.859	1.41
313384N39	11/04/20	04/14/20	99.858	1.42
313384N47	11/05/20	03/24/20	99.787	2.13
313384N54	11/06/20	04/06/20	99.881	1.19
313384N88	11/09/20	03/18/20	99.659	3.41
313384N96	11/10/20	04/07/20	99.885	1.15
313384P37	11/12/20	03/17/20	99.653	3.47
313384P45	11/13/20	12/05/19	98.514	14.86
313384P78	11/16/20	03/24/20	99.803	1.97
313384P86	11/17/20	03/23/20	99.801	1.99
313384P94	11/18/20	11/18/19	98.409	15.91
313384Q28	11/19/20	11/19/19	98.414	15.86
313384Q36	11/20/20	11/21/19	98.418	15.82
313384Q69	11/23/20	02/24/20	98.900	11.00
313384Q77	11/24/20	02/21/20	98.884	11.16
313384Q85	11/25/20	03/23/20	99.780	2.20
313384R27	11/27/20	11/27/19	98.399	16.01
313384R50	11/30/20	02/20/20	98.856	11.44
313384R68	12/01/20	02/20/20	98.852	11.48
313384R76	12/02/20	02/20/20	98.848	11.52
313384R84	12/03/20	12/23/19	98.520	14.80
313384R92	12/04/20	03/06/20	99.469	5.31
313384S42	12/07/20	03/09/20	99.560	4.40
313384S59	12/08/20	04/07/20	99.878	1.22

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313384S67	12/09/20	12/16/19	98.504	14.96
313384S75	12/10/20	07/08/20	99.940	0.60
313384S83	12/11/20	03/17/20	99.611	3.89
313384T33	12/14/20	12/16/19	98.483	15.17
313384T41	12/15/20	12/26/19	98.481	15.19
313384T58	12/16/20	03/19/20	99.796	2.04
313384T66	12/17/20	03/16/20	99.601	3.99
313384T74	12/18/20	03/13/20	99.627	3.73
313384U23	12/21/20	03/20/20	99.739	2.61
313384U31	12/22/20	03/31/20	99.926	0.74
313384U49	12/23/20	03/23/20	99.740	2.60
313384U56	12/24/20	03/24/20	99.733	2.67
313384U98	12/28/20	03/24/20	99.729	2.71
313384V22	12/29/20	03/25/20	99.737	2.64
313384V30	12/30/20	03/23/20	99.734	2.66
313384V48	12/31/20	02/07/20	98.693	13.07

## Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2020

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313588RG2	01/02/20	07/01/19	98.958	10.42
313588RH0	01/03/20	10/23/19	99.678	3.22
313588RL1	01/06/20	10/28/19	99.681	3.19
313588RM9	01/07/20	11/22/19	99.808	1.92
313588RN7	01/08/20	10/09/19	99.582	4.18
313588RP2	01/09/20	10/24/19	99.658	3.42
313588RQ0	01/10/20	10/24/19	99.653	3.47
313588RT4	01/13/20	01/10/20	99.988	0.12
313588RU1	01/14/20	11/07/19	99.711	2.89
313588RV9	01/15/20	10/16/19	99.583	4.17
313588RW7	01/16/20	11/01/19	99.683	3.17
313588RX5	01/17/20	10/30/19	99.645	3.56
313588SB2	01/21/20	11/05/19	99.681	3.19
313588SC0	01/22/20	10/23/19	99.591	4.09
313588SD8	01/23/20	11/06/19	99.677	3.23
313588SE6	01/24/20	11/12/19	99.690	3.10
313588SH9	01/27/20	12/02/19	99.756	2.44
313588SJ5	01/28/20	01/27/20	99.996	0.04
313588SK2	01/29/20	10/30/19	99.598	4.02
313588SL0	01/30/20	11/20/19	99.704	2.96
313588SM8	01/31/20	12/20/19	99.823	1.77
313588SQ9	02/03/20	08/01/19	98.927	10.73
313588SR7	02/04/20	11/18/19	99.675	3.25
313588SS5	02/05/20	11/06/19	99.614	3.86
313588ST3	02/06/20	11/18/19	99.667	3.33
313588SU0	02/07/20	11/22/19	99.679	3.21
313588SX4	02/10/20	12/17/19	99.767	2.33
313588SY2	02/11/20	02/10/20	99.996	0.04
313588SZ9	02/12/20	11/27/19	99.668	3.32
313588TA3	02/13/20	11/26/19	99.662	3.38
313588TB1	02/14/20	11/27/19	99.660	3.40
313588TF2	02/18/20	12/03/19	99.665	3.35
313588TG0	02/19/20	12/03/19	99.661	3.39
313588TH8	02/20/20	12/03/19	99.657	3.43
313588TJ4	02/21/20	12/27/19	99.762	2.38
313588TM7	02/24/20	12/02/19	99.634	3.66
313588TN5	02/25/20	01/02/20	99.778	2.22
313588TP0	02/26/20	11/27/19	99.597	4.03
313588TQ8	02/27/20	12/11/19	99.675	3.25
313588TR6	02/28/20	12/16/19	99.683	3.17
313588TU9	03/02/20	12/13/19	99.657	3.43
313588TV7	03/03/20	12/13/19	99.652	3.48
313588TW5	03/04/20	12/04/19	99.607	3.93
313588TX3	03/05/20	12/12/19	99.640	3.61
313588TY1	03/06/20	12/11/19	99.642	3.58
313588UB9	03/09/20	12/12/19	99.622	3.78
313588UC7	03/10/20	12/13/19	99.622	3.78

Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313588UD5	03/11/20	12/27/19	99.679	3.21
313588UE3	03/12/20	12/12/19	99.609	3.91
313588UF0	03/13/20	01/15/20	99.754	2.46
313588UJ2	03/16/20	12/16/19	99.609	3.91
313588UK9	03/17/20	01/22/20	99.769	2.31
313588UL7	03/18/20	02/07/20	99.829	1.71
313588UM5	03/19/20	12/18/19	99.604	3.96
313588UN3	03/20/20	02/04/20	99.808	1.92
313588UR4	03/23/20	01/07/20	99.685	3.15
313588US2	03/24/20	12/27/19	99.624	3.76
313588UT0	03/25/20	02/03/20	99.786	2.14
313588UU7	03/26/20	01/29/20	99.759	2.41
313588UV5	03/27/20	01/07/20	99.669	3.31
313588UY9	03/30/20	01/21/20	99.711	2.89
313588UZ6	03/31/20	12/20/19	99.564	4.36
313588VA0	04/01/20	10/01/19	99.046	9.54
313588VC6	04/03/20	01/23/20	99.705	2.95
313588VF9	04/06/20	01/23/20	99.689	3.11
313588VH5	04/08/20	01/08/20	99.616	3.84
313588VJ1	04/09/20	01/31/20	99.711	2.89
313588VN2	04/13/20	02/03/20	99.699	3.01
313588VP7	04/14/20	02/05/20	99.705	2.95
313588VR3	04/16/20	01/07/20	99.583	4.17
313588VS1	04/17/20	02/03/20	99.680	3.20
313588VV4	04/20/20	02/03/20	99.667	3.33
313588VW2	04/21/20	02/05/20	99.675	3.25
313588VX0	04/22/20	01/22/20	99.613	3.87
313588VY8	04/23/20	01/09/20	99.563	4.37
313588VZ5	04/24/20	01/08/20	99.554	4.46
313588WC5	04/27/20	03/02/20	99.778	2.22
313588WD3	04/28/20	01/14/20	99.563	4.38
313588WE1	04/29/20	01/17/20	99.568	4.32
313588WF8	04/30/20	01/16/20	99.563	4.38
313588WG6	05/01/20	11/01/19	99.134	8.66
313588WK7	05/04/20	01/21/20	99.561	4.39
313588WL5	05/05/20	01/21/20	99.557	4.43
313588WM3	05/06/20	02/05/20	99.608	3.92
313588WN1	05/07/20	01/24/20	99.567	4.33
313588WP6	05/08/20	01/22/20	99.550	4.50
313588WS0	05/11/20	01/29/20	99.571	4.29
313588WV3	05/14/20	02/03/20	99.564	4.36
313588WW1	05/15/20	11/15/19	99.121	8.79
313588WZ4	05/18/20	02/03/20	99.545	4.55
313588XA8	05/19/20	02/18/20	99.616	3.84
313588XC4	05/21/20	01/28/20	99.535	4.66
313588XD2	05/22/20	02/26/20	99.639	3.61
313588XH3	05/26/20	04/01/20	99.995	0.05

Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313588XL4	05/29/20	02/20/20	99.582	4.18
313588XP5	06/01/20	02/26/20	99.600	4.00
313588XS9	06/04/20	02/26/20	99.588	4.12
313588XT7	06/05/20	02/27/20	99.588	4.12
313588XW0	06/08/20	02/26/20	99.571	4.29
313588XZ3	06/11/20	02/28/20	99.567	4.33
313588YA7	06/12/20	02/24/20	99.549	4.51
313588YF6	06/17/20	03/10/20	99.808	1.92
313588YH2	06/19/20	03/12/20	99.893	1.07
313588YL3	06/22/20	03/06/20	99.859	1.41
313588YN9	06/24/20	03/11/20	99.886	1.14
313588YP4	06/25/20	05/06/20	99.988	0.13
313588YV1	07/01/20	01/02/20	99.136	8.64
313588ZK4	07/15/20	03/05/20	99.751	2.49
313588ZL2	07/16/20	03/06/20	99.751	2.49
313588ZM0	07/17/20	03/31/20	99.988	0.12
313588ZQ1	07/20/20	03/09/20	99.897	1.03
313588ZS7	07/22/20	04/03/20	99.982	0.18
313588ZU2	07/24/20	03/06/20	99.739	2.61
313588ZX6	07/27/20	06/04/20	99.981	0.19
313588ZZ1	07/29/20	04/01/20	99.965	0.35
313588A88	08/05/20	05/06/20	99.975	0.25
313588B53	08/10/20	03/26/20	99.996	0.04
313588B61	08/11/20	03/30/20	99.996	0.04
313588B87	08/13/20	04/15/20	99.940	0.60
313588B95	08/14/20	03/18/20	99.803	1.97
313588C60	08/19/20	03/25/20	99.927	0.73
313588C78	08/20/20	03/18/20	99.776	2.24
313588D44	08/25/20	07/06/20	99.982	0.18
313588D51	08/26/20	04/01/20	99.943	0.57
313588E43	09/02/20	04/08/20	99.910	0.90
313588F34	09/09/20	06/10/20	99.961	0.39
313588F91	09/15/20	03/18/20	99.874	1.26
313588G25	09/16/20	03/27/20	99.990	0.10
313588G90	09/23/20	03/25/20	99.874	1.26
313588H24	09/24/20	03/31/20	99.961	0.39
313588H32	09/25/20	08/05/20	99.987	0.13
313588H81	09/30/20	07/01/20	99.966	0.34
313588H99	10/01/20	04/01/20	99.484	5.16
313588J71	10/07/20	07/08/20	99.966	0.34
313588K61	10/14/20	07/15/20	99.970	0.30
313588K79	10/15/20	03/18/20	99.883	1.17
313588K87	10/16/20	03/20/20	99.827	1.73
313588L37	10/19/20	03/18/20	99.881	1.19
313588L45	10/20/20	03/19/20	99.904	0.96
313588L52	10/21/20	03/20/20	99.809	1.91
313588L60	10/22/20	03/18/20	99.879	1.21



Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313588L78	10/23/20	03/18/20	99.878	1.22
313588M28	10/26/20	09/04/20	99.987	0.13
313588M44	10/28/20	07/29/20	99.979	0.21
313588M93	11/02/20	05/01/20	99.731	2.69
313588N35	11/04/20	08/05/20	99.980	0.20
313588P41	11/13/20	03/26/20	99.948	0.52
313588P74	11/16/20	05/15/20	99.754	2.46
313588Q73	11/24/20	03/20/20	99.875	1.25
313588T47	12/15/20	03/19/20	99.857	1.43
313588T54	12/16/20	04/08/20	99.888	1.12
313588T62	12/17/20	04/08/20	99.888	1.12
313588T70	12/18/20	04/08/20	99.887	1.13
313588U29	12/21/20	04/16/20	99.896	1.04

