

SECTION I-A

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after May 27, 1969, and before January 1, 1985. Debt instruments which matured or were entirely called before 2017 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/17	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2017 1st	2017 2nd	2018 2nd	-----	
							Period	2018 1st	Period	2017	2018
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	730.21	0.210791	0.232575	0.256609	78.77	86.91
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	553.01	0.154193	0.169512	0.186353	57.66	63.39

SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2017 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.133261	0.133106	0.132948	0.132785	0.132583	47.89	47.77
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4730		0.150743	0.153952	0.157232	0.160587	0.163999	55.62	58.02
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	22.78	0.013408					1.61	
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19	98.500	4.375	4.6881	8.98	0.007746	0.007928	0.008114	0.008304	0.008498	2.88	3.02
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025152	0.025149	0.025145	0.025141	0.025137	9.05	9.05
Argentina, Republic	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8670	32.70	0.012685	0.013502	0.014370	0.015295	0.016279	4.98	5.65
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.436206	0.290875	0.147112			128.86	24.86
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	0.000	N/A		0.605943	0.603742	0.608256	0.606209	0.610915	220.80	221.67
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1754	16.01	0.016996	0.017351	0.017713	0.018083	0.018460	6.30	6.57
Banco de Galicia	059538AR9	07/19/16	07/19/26	100.000	VARIES	8.7499	39.37	0.243053	0.243660	0.244295	0.244956	0.245647	87.81	88.28
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710		0.133102					6.79	
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.157083	0.156779	0.156531	0.156275	0.155972	56.44	56.25
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0918		0.142206					14.50	
Bank of America Corp.	06048WBQ2	05/03/10	05/03/17	100.000	VARIES	5.0200		0.139444					17.01	
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8506		0.135321					16.51	
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5514		0.134242	0.134749	0.135269	0.135804	0.136353	48.45	48.83
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2406		0.147564	0.147406	0.147122	0.146829	0.146496	53.08	52.89
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5092		0.141146	0.141448	0.141759	0.142078	0.142406	50.87	51.10
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5310		0.155821	0.155640	0.155315	0.154982	0.154634	56.06	55.85
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.149974	0.150237	0.150509	0.150788	0.151075	54.13	54.33
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.154798	0.155003	0.155213	0.155430	0.155653	55.77	55.92
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.139185	0.139448	0.139718	0.139996	0.140280	50.23	50.43
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4230		0.008148	0.008246	0.008346	0.008447	0.008550	2.98	3.05
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826		0.007674	0.007762				1.76	
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3835		0.008426	0.008526	0.008628	0.008730	0.008834	3.08	3.15
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.013852	0.014032	0.014214	0.014398	0.014584	5.06	5.19
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	VARIES	5.0520		0.140333	0.140333	0.140333	0.140333	0.140333	50.52	50.52
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3199		0.138291	0.138524	0.138762	0.139007	0.139258	49.87	50.05
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4734		0.014687	0.014868	0.015052	0.015238	0.015427	5.36	5.49
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6605		0.015256	0.015459	0.015665	0.015873	0.016084	5.57	5.72
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.010659	0.010790	0.010923	0.011058	0.011194	3.89	3.98
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6494		0.015236	0.015437	0.015642	0.015849	0.016059	5.56	5.71
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2017		0.132219	0.132522	0.132833	0.133153	0.133480	47.70	47.93
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6999		0.146166	0.146456	0.146754	0.147061	0.147376	52.70	52.91
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.013626	0.013800	0.013976	0.014154	0.014335	4.95	5.08
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4292		0.019399	0.019635	0.019873	0.020115	0.020359	7.05	7.22
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9847		0.009873	0.009971	0.010070	0.010170	0.010271	3.58	3.65