## Section III-D

FEDERAL FARM CREDIT BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2020

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313312RG7	01/02/20	08/08/19	99.192	8.09
313312RH5	01/03/20	02/26/19	97.823	21.77
313312RL6	01/06/20	07/02/19	98.914	10.86
313312RM4	01/07/20	01/06/20	99.996	0.04
313312RN2	01/08/20	11/01/19	99.700	3.00
313312RP7	01/09/20	11/20/19	99.779	2.21
313312RQ5	01/10/20	01/09/20	99.996	0.04
313312RT9	01/13/20	07/05/19	98.880	11.20
313312RU6	01/14/20	04/26/19	98.232	17.68
313312RV4	01/15/20	06/11/19	98.686	13.14
313312RW2	01/16/20	07/05/19	98.868	11.32
313312RX0	01/17/20	03/25/19	97.972	20.28
313312SB7	01/21/20	07/09/19	98.851	11.49
313312SC5	01/22/20	02/22/19	97.681	23.19
313312SD3	01/23/20	06/28/19	98.810	11.90
313312SE1	01/24/20	01/23/20	99.996	0.04
313312SH4	01/27/20	01/24/20	99.988	0.12
313312SJ0	01/28/20	05/08/19	98.233	17.67
313312SK7	01/29/20	06/28/19	98.782	12.18
313312SL5	01/30/20	10/31/19	99.596	4.04
313312SM3	01/31/20	07/11/19	98.833	11.67
313312SQ4	02/03/20	08/06/19	98.994	10.06
313312SR2	02/04/20	03/27/19	97.907	20.93
313312SS0	02/05/20	04/10/19	97.985	20.15
313312ST8	02/06/20	06/26/19	98.725	12.75
313312SU5	02/07/20	07/12/19	98.798	12.02
313312SX9	02/10/20	10/09/19	99.421	5.79
313312SY7	02/11/20	12/05/19	99.702	2.98
313312SZ4	02/12/20	08/29/19	99.123	8.77
313312TA8	02/13/20	01/08/20	99.845	1.55
313312TB6	02/14/20	04/29/19	98.058	19.42
313312TF7	02/18/20	07/15/19	98.759	12.41
313312TG5	02/19/20	12/23/19	99.744	2.56
313312TH3	02/20/20	07/23/19	98.799	12.01
313312TJ9	02/21/20	05/02/19	98.050	19.50
313312TM2	02/24/20	09/06/19	99.112	8.88
313312TN0	02/25/20	01/21/20	99.850	1.50
313312TP5	02/26/20	06/03/19	98.310	16.90
313312TQ3	02/27/20	02/26/20	99.996	0.04
313312TR1	02/28/20	02/26/20	99.992	0.09
313312TU4	03/02/20	02/28/20	99.989	0.12
313312TV2	03/03/20	07/25/19	98.736	12.64
313312TW0	03/04/20	07/26/19	98.736	12.64
313312TX8	03/05/20	12/19/19	99.660	3.40
313312TY6	03/06/20	04/29/19	97.903	20.97
313312UB4	03/09/20	12/20/19	99.644	3.56
313312UC2	03/10/20	05/01/19	97.889	21.11

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313312UD0	03/11/20	07/29/19	98.707	12.93
313312UE8	03/12/20	03/11/20	99.997	0.03
313312UF5	03/13/20	12/17/19	99.613	3.87
313312UJ7	03/16/20	03/06/20	99.971	0.29
313312UK4	03/17/20	06/28/19	98.517	14.83
313312UM0	03/19/20	05/15/19	97.983	20.17
313312UN8	03/20/20	07/26/19	98.645	13.55
313312US7	03/24/20	05/29/19	98.042	19.58
313312UT5	03/25/20	02/19/20	99.844	1.56
313312UU2	03/26/20	10/02/19	99.105	8.95
313312UV0	03/27/20	03/28/19	97.587	24.13
313312UY4	03/30/20	04/16/19	97.664	23.36
313312UZ1	03/31/20	01/30/20	99.734	2.66
313312VA5	04/01/20	04/10/19	97.630	23.70
313312VB3	04/02/20	05/24/19	97.950	20.50
313312VC1	04/03/20	02/12/20	99.776	2.24
313312VG2	04/07/20	06/20/19	98.289	17.11
313312VH0	04/08/20	07/03/19	98.429	15.71
313312VJ6	04/09/20	05/31/19	97.994	20.06
313312VN7	04/13/20	03/06/20	99.916	0.84
313312VP2	04/14/20	02/21/20	99.764	2.36
313312VQ0	04/15/20	06/14/19	98.224	17.77
313312VR8	04/16/20	06/19/19	98.230	17.70
313312VS6	04/17/20	01/08/20	99.567	4.33
313312VV9	04/20/20	03/13/20	99.932	0.68
313312VW7	04/21/20	06/20/19	98.283	17.17
313312VX5	04/22/20	08/01/19	98.484	15.16
313312VY3	04/23/20	05/16/19	97.761	22.39
313312VZ0	04/24/20	09/18/19	98.832	11.68
313312WD8	04/28/20	08/23/19	98.720	12.80
313312WE6	04/29/20	03/20/20	99.991	0.09
313312WF3	04/30/20	03/26/20	99.996	0.04
313312WG1	05/01/20	10/24/19	99.171	8.29
313312WK2	05/04/20	03/18/20	99.965	0.35
313312WL0	05/05/20	09/23/19	98.813	11.88
313312WM8	05/06/20	08/02/19	98.440	15.60
313312WN6	05/07/20	12/20/19	99.378	6.22
313312WP1	05/08/20	07/18/19	98.394	16.06
313312WT3	05/12/20	05/31/19	97.773	22.27
313312WU0	05/13/20	11/13/19	99.196	8.04
313312WV8	05/14/20	08/19/19	98.640	13.60
313312WZ9	05/18/20	10/22/19	99.054	9.46
313312XA3	05/19/20	10/29/19	99.070	9.30
313312XB1	05/20/20	05/21/19	97.617	23.83
313312XC9	05/21/20	08/16/19	98.559	14.42
313312XD7	05/22/20	12/23/19	99.325	6.75
313312XJ4	05/27/20	10/30/19	99.049	9.51