SECTION I-B

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.010258	0.010391	0.010525	0.010661	0.010799	3.72	3.82
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.151437	0.151786	0.152146	0.152516	0.152898	54.59	54.85
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.010175	0.010307	0.010441	0.010577	0.010714	3.69	3.79
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1717		0.136514	0.136682	0.136855	0.137033	0.137214	49.23	49.36
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149545	0.149595	0.149647	0.149701	0.149756	53.86	53.90
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000		0.155280					4.50	
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152598	0.152640	0.152684	0.152729	0.152775	54.95	54.99
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.158905	0.159034	0.159166	0.159303	0.159444	57.26	57.36
Bank of America Corp.	06048WFGJ4	03/04/11	03/04/31	100.000	VARIES	5.6399		0.149438	0.149603	0.149772	0.149945	0.150124	53.87	53.99
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2650		0.145641	0.145702	0.145764	0.145828	0.145894	52.46	52.50
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.141501	0.141318	0.141131	0.140938	0.140741	50.87	50.73
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2102		0.145576	0.145491	0.145404	0.145315	0.145223	52.38	52.31
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	2.3129		0.009591	0.009702	0.009814	0.009927	0.010042	3.49	3.57
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.148981	0.148916	0.148850	0.148783	0.148713	53.61	53.56
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1375		0.134357	0.134555	0.134757	0.134965	0.135178	48.42	48.56
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.060837	0.060975	0.061115	0.061256	0.061399	21.93	22.03
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8974		0.135893	0.135903	0.135913	0.135923	0.135933	48.92	48.93
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5242		0.144917	0.145112	0.145314	0.145520	0.145733	52.21	52.35
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1062		0.141931	0.141922	0.141914	0.141905	0.141896	51.09	51.08
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3483		0.015069	0.015246	0.015425	0.015606	0.015790	5.46	5.59
Bank of America Corp.	06048WQG7	07/14/11	07/14/31	100.000	VARIES	5.5582		0.145658	0.145848	0.146044	0.146245	0.146452	52.54	52.68
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142425	0.142459	0.142494	0.142529	0.142566	51.29	51.32
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3900		0.144227	0.144438	0.144654	0.144877	0.145105	52.03	52.19
Bank of America Corp.	06048WGX7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.137975	0.138167	0.138364	0.138566	0.138774	49.76	49.90
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7457		0.131454	0.131476	0.131499	0.131523	0.131547	47.33	47.35
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.130616	0.130822	0.131034	0.131251	0.131473	47.11	47.27
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3142		0.137690	0.137910	0.138136	0.138369	0.138607	49.65	49.81
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9880		0.157489	0.157675	0.157867	0.158064	0.158268	56.75	56.89
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8093		0.153832	0.153985	0.154143	0.154306	0.154474	55.45	55.57
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1904		0.141850	0.141900	0.141951	0.142003	0.142057	51.09	51.13
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.149486	0.149613	0.149744	0.149878	0.150016	53.87	53.96
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816		0.145988	0.146062	0.146138	0.146215	0.146295	52.58	52.64
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652		0.137292	0.137425	0.137561	0.137701	0.137844	49.47	49.57
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4874		0.146085	0.146246	0.146412	0.146583	0.146758	52.64	52.77
Bank of America Corp.	06048WLX6	05/04/12	05/04/32	100.000	VARIES	5.6986		0.150396	0.150558	0.150725	0.150896	0.151073	54.19	54.31
Bank of America Corp.	06048WMF4	05/17/12	05/17/17	100.000	VARIES	2.0468		0.015860					2.16	
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0566		0.009812	0.009913	0.010015	0.010118	0.010222	3.58	3.65
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065		0.101156	0.102777	0.104425	0.106099		37.13	24.42
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6066		0.008923	0.008994	0.009067	0.009139	0.009213	3.23	3.28
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4139		0.037780	0.037899	0.038020	0.038142	0.038264	13.63	13.71
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.132118	0.132249	0.132383	0.132521	0.132662	47.63	47.73
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8453		0.128045	0.128172	0.128301	0.128433	0.128569	46.16	46.25