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313312XK1	05/28/20	04/23/20	99.990	0.10
313312XL9	05/29/20	04/24/20	99.990	0.10
313312XP0	06/01/20	02/06/20	99.488	5.12
313312XQ8	06/02/20	06/11/19	97.927	20.73
313312XR6	06/03/20	11/21/19	99.133	8.67
313312XS4	06/04/20	03/12/20	99.883	1.17
313312XT2	06/05/20	11/14/19	99.093	9.07
313312XW5	06/08/20	11/18/19	99.098	9.02
313312XX3	06/09/20	08/05/19	98.369	16.31
313312XY1	06/10/20	06/13/19	97.933	20.67
313312YA2	06/12/20	08/19/19	98.502	14.98
313312YD6	06/15/20	11/21/19	99.080	9.20
313312YE4	06/16/20	12/03/19	99.118	8.82
313312YF1	06/17/20	11/18/19	99.058	9.42
313312YH7	06/19/20	07/18/19	98.165	18.35
313312YL8	06/22/20	08/06/19	98.306	16.94
313312YM6	06/23/20	03/20/20	99.955	0.45
313312YN4	06/24/20	05/20/20	99.989	0.11
313312YQ7	06/26/20	08/07/19	98.317	16.83
313312YT1	06/29/20	03/09/20	99.882	1.18
313312YU8	06/30/20	09/12/19	98.508	14.92
313312YV6	07/01/20	11/01/19	98.927	10.73
313312YW4	07/02/20	07/25/19	98.104	18.96
313312ZA1	07/06/20	07/26/19	98.087	19.13
313312ZB9	07/07/20	08/19/19	98.394	16.06
313312ZC7	07/08/20	07/25/19	98.071	19.29
313312ZD5	07/09/20	12/16/19	99.073	9.27
313312ZE3	07/10/20	11/18/19	98.949	10.51
313312ZH6	07/13/20	11/29/19	98.966	10.34
313312ZJ2	07/14/20	12/04/19	98.997	10.04
313312ZK9	07/15/20	11/22/19	98.945	10.55
313312ZL7	07/16/20	12/05/19	99.011	9.89
313312ZM5	07/17/20	05/19/20	99.979	0.21
313312ZQ6	07/20/20	12/18/19	99.038	9.62
313312ZR4	07/21/20	05/14/20	99.974	0.26
313312ZS2	07/22/20	09/20/19	98.377	16.24
313312ZT0	07/23/20	12/18/19	99.025	9.75
313312ZU7	07/24/20	03/16/20	99.809	1.91
313312ZX1	07/27/20	10/03/19	98.585	14.16
313312ZY9	07/28/20	09/19/19	98.348	16.52
313312ZZ6	07/29/20	09/05/19	98.369	16.31
313312A34	07/31/20	09/27/19	98.417	15.83
313312A67	08/03/20	12/31/19	99.040	9.60
313312A75	08/04/20	01/09/20	99.087	9.13
313312A83	08/05/20	09/10/19	98.359	16.41
313312A91	08/06/20	04/02/20	99.944	0.56
313312B25	08/07/20	12/31/19	99.022	9.78

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313312B58	08/10/20	09/17/19	98.260	17.40
313312B66	08/11/20	09/27/19	98.361	16.39
313312B82	08/13/20	09/06/19	98.290	17.10
313312B90	08/14/20	11/27/19	98.818	11.82
313312C40	08/17/20	12/30/19	98.961	10.40
313312C57	08/18/20	12/27/19	98.936	10.64
313312C65	08/19/20	11/20/19	98.779	12.21
313312C73	08/20/20	03/26/20	99.898	1.02
313312C81	08/21/20	11/19/19	98.758	12.42
313312D31	08/24/20	01/13/20	98.998	10.02
313312D49	08/25/20	07/21/20	99.987	0.13
313312D56	08/26/20	01/16/20	99.009	9.91
313312D64	08/27/20	07/31/20	99.993	0.08
313312E30	09/01/20	09/19/19	98.163	18.37
313312E48	09/02/20	03/12/20	99.792	2.08
313312E55	09/03/20	12/30/19	98.877	11.23
313312E63	09/04/20	02/13/20	99.116	8.84
313312F21	09/08/20	03/03/20	99.433	5.67
313312F39	09/09/20	07/15/20	99.980	0.20
313312F47	09/10/20	04/23/20	99.938	0.62
313312F54	09/11/20	03/17/20	99.728	2.72
313312F88	09/14/20	08/10/20	99.989	0.11
313312F96	09/15/20	09/16/19	98.134	18.66
313312G20	09/16/20	03/16/20	99.719	2.81
313312G38	09/17/20	03/16/20	99.728	2.72
313312G79	09/21/20	11/20/19	98.649	13.52
313312G87	09/22/20	01/16/20	98.889	11.11
313312G95	09/23/20	12/23/19	98.755	12.45
313312H29	09/24/20	01/15/20	98.876	11.24
313312H37	09/25/20	02/27/20	99.150	8.50
313312H60	09/28/20	12/30/19	98.764	12.36
313312H78	09/29/20	08/25/20	99.989	0.11
313312H94	10/01/20	04/16/20	99.893	1.07
313312J27	10/02/20	03/17/20	99.696	3.04
313312J50	10/05/20	12/30/19	98.732	12.68
313312J68	10/06/20	12/10/19	98.654	13.46
313312J76	10/07/20	10/24/19	98.459	15.41
313312J92	10/09/20	09/04/20	99.988	0.12
313312K58	10/13/20	03/11/20	99.772	2.28
313312K66	10/14/20	02/13/20	98.949	10.51
313312K74	10/15/20	05/19/20	99.930	0.70
313312K82	10/16/20	03/16/20	99.673	3.27
313312L32	10/19/20	12/30/19	98.669	13.31
313312L40	10/20/20	03/10/20	99.670	3.30
313312L65	10/22/20	03/20/20	99.814	1.86
313312L73	10/23/20	04/13/20	99.812	1.88
313312M23	10/26/20	11/01/19	98.390	16.10

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313312M31	10/27/20	03/31/20	99.907	0.93
313312M49	10/28/20	03/16/20	99.655	3.45
313312M56	10/29/20	12/18/19	98.569	14.31
313312M64	10/30/20	11/25/19	98.461	15.39
313312M98	11/02/20	03/17/20	99.649	3.51
313312N22	11/03/20	12/17/19	98.542	14.58
313312N30	11/04/20	11/21/19	98.420	15.80
313312N48	11/05/20	04/20/20	99.878	1.22
313312N55	11/06/20	04/02/20	99.861	1.39
313312N89	11/09/20	04/21/20	99.888	1.12
313312N97	11/10/20	11/13/19	98.356	16.44
313312P38	11/12/20	03/11/20	99.652	3.49
313312P46	11/13/20	03/17/20	99.632	3.68
313312P79	11/16/20	03/16/20	99.605	3.95
313312P87	11/17/20	12/12/19	98.466	15.35
313312P95	11/18/20	03/13/20	99.611	3.89
313312Q29	11/19/20	05/12/20	99.899	1.01
313312Q37	11/20/20	03/27/20	99.914	0.86
313312Q60	11/23/20	02/21/20	98.827	11.73
313312Q86	11/25/20	02/14/20	98.765	12.35
313312R28	11/27/20	04/22/20	99.878	1.22
313312R51	11/30/20	12/24/19	98.433	15.68
313312R69	12/01/20	03/16/20	99.581	4.19
313312R77	12/02/20	03/10/20	99.607	3.93
313312R85	12/03/20	02/25/20	98.872	11.28
313312R93	12/04/20	03/24/20	99.752	2.48
313312S43	12/07/20	01/29/20	98.626	13.74
313312S50	12/08/20	01/30/20	98.626	13.74
313312S68	12/09/20	08/13/20	99.957	0.43
313312S76	12/10/20	07/22/20	99.941	0.59
313312S84	12/11/20	03/16/20	99.588	4.13
313312T34	12/14/20	03/04/20	99.343	6.57
313312T42	12/15/20	01/06/20	98.452	15.48
313312T75	12/18/20	08/18/20	99.956	0.44
313312U32	12/22/20	02/18/20	98.665	13.35
313312U40	12/23/20	05/06/20	99.885	1.16
313312U99	12/28/20	05/18/20	99.888	1.12
313312V49	12/31/20	03/18/20	99.656	3.44

## Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2020

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313396RG0	01/02/20	03/21/19	98.127	18.73
313396RH8	01/03/20	04/18/19	98.317	16.83
313396RL9	01/06/20	04/23/19	98.323	16.77
313396RM7	01/07/20	04/17/19	98.285	17.15
313396RN5	01/08/20	04/15/19	98.265	17.35
313396RP0	01/09/20	06/21/19	98.945	10.55
313396RQ8	01/10/20	04/12/19	98.233	17.67
313396RT2	01/13/20	06/24/19	98.940	10.60
313396RU9	01/14/20	01/13/20	99.996	0.04
313396RV7	01/15/20	01/14/20	99.996	0.04
313396RW5	01/16/20	01/15/20	99.996	0.04
313396RX3	01/17/20	07/26/19	99.052	9.48
313396SB0	01/21/20	05/20/19	98.449	15.51
313396SC8	01/22/20	04/10/19	98.146	18.54
313396SD6	01/23/20	07/26/19	99.020	9.80
313396SE4	01/24/20	04/15/19	98.166	18.34
313396SH7	01/27/20	04/29/19	98.229	17.71
313396SJ3	01/28/20	01/27/20	99.996	0.04
313396SK0	01/29/20	09/04/19	99.273	7.27
313396SL8	01/30/20	10/01/19	99.387	6.13
313396SM6	01/31/20	04/08/19	98.075	19.25
313396SQ7	02/03/20	05/03/19	98.229	17.71
313396SR5	02/04/20	12/06/19	99.744	2.56
313396SS3	02/05/20	04/26/19	98.155	18.45
313396ST1	02/06/20	04/26/19	98.149	18.51
313396SU8	02/07/20	04/26/19	98.142	18.58
313396SX2	02/10/20	05/16/19	98.298	17.02
313396SY0	02/11/20	07/31/19	98.938	10.62
313396SZ7	02/12/20	08/07/19	99.034	9.66
313396TA1	02/13/20	07/25/19	98.906	10.94
313396TB9	02/14/20	02/13/20	99.996	0.04
313396TF0	02/18/20	08/08/19	99.025	9.75
313396TG8	02/19/20	02/18/20	99.996	0.04
313396TH6	02/20/20	08/27/19	99.164	8.36
313396TJ2	02/21/20	05/30/19	98.339	16.61
313396TM5	02/24/20	08/08/19	98.989	10.11
313396TN3	02/25/20	08/06/19	98.954	10.46
313396TP8	02/26/20	08/28/19	99.141	8.59
313396TQ6	02/27/20	08/08/19	98.974	10.26
313396TR4	02/28/20	08/06/19	98.941	10.59
313396TU7	03/02/20	05/30/19	98.276	17.24
313396TW3	03/04/20	09/25/19	99.186	8.14
313396TX1	03/05/20	10/07/19	99.305	6.95
313396TY9	03/06/20	05/31/19	98.289	17.11
313396UB7	03/09/20	07/22/19	98.794	12.06
313396UC5	03/10/20	07/19/19	98.779	12.21
313396UD3	03/11/20	08/28/19	99.064	9.36