SECTION I-B

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

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

** These calculations may be revised.

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								-----	-----	-----	-----	-----	-----	-----
Barclays Bank PLC	06738KU33	03/06/12	03/06/17	100.000	0.000	2.8900		0.091344					5.94	
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9800		0.134618	0.137297				36.56	
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.132738	0.133534	0.134351	0.135189	0.136050	48.08	48.67
Barclays Bank PLC	06738KW98	05/09/12	04/14/17	100.000	0.000	2.0400		0.061999					6.39	
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9900		0.135084	0.137779				37.23	
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.115569	0.114637	0.117526	0.116606	0.119574	42.13	42.85
BARCLAYS BANK PLC	06739FJA0	12/18/15	12/19/22	100.000	0.125	2.3109	24.09	0.065606	0.066323	0.067050	0.067784	0.068527	23.76	24.29
BARCLAYS BANK PLC	06739FJF9	03/11/16	03/13/23	100.000	0.125	2.2608	18.29	0.063478	0.064156	0.064842	0.065536	0.066237	23.12	23.62
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.133544	0.134398	0.135274	0.136337	0.137426	48.39	49.09
Barclays Bank PLC	06740AC49	09/30/13	09/27/19	100.000	0.000	2.5800		0.076950	0.076672	0.078948	0.078663	0.080998	28.23	28.96
Barclays Bank PLC	06740AE21	10/31/13	10/30/19	100.000	0.000	2.5111		0.074344	0.074867	0.076223	0.076758	0.078149	27.35	28.04
Barclays Bank PLC	06740AF38	11/29/13	11/26/19	100.000	0.000	2.5599		0.076308	0.076025	0.078274	0.077983	0.080291	27.87	28.59
Barclays Bank PLC	06740AH69	12/30/13	12/27/19	100.000	0.000	2.8199		0.084240	0.084960	0.086632	0.087373	0.089092	30.89	31.77
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775		0.077756	0.080103	0.079852	0.082262	0.082004	29.07	29.86
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIES	3.2529		0.093474	0.092224	0.093716	0.092152	0.093394	33.92	33.88
Barclays Bank PLC	06740AWF2	10/31/12	10/30/19	100.000	0.000	2.2609		0.067952	0.068345	0.069497	0.069898	0.071077	24.97	25.54
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1583		0.063222	0.064963	0.064594	0.066373	0.065995	23.57	24.08
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0500		0.060483	0.060769	0.061729	0.062021	0.063001	22.21	22.67
Barclays Bank PLC	06740AZZ5	07/31/13	07/30/19	100.000	0.000	2.6012		0.076376	0.078652	0.078376	0.080711	0.080428	28.60	29.35
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2500		0.064629	0.065356	0.066091	0.066835	0.067587	23.61	24.15
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9968		0.165070					23.61	
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514		0.124125					8.56	
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	VARIES	4.3945		0.123940					3.22	
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5813		0.127653					4.72	
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9700		0.190001	0.194722	0.199561			69.30	34.92
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7052		0.167027					29.06	
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0547		0.151224	0.150127	0.149002	0.147753	0.146473	53.85	52.97
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9296		0.105784	0.105773	0.105761	0.106462	0.107180	38.08	38.25
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6632		0.104631	0.103206				23.29	
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6824		0.135058	0.134689	0.134312	0.133740	0.133154	48.53	48.21
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8101		0.130584	0.133802	0.135606	0.138949		48.88	33.15
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4380		0.106337	0.106769	0.107212	0.107898	0.108599	38.45	38.87
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.126535	0.125831	0.125112	0.124378	0.123628	45.25	44.72
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3901		0.115202	0.117155				31.23	
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.107039	0.108461				30.44	
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.125510	0.126037	0.126578	0.127647	0.128744	45.28	45.76
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6203		0.129070	0.129188	0.129307	0.129430	0.129555	46.50	46.59
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7399		0.107645	0.107879	0.108119	0.109067	0.110037	38.84	39.27
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6600		0.170698	0.174675	0.178745	0.182910		62.26	62.95
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6600		0.170698	0.174675	0.178745	0.182910		62.26	62.95
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6003		0.123050	0.123952	0.124879	0.126582	0.128333	44.46	45.27
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9825		0.143657	0.143506	0.143143	0.142770	0.142190	51.60	51.31