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313396UE1	03/12/20	07/22/19	98.780	12.20
313396UF8	03/13/20	08/28/19	99.060	9.40
313396UJ0	03/16/20	08/28/19	99.045	9.55
313396UL5	03/18/20	05/15/19	98.049	19.51
313396UM3	03/19/20	08/28/19	99.031	9.69
313396UN1	03/20/20	09/06/19	99.091	9.09
313396UR2	03/23/20	07/29/19	98.724	12.76
313396US0	03/24/20	07/26/19	98.703	12.97
313396UT8	03/25/20	10/10/19	99.244	7.56
313396UU5	03/26/20	10/10/19	99.242	7.58
313396UV3	03/27/20	05/16/19	98.016	19.84
313396UY7	03/30/20	08/22/19	98.941	10.59
313396UZ4	03/31/20	04/15/19	97.748	22.52
313396VA8	04/01/20	05/30/19	98.107	18.93
313396VB6	04/02/20	10/10/19	99.213	7.87
313396VC4	04/03/20	09/17/19	99.011	9.89
313396VF7	04/06/20	09/17/19	98.996	10.04
313396VG5	04/07/20	09/26/19	99.035	9.65
313396VH3	04/08/20	09/19/19	98.996	10.04
313396VJ9	04/09/20	09/17/19	98.981	10.19
313396VK6	04/10/20	12/04/19	99.452	5.48
313396VN0	04/13/20	08/22/19	98.897	11.03
313396VQ3	04/15/20	10/11/19	99.179	8.21
313396VS9	04/17/20	05/29/19	98.002	19.98
313396VV2	04/20/20	10/15/19	99.172	8.28
313396VX8	04/22/20	12/19/19	99.462	5.38
313396VZ3	04/24/20	09/24/19	98.968	10.32
313396WC3	04/27/20	09/27/19	98.959	10.41
313396WD1	04/28/20	09/30/19	98.968	10.32
313396WE9	04/29/20	10/15/19	99.135	8.65
313396WF6	04/30/20	10/15/19	99.131	8.69
313396WK5	05/04/20	09/26/19	98.929	10.71
313396WL3	05/05/20	11/01/19	99.225	7.75
313396WM1	05/06/20	10/03/19	99.016	9.84
313396WN9	05/07/20	10/17/19	99.109	8.91
313396WP4	05/08/20	11/08/19	99.232	7.68
313396WS8	05/11/20	01/08/20	99.475	5.25
313396WT6	05/12/20	08/22/19	98.790	12.10
313396WV1	05/14/20	11/08/19	99.217	7.83
313396WZ2	05/18/20	11/08/19	99.200	8.00
313396XA6	05/19/20	09/03/19	98.842	11.58
313396XB4	05/20/20	12/23/19	99.356	6.44
313396XD0	05/22/20	10/09/19	99.027	9.73
313396XH1	05/26/20	10/10/19	99.014	9.86
313396XJ7	05/27/20	10/17/19	99.052	9.48
313396XK4	05/28/20	10/17/19	99.048	9.52
313396XL2	05/29/20	10/11/19	99.005	9.95



Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313396XP3	06/01/20	09/26/19	98.817	11.83
313396XQ1	06/02/20	11/14/19	99.146	8.54
313396XR9	06/03/20	10/18/19	99.039	9.61
313396XS7	06/04/20	11/14/19	99.137	8.63
313396XT5	06/05/20	10/29/19	99.083	9.17
313396XW8	06/08/20	10/29/19	99.071	9.29
313396XX6	06/09/20	11/13/19	99.112	8.88
313396XY4	06/10/20	10/24/19	99.042	9.58
313396XZ1	06/11/20	08/22/19	98.693	13.07
313396YE7	06/16/20	03/17/20	99.967	0.33
313396YF4	06/17/20	08/29/19	98.698	13.02
313396YG2	06/18/20	11/14/19	99.078	9.22
313396YH0	06/19/20	10/31/19	99.046	9.54
313396YL1	06/22/20	11/18/19	99.078	9.22
313396YM9	06/23/20	11/06/19	99.042	9.58
313396YN7	06/24/20	11/13/19	99.048	9.52
313396YP2	06/25/20	11/21/19	99.084	9.16
313396YQ0	06/26/20	10/16/19	98.913	10.87
313396YT4	06/29/20	08/22/19	98.622	13.78
313396YU1	06/30/20	10/15/19	98.914	10.86
313396YV9	07/01/20	10/11/19	98.915	10.85
313396YW7	07/02/20	11/18/19	99.035	9.65
313396YX5	07/03/20	11/20/19	99.052	9.48
313396ZA4	07/06/20	11/13/19	98.997	10.03
313396ZB2	07/07/20	10/29/19	98.968	10.32
313396ZH9	07/13/20	01/09/20	99.228	7.72
313396ZJ5	07/14/20	01/09/20	99.223	7.77
313396ZM8	07/17/20	11/06/19	98.942	10.58
313396ZQ9	07/20/20	11/21/19	98.982	10.18
313396ZR7	07/21/20	11/22/19	98.992	10.08
313396ZS5	07/22/20	02/05/20	99.281	7.19
313396ZT3	07/23/20	11/06/19	98.917	10.83
313396ZU0	07/24/20	11/13/19	98.921	10.79
313396ZX4	07/27/20	11/13/19	98.908	10.92
313396ZY2	07/28/20	12/26/19	99.080	9.20
313396ZZ9	07/29/20	12/03/19	98.994	10.06
313396A29	07/30/20	11/14/19	98.899	11.01
313396A37	07/31/20	11/15/19	98.899	11.01
313396A60	08/03/20	11/08/19	98.857	11.43
313396A78	08/04/20	02/05/20	99.231	7.69
313396A86	08/05/20	12/03/19	98.961	10.39
313396A94	08/06/20	11/06/19	98.858	11.42
313396B28	08/07/20	11/12/19	98.857	11.43
313396B51	08/10/20	11/13/19	98.848	11.52
313396B69	08/11/20	12/06/19	98.980	10.20
313396B77	08/12/20	01/10/20	99.101	8.99
313396B85	08/13/20	11/13/19	98.836	11.64