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Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.133856	0.134274	0.134703	0.135145	0.135822	48.39	48.74
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7400		0.081469	0.082585	0.083716	0.084863	0.086026	29.62	30.44
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8400		0.083465	0.084650	0.085852	0.087071	0.088308	30.64	31.51
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.8000		0.082226	0.083377	0.084544	0.085728	0.086928	30.12	30.97
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.2000		0.102565	0.104206	0.105874			37.60	6.78
Barclays Bank PLC	06741RGQ8	04/18/13	04/18/30	100.000	VARIES	3.0513		0.087810	0.088091	0.088375	0.088664	0.088851	31.70	31.90
Barclays Bank PLC	06741T2A4	11/29/13	11/29/18	100.000	0.000	2.1200		0.062735	0.063400	0.064072	0.064751		22.75	21.14
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIES	4.3876		0.096290	0.093769	0.091194	0.091235	0.091278	34.17	32.84
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIES	4.2827		0.098517	0.096339	0.094114	0.094346	0.094582	35.06	33.92
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0797		0.095055	0.092019	0.092003	0.088956	0.090612	33.76	32.85
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532		0.097789	0.094051	0.090236	0.086341	0.082366	33.83	31.05
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4337		0.103237	0.104891	0.106572	0.108283	0.110022	37.85	39.08
Barclays Bank PLC	06741TEH6	08/20/12	08/22/17	100.000	0.000	2.7100		0.083848	0.084984				19.57	
Barclays Bank PLC	06741TFL6	10/30/12	10/30/17	100.000	0.000	1.7610		0.052469	0.052931				15.77	
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.081784	0.082867	0.083965	0.085078	0.086205	29.86	30.65
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.097535	0.099092	0.100673	0.102280	0.103913	35.71	36.86
Barclays Bank PLC	06741TM79	09/27/13	09/27/19	100.000	0.000	2.7613		0.083279	0.084428	0.085594	0.086776	0.087974	30.40	31.25
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.060301	0.059203	0.059718	0.060891	0.062087	21.45	21.95
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9300		0.059958	0.059008	0.059718	0.060891	0.062088	21.39	21.93
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5338		0.078042	0.075581	0.075381	0.075178	0.074972	27.43	27.07
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.065008	0.065713	0.066426	0.067147	0.067875	23.62	24.13
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.076959	0.073510	0.072874	0.072226	0.071565	26.79	26.02
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.063992	0.063716	0.064436	0.065486	0.066552	23.01	23.49
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.057023	0.055944	0.056163	0.057123	0.058100	20.28	20.50
Barclays Bank PLC	06741TV38	10/31/13	10/31/18	100.000	0.000	2.1200		0.062734	0.063399	0.064071	0.064750		22.79	19.28
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.057715	0.056619	0.056856	0.057854	0.058869	20.55	20.71
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.067517	0.063426	0.063275	0.063121	0.062964	23.51	22.75
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.092238	0.093618	0.095019	0.096440	0.097883	33.46	34.47
BARCLAYS BANK PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9327	104.32	0.088266	0.089459	0.090669	0.091896	0.093142	32.35	33.24
BARCLAYS BANK PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9848	122.04	0.082228	0.078746	0.076647	0.075691	0.075670	28.10	27.27
BARCLAYS BANK PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIES	4.2320	123.59	0.081564	0.077533	0.074705	0.072871	0.071855	27.70	26.18
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.108977	0.110791	0.112637	0.114515	0.116427	40.11	41.46
Barclays Bank PLC	06741U2A1	12/31/15	12/31/21	100.000	0.000	2.5800		0.073528	0.074476	0.075437	0.076410	0.077396	26.64	27.33
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.087197	0.088461	0.089744	0.091045	0.092365	31.62	32.54
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516		0.077360	0.073633	0.069841	0.065983	0.065846	26.68	24.18
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29	100.000	VARIES	3.9399		0.096052	0.095159	0.094249	0.093321	0.093568	34.31	33.72
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4912		0.100041	0.100285	0.100310	0.100336	0.100221	36.08	36.11
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8795		0.091595	0.088957	0.086268	0.083526	0.083329	32.33	30.47
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226		0.092684	0.089146	0.085541	0.081867	0.078122	31.64	29.00
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8919		0.094510	0.092684	0.090822	0.088924	0.086989	33.14	31.78
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8200		0.082839	0.084007	0.085191	0.086393	0.087611	30.39	31.25
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIES	3.7703		0.095631	0.094219	0.092780	0.091314	0.089821	33.82	32.77

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

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

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

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

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIES	4.5064		0.112911	0.112713	0.112511	0.112304	0.112093	40.59	40.44
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIES	4.0094		0.099918	0.098686	0.097429	0.096148	0.094840	35.60	34.69
Citigroup Inc.	1730T02E8	10/31/14	05/01/20	100.000	0.000	2.5468		0.074424	0.075372	0.076331	0.077303	0.078288	27.08	27.77
Citigroup Inc.	1730T02F3	10/31/14	10/31/34	100.000	VARIES	4.7455		0.122607	0.121536	0.120440	0.119317	0.118168	43.81	43.02
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIES	4.2546		0.104163	0.102418	0.100635	0.098815	0.096956	37.06	35.77
Citigroup Inc.	1730T02X6	11/26/14	11/26/29	100.000	VARIES	4.1216		0.107555	0.106972	0.106377	0.105770	0.105151	38.57	38.14
Citigroup Inc.	1730T03C1	11/28/14	05/29/20	100.000	0.000	2.6205		0.076687	0.077691	0.078709	0.079741	0.080785	27.85	28.59
Citigroup Inc.	1730T03G2	12/01/14	12/02/19	100.000	0.000	2.4381		0.071093	0.071960	0.072837	0.073725	0.074624	25.80	26.43
Citigroup Funding, Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIES	4.3208		0.112354	0.111327	0.110277	0.110833	0.111401	40.26	39.80
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8404		0.082316	0.083485	0.084671	0.085873	0.087093	30.20	31.06
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIES	3.9694		0.102549	0.101533	0.100496	0.099439	0.101209	36.42	36.10
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8404		0.082316	0.083485	0.084671	0.085873	0.087093	30.20	31.06
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.063771	0.063431	0.065202	0.064855	0.066666	23.39	23.92
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.063771	0.063431	0.065202	0.064855	0.066666	23.39	23.92
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9238		0.084830	0.086070	0.087328	0.088605	0.089900	30.99	31.90
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9238		0.084830	0.086070	0.087328	0.088605	0.089900	30.99	31.90
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIES	3.1775		0.091124	0.091578	0.091611	0.091644	0.091585	32.93	32.98
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171		0.081607	0.082756	0.083922	0.085104	0.086302	29.81	30.66
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7395		0.079261	0.080347	0.081447	0.082563	0.083694	28.87	29.66
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7395		0.079261	0.080347	0.081447	0.082563	0.083694	28.87	29.66
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIES	2.3818		0.065414	0.065160	0.064902	0.064642	0.064742	23.47	23.31
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIES	4.1098		0.106553	0.105721	0.104871	0.104004	0.103541	38.11	37.52
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6765		0.109916	0.106984	0.103984	0.103690	0.103389	38.63	37.34
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.109364	0.107838	0.106278	0.106442	0.106610	38.95	38.30
Citigroup Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.110349	0.108385	0.106375	0.106370	0.106365	39.13	38.29
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3200	132.73	0.050046	0.051878	0.053777	0.055745	0.057785	18.52	19.90
Citigroup Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0136		0.099511	0.098059	0.096578	0.097104	0.097640	35.42	34.91
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8404		0.156853	0.156922	0.156994	0.157068	0.157144	56.50	56.55
Citigroup Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7621		0.115297	0.112518	0.109674	0.109227	0.108769	40.73	39.36
Citigroup Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.114234	0.112196	0.110110	0.110261	0.110415	40.61	39.68
Citigroup Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351		0.104402	0.102435	0.100427	0.098374	0.098479	36.63	35.49
Citigroup Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6111		0.108170	0.105127	0.102013	0.098828	0.098639	37.46	35.64
Citigroup Inc.	1730T0F38	01/31/14	08/01/19	100.000	0.000	2.5874		0.076649	0.077641	0.078645	0.079663	0.080693	28.07	28.80
Citigroup Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7124		0.113433	0.111621	0.109767	0.107869	0.108428	40.03	39.00
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1832		0.203482	0.204665	0.205897	0.207180	0.208515	73.62	74.52
Citigroup Inc.	1730T0H36	02/28/14	08/29/19	100.000	0.000	2.6154		0.076254	0.077676	0.078261	0.079720	0.080322	28.34	29.09
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9942		0.140020	0.140200	0.140540	0.140891	0.141252	50.47	50.70
Citigroup Inc.	1730T0J83	02/28/14	02/28/19	100.000	VARIES	1.6995		0.045935	0.045293	0.046247	0.045694	0.046699	16.69	16.83
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3516		0.151046	0.150702	0.150351	0.149990	0.149647	54.31	54.06
Citigroup Inc.	1730T0K99	03/31/14	10/01/19	100.000	0.000	2.7121		0.080590	0.081683	0.082790	0.083913	0.085051	29.41	30.21
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7846		0.141295	0.140637	0.139737	0.138815	0.137747	50.57	49.92
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.019355	0.019597				4.94	