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313396C43	08/17/20	01/09/20	99.091	9.09
313396C68	08/19/20	10/09/19	98.731	12.69
313396C76	08/20/20	11/07/19	98.796	12.04
313396C84	08/21/20	11/08/19	98.780	12.20
313396D34	08/24/20	11/20/19	98.842	11.58
313396D42	08/25/20	12/06/19	98.930	10.70
313396D59	08/26/20	12/18/19	98.936	10.64
313396D67	08/27/20	12/03/19	98.868	11.32
313396D75	08/28/20	11/06/19	98.767	12.33
313396E25	08/31/20	10/31/19	98.763	12.37
313396E33	09/01/20	09/10/19	98.463	15.37
313396E41	09/02/20	01/10/20	99.017	9.83
313396E58	09/03/20	01/14/20	99.026	9.74
313396E66	09/04/20	04/20/20	99.954	0.46
313396F57	09/11/20	04/30/20	99.963	0.37
313396F81	09/14/20	04/30/20	99.962	0.38
313396F99	09/15/20	06/29/20	99.971	0.29
313396G31	09/17/20	11/25/19	98.754	12.46
313396G49	09/18/20	12/12/19	98.821	11.79
313396G72	09/21/20	12/13/19	98.813	11.87
313396G80	09/22/20	12/12/19	98.805	11.95
313396G98	09/23/20	12/13/19	98.805	11.95
313396H22	09/24/20	12/13/19	98.800	12.00
313396H30	09/25/20	11/13/19	98.662	13.38
313396H63	09/28/20	12/10/19	98.787	12.13
313396H89	09/30/20	05/11/20	99.961	0.39
313396H97	10/01/20	11/18/19	98.675	13.25
313396J20	10/02/20	02/18/20	99.076	9.24
313396J53	10/05/20	01/10/20	98.879	11.21
313396J61	10/06/20	01/15/20	98.896	11.04
313396J79	10/07/20	01/10/20	98.871	11.29
313396J87	10/08/20	01/29/20	98.967	10.33
313396J95	10/09/20	01/09/20	98.874	11.26
313396K51	10/13/20	01/17/20	98.875	11.25
313396L35	10/19/20	01/10/20	98.825	11.75
313396L43	10/20/20	01/28/20	98.921	10.79
313396L50	10/21/20	01/10/20	98.816	11.84
313396L68	10/22/20	02/05/20	98.953	10.47
313396L76	10/23/20	01/14/20	98.825	11.75
313396M26	10/26/20	01/10/20	98.796	12.04
313396M34	10/27/20	01/09/20	98.800	12.00
313396M42	10/28/20	01/10/20	98.787	12.13
313396M59	10/29/20	02/05/20	98.925	10.75
313396M67	10/30/20	01/21/20	98.825	11.75
313396M91	11/02/20	02/06/20	98.909	10.91
313396N25	11/03/20	07/08/20	99.961	0.39
313396N33	11/04/20	02/20/20	98.961	10.39

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
313396N41	11/05/20	02/12/20	98.925	10.75
313396N58	11/06/20	02/13/20	98.925	10.75
313396N82	11/09/20	02/10/20	98.904	10.96
313396N90	11/10/20	07/08/20	99.958	0.42
313396P31	11/12/20	01/23/20	98.787	12.13
313396P98	11/18/20	04/03/20	99.930	0.70
313396Q30	11/20/20	02/14/20	98.880	11.20
313396Q63	11/23/20	02/20/20	98.892	11.08
313396Q89	11/25/20	02/24/20	98.953	10.47
313396R21	11/27/20	02/18/20	98.868	11.32
313396R54	11/30/20	02/11/20	98.828	11.72
313396R62	12/01/20	02/27/20	99.035	9.65
313396T60	12/17/20	04/06/20	99.922	0.78
313396U27	12/21/20	06/18/20	99.933	0.67

## Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2020

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
31315KRG7	01/02/20	06/05/19	98.699	13.01
31315KRH5	01/03/20	01/02/20	99.997	0.03
31315KRL6	01/06/20	12/12/19	99.893	1.07
31315KRM4	01/07/20	12/23/19	99.937	0.63
31315KRN2	01/08/20	12/26/19	99.947	0.53
31315KRP7	01/09/20	12/27/19	99.947	0.53
31315KRQ5	01/10/20	01/09/20	99.996	0.04
31315KRT9	01/13/20	01/06/20	99.972	0.28
31315KRU6	01/14/20	10/10/19	99.557	4.43
31315KRV4	01/15/20	05/09/19	98.369	16.31
31315KRW2	01/16/20	12/30/19	99.928	0.72
31315KRX0	01/17/20	01/18/19	97.452	25.48
31315KSB7	01/21/20	02/13/19	97.654	23.46
31315KSC5	01/22/20	11/21/19	99.730	2.70
31315KSD3	01/23/20	11/21/19	99.725	2.75
31315KSE1	01/24/20	12/30/19	99.893	1.07
31315KSH4	01/27/20	04/24/19	98.178	18.22
31315KSJ0	01/28/20	12/03/19	99.753	2.47
31315KSK7	01/29/20	01/29/19	97.450	25.50
31315KSL5	01/30/20	02/08/19	97.562	24.38
31315KSM3	01/31/20	01/23/20	99.967	0.33
31315KSQ4	02/03/20	06/24/19	98.818	11.82
31315KSR2	02/04/20	02/03/20	99.996	0.04
31315KSS0	02/05/20	01/24/20	99.950	0.50
31315KST8	02/06/20	02/05/20	99.996	0.04
31315KSU5	02/07/20	02/06/20	99.996	0.04
31315KSX9	02/10/20	01/07/20	99.858	1.42
31315KSY7	02/11/20	01/24/20	99.925	0.75
31315KSZ4	02/12/20	02/11/20	99.996	0.04
31315KTA8	02/13/20	02/04/20	99.963	0.37
31315KTB6	02/14/20	02/28/19	97.602	23.98
31315KTF7	02/18/20	03/05/19	97.599	24.01
31315KTG5	02/19/20	02/18/20	99.996	0.04
31315KTH3	02/20/20	01/28/20	99.903	0.97
31315KTJ9	02/21/20	02/07/20	99.943	0.57
31315KTM2	02/24/20	02/21/20	99.988	0.12
31315KTN0	02/25/20	01/23/20	99.860	1.40
31315KTP5	02/26/20	01/29/20	99.882	1.18
31315KTQ3	02/27/20	06/07/19	98.506	14.94
31315KTR1	02/28/20	04/09/19	97.883	21.17
31315KTU4	03/02/20	02/20/20	99.954	0.46
31315KTV2	03/03/20	03/02/20	99.996	0.04
31315KTW0	03/04/20	12/04/19	99.606	3.94
31315KTX8	03/05/20	02/04/20	99.871	1.29
31315KTY6	03/06/20	03/05/20	99.997	0.03
31315KUB4	03/09/20	03/06/20	99.992	0.08
31315KUC2	03/10/20	03/09/20	99.997	0.03