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4351		0.022569	0.022844	0.023122	0.023404	0.023689	8.21	8.41
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5365		0.025025	0.025343	0.025664	0.025990	0.026319	9.10	9.33
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1246		0.130103	0.130407	0.130720	0.131040	0.131368	46.92	47.14
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7109		0.130743	0.130668	0.130591	0.130492	0.130390	47.05	46.99
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5699		0.124315	0.125122	0.125952	0.126805	0.127681	44.98	45.59
Citigroup Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3743		0.107036	0.105923	0.104787	0.103625	0.103992	38.12	37.44
Citigroup Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6422		0.112911	0.111138	0.109324	0.107469	0.107784	40.00	38.88
Citigroup Inc.	1730T0L49	03/10/14	03/10/19	100.000	VARIES	1.8994		0.051601	0.051705	0.051942	0.052181	0.052469	18.63	18.80
Citigroup Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152		0.112435	0.109522	0.106541	0.103490	0.103291	39.31	37.45
Citigroup Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141		0.091714	0.091721	0.091728	0.091735	0.091794	33.02	33.03
Citigroup Funding, Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460		0.079267	0.078146	0.077930	0.077711	0.078082	28.20	28.03
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2799		0.018872	0.019087	0.019305	0.019525	0.019748	6.85	7.01
Citigroup Inc.	1730T0M63	03/26/14	03/26/29	100.000	VARIES	4.3729		0.110429	0.108707	0.106948	0.105150	0.105164	39.11	38.01
Citigroup Inc.	1730T0M97	04/30/14	10/30/19	100.000	0.000	2.7618		0.082163	0.083297	0.084447	0.085614	0.086796	29.92	30.75
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0032		0.138849	0.138861	0.138875	0.138888	0.138902	49.99	50.00
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9785		0.017758	0.017933	0.018111	0.018290	0.018471	6.45	6.58
Citigroup Funding, Inc.	1730T0MQ9	06/29/11	06/27/18	100.000	0.000	3.9200		0.134777	0.137418	0.140112			49.02	24.66
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6546		0.129044	0.129070	0.129095	0.129122	0.129149	46.46	46.48
Citigroup Funding, Inc.	1730T0MU0	07/28/11	01/25/17	100.000	0.500	3.3820		0.108533					2.60	
Citigroup Inc.	1730T0N39	04/29/14	04/29/29	100.000	VARIES	4.2731		0.103977	0.102776	0.101550	0.100297	0.100626	37.07	36.28
Citigroup Inc.	1730T0N62	04/29/14	04/29/34	100.000	VARIES	4.5423		0.109734	0.107493	0.105201	0.102856	0.103038	38.82	37.32
Citigroup Funding, Inc.	1730T0NH8	08/30/11	02/24/17	100.000	0.500	3.8049		0.124661					6.61	
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3032		0.017028	0.016943	0.017422	0.017335	0.017826	6.25	6.39
Citigroup Funding, Inc.	1730T0NS4	09/29/11	09/27/17	100.000	0.500	4.1395		0.137942	0.140509				37.15	
Citigroup Inc.	1730T0P78	05/30/14	05/30/29	100.000	VARIES	4.1425		0.100176	0.098812	0.097420	0.096000	0.096146	35.73	34.78
Citigroup Inc.	1730T0P86	05/30/14	05/30/34	100.000	VARIES	4.4254		0.106175	0.103531	0.100829	0.098067	0.097911	37.58	35.71
Citigroup Funding, Inc.	1730T0PD5	10/28/11	10/27/17	100.000	0.500	3.9008		0.128474	0.130709				38.43	
Citigroup Funding, Inc.	1730T0QC6	11/28/11	11/28/17	100.000	0.500	4.2510		0.142475	0.145208				47.08	
Citigroup Inc.	1730T0R50	06/18/14	06/18/34	100.000	VARIES	4.4513		0.107337	0.105166	0.102947	0.100678	0.101249	38.19	36.63
Citigroup Inc.	1730T0R76	06/27/14	06/27/34	100.000	VARIES	4.4526		0.108283	0.106794	0.105272	0.103716	0.103792	38.70	37.61
Citigroup Inc.	1730T0R92	07/02/14	01/02/20	100.000	0.000	2.5296		0.073891	0.074825	0.075772	0.076730	0.077700	27.11	27.80
Citigroup Inc.	1730T0RN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.077582	0.076781	0.075967	0.075140	0.075285	27.59	27.11
Citigroup Inc.	1730T0S67	06/19/14	06/19/19	100.000	VARIES	0.8120		0.009037	0.009074	0.009111	0.009148	0.009185	3.26	3.29
Citigroup Inc.	1730T0SE0	03/27/13	03/27/18	100.000	VARIES	0.8305		0.008189	0.008223	0.008257			2.96	0.71
Citigroup Inc.	1730T0SM2	04/29/13	04/29/33	100.000	VARIES	3.4970		0.084239	0.083882	0.083520	0.083151	0.083667	30.22	30.01
Citigroup Inc.	1730T0SX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007300	0.007352	0.007404	0.007456	0.007509	2.64	2.68
Citigroup Inc.	1730T0T41	06/19/14	12/19/17	100.000	VARIES	1.7691		0.048592	0.048807				16.95	
Citigroup Inc.	1730T0T58	06/27/14	06/27/34	100.000	VARIES	4.3618		0.107666	0.106962	0.106244	0.105509	0.105201	38.63	38.11
Citigroup Funding, Inc.	1730T0TK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.097941	0.097459	0.096966	0.096463	0.097320	35.14	34.83
Citigroup Inc.	1730T0TQ2	06/11/13	06/11/33	100.000	VARIES	4.2945		0.105145	0.104728	0.104303	0.103868	0.104464	37.76	37.47
Citigroup Inc.	1730T0TT6	06/28/13	06/28/33	100.000	VARIES	4.5398		0.107231	0.105579	0.106117	0.106668	0.107231	38.30	38.30
Citigroup Inc.	1730T0TZ2	06/27/13	06/27/33	100.000	VARIES	4.6405		0.113603	0.112274	0.112679	0.113094	0.113518	40.65	40.64