Section III-F  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
31315KUD0	03/11/20	03/04/20	99.977	0.23
31315KUE8	03/12/20	02/11/20	99.872	1.28
31315KUF5	03/13/20	03/12/20	99.997	0.03
31315KUJ7	03/16/20	03/04/20	99.961	0.39
31315KUK4	03/17/20	02/28/20	99.928	0.72
31315KUL2	03/18/20	03/17/20	99.999	0.01
31315KUM0	03/19/20	03/20/19	97.536	24.64
31315KUN8	03/20/20	12/11/19	99.574	4.26
31315KUR9	03/23/20	09/18/19	99.023	9.77
31315KUT5	03/25/20	09/20/19	99.023	9.77
31315KUU2	03/26/20	02/25/20	99.870	1.30
31315KUV0	03/27/20	09/23/19	99.024	9.76
31315KVA5	04/01/20	08/02/19	98.674	13.26
31315KVB3	04/02/20	10/08/19	99.174	8.26
31315KVC1	04/03/20	03/06/20	99.928	0.72
31315KVF4	04/06/20	03/09/20	99.936	0.64
31315KVH0	04/08/20	03/16/20	99.971	0.29
31315KVQ0	04/15/20	01/09/20	99.588	4.12
31315KVS6	04/17/20	03/06/20	99.908	0.92
31315KVX5	04/22/20	01/22/20	99.607	3.93
31315KVZ0	04/24/20	01/22/20	99.598	4.02
31315KWD8	04/28/20	04/30/19	97.639	23.61
31315KWF3	04/30/20	06/06/19	98.049	19.51
31315KWG1	05/01/20	08/02/19	98.544	14.56
31315KWK2	05/04/20	02/04/20	99.610	3.90
31315KWM8	05/06/20	11/01/19	99.216	7.84
31315KWP1	05/08/20	05/10/19	97.690	23.10
31315KWW6	05/15/20	02/18/20	99.625	3.75
31315KXB1	05/20/20	05/23/19	97.686	23.14
31315KXD7	05/22/20	04/20/20	99.993	0.07
31315KXH8	05/26/20	08/21/19	98.644	13.56
31315KXL9	05/29/20	06/05/19	98.026	19.74
31315KXP0	06/01/20	06/20/19	98.188	18.12
31315KXT2	06/05/20	03/05/20	99.824	1.76
31315KXW5	06/08/20	05/01/20	99.992	0.08
31315KYA2	06/12/20	06/03/20	99.998	0.02
31315KYD6	06/15/20	06/19/19	97.979	20.21
31315KYH7	06/19/20	03/10/20	99.871	1.29
31315KYL8	06/22/20	03/12/20	99.867	1.33
31315KYN4	06/24/20	05/12/20	99.989	0.11
31315KYP9	06/25/20	08/23/19	98.508	14.92
31315KYT1	06/29/20	02/25/20	99.479	5.21
31315KYU8	06/30/20	12/30/19	99.212	7.88
31315KYV6	07/01/20	02/27/20	99.510	4.90
31315KYW4	07/02/20	01/02/20	99.216	7.84
31315KZA1	07/06/20	06/05/20	99.990	0.10
31315KZC7	07/08/20	06/10/20	99.990	0.10

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(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
31315KZD5	07/09/20	06/30/20	99.998	0.02
31315KZE3	07/10/20	06/25/20	99.996	0.04
31315KZH6	07/13/20	07/01/20	99.997	0.03
31315KZK9	07/15/20	07/30/19	98.099	19.01
31315KZM5	07/17/20	03/12/20	99.843	1.57
31315KZQ6	07/20/20	07/31/19	98.087	19.13
31315KZR4	07/21/20	06/30/20	99.994	0.06
31315KZS2	07/22/20	07/09/20	99.997	0.03
31315KZU7	07/24/20	10/15/19	98.758	12.42
31315KZX1	07/27/20	06/18/20	99.986	0.14
31315KZZ6	07/29/20	03/25/20	99.930	0.70
31315KA26	07/30/20	07/24/20	99.999	0.01
31315KA34	07/31/20	08/09/19	98.275	17.25
31315KA67	08/03/20	07/24/20	99.998	0.02
31315KA83	08/05/20	07/01/20	99.988	0.12
31315KA91	08/06/20	07/27/20	99.998	0.02
31315KB25	08/07/20	07/20/20	99.995	0.05
31315KB58	08/10/20	07/17/20	99.993	0.07
31315KB66	08/11/20	07/27/20	99.997	0.03
31315KB74	08/12/20	07/24/20	99.996	0.04
31315KB90	08/14/20	05/05/20	99.969	0.31
31315KC40	08/17/20	07/24/20	99.994	0.06
31315KC57	08/18/20	07/21/20	99.992	0.08
31315KC65	08/19/20	08/06/20	99.997	0.03
31315KC73	08/20/20	07/24/20	99.993	0.07
31315KC81	08/21/20	02/24/20	99.252	7.48
31315KD31	08/24/20	08/06/20	99.997	0.03
31315KD49	08/25/20	07/14/20	99.987	0.13
31315KD64	08/27/20	08/11/20	99.997	0.03
31315KD72	08/28/20	07/20/20	99.988	0.12
31315KE22	08/31/20	08/12/20	99.996	0.04