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

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										Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
				Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/17						----- 2017 2018			
Name of Issuer				CUSIP No.	Issue Date	Maturity Date			2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period			
Citigroup	Global	Markets	17324C2Z8	04/29/16	04/30/21	100.000	0.000	2.4478	16.51	0.068831	0.069673	0.070526	0.071389	0.072263	25.03	25.65
Citigroup	Global	Markets	17324C3D6	05/31/16	12/01/21	100.000	0.400	2.6323	15.45	0.073940	0.074766	0.075604	0.076453	0.077313	26.82	27.42
Citigroup	Global	Markets	17324C3E4	05/27/16	05/27/21	100.000	0.000	2.5425	15.14	0.071523	0.072432	0.073353	0.074285	0.075229	25.97	26.64
Citigroup	Global	Markets	17324C3Y0	07/05/16	01/03/22	100.000	0.400	2.3787	11.63	0.066075	0.066721	0.067383	0.068052	0.068729	24.14	24.62
Citigroup	Global	Markets	17324C3Z7	07/05/16	07/02/21	100.000	0.000	2.2351	10.93	0.062085	0.062767	0.063469	0.064178	0.064895	22.72	23.23
Citigroup	Global	Markets	17324C6F8	06/27/16	06/27/36	100.000	VARIABLE	4.1314	21.11	0.114171	0.113570	0.112956	0.112329	0.111894	40.99	40.55
Citigroup	Global	Markets	17324C6L5	08/30/16	08/30/21	100.000	0.000	2.1695	7.39	0.059602	0.059919	0.060902	0.061226	0.062231	21.97	22.45
Citigroup	Global	Markets	17324C6M3	08/02/16	02/02/22	100.000	0.300	2.3124	9.57	0.064233	0.064880	0.065534	0.066195	0.066864	23.43	23.91
Citigroup	Global	Markets	17324CA55	09/02/16	03/03/22	100.000	0.300	2.2650	7.49	0.062920	0.063538	0.064163	0.064796	0.065435	22.91	23.36
Citigroup	Global	Markets	17324CAQ9	09/30/16	03/31/22	100.000	0.250	2.2317	5.64	0.061992	0.062606	0.063227	0.063855	0.064490	22.54	22.99
Citigroup	Global	Markets	17324CDB7	11/02/16	05/03/22	100.000	0.250	2.4155	3.96	0.067101	0.067828	0.068563	0.069307	0.070060	24.37	24.90
Citigroup	Global	Markets	17324CBN5	11/02/16	11/02/21	100.000	0.000	2.3120	3.79	0.064221	0.064964	0.065715	0.066474	0.067243	23.34	23.88
Citigroup	Global	Markets	17324CC53	11/28/16	05/26/22	100.000	0.250	2.7754	2.54	0.077094	0.078057	0.079044	0.080045	0.081059	28.00	28.71
Citigroup	Global	Markets	17324CCV6	12/13/16	12/13/46	100.000	VARIABLE	0.8469	0.23	0.012885	0.012940	0.012995	0.013050	0.013105	4.65	4.69
Citigroup	Global	Markets	17324CD29	12/28/16	06/27/22	100.000	0.500	3.0613	0.26	0.085036	0.086119	0.087224	0.088347	0.089487	30.82	31.61
Citigroup	Global	Markets	17324CD52	12/09/16	12/09/36	100.000	0.000	4.5664	2.79	0.126846	0.126173	0.125484	0.124780	0.124059	45.51	45.02
Citigroup	Global	Markets	17324CDA1	12/30/16	01/02/24	100.000	0.000	3.3300	0.09	0.092500	0.092517	0.094058	0.095624	0.097216	33.58	34.71
Citigroup	Global	Markets	17324CDP8	01/30/17	07/28/22	100.000	0.500	3.0985		0.086070	0.087175	0.088311	0.089464		28.66	31.94
Citigroup	Global	Markets	17324CDY9	01/31/17	01/31/24	100.000	0.000	3.3783			0.093840	0.095425	0.097037	0.098676	31.30	35.13
Citigroup	Global	Markets	17324CED4	02/16/17	02/16/27	100.000	VARIABLE	2.9107		0.014963	0.014523	0.014076	0.013623		4.65	5.03
Citigroup	Global	Markets	17324CEW2	02/28/17	08/26/22	100.000	0.750	2.9987		0.083298	0.084214	0.085164	0.086129		25.19	30.73
Citigroup	Global	Markets	17324CFE1	03/10/17	03/10/27	100.000	VARIABLE	2.9100			0.012389	0.012025	0.011655	0.011280	3.56	4.18
Citigroup	Global	Markets	17324CGS9	04/28/17	10/28/22	100.000	0.750	2.9296		0.081378	0.082265	0.083164	0.084077		19.83	29.89
Citigroup	Global	Markets	17324CHQ2	05/03/17	05/03/27	100.000	VARIABLE	2.7384		0.012177	0.011739	0.011296	0.010847		2.87	4.09
Citigroup	Global	Markets	17324CHX7	05/31/17	05/31/22	100.000	0.000	2.7124		0.075345	0.076367	0.077402	0.078452		15.93	27.74
Citigroup	Global	Markets	17324CHZ2	04/28/17	04/28/27	100.000	VARIABLE	2.7213			0.009258	0.008817	0.008370	0.007917	2.22	3.04
Citigroup	Global	Markets	17324CJ64	04/28/17	04/28/27	100.000	VARIABLE	2.8252		0.014922	0.014494	0.014060	0.013620		3.60	5.08
CITIGROUP	GLOBAL	MARKETS	17324CJF4	06/01/17	12/01/22	100.000	0.750	2.8210		0.078361	0.079173	0.079995	0.080830		16.48	28.70
Citigroup	Global	Markets	17324CJG2	05/15/17	05/15/37	100.000	5.695	4.4659		0.124054	0.123292	0.122512	0.121716		28.00	44.17
CITIGROUP	GLOBAL	MARKETS	17324CJR8	06/30/17	12/30/22	100.000	0.600	2.7880		0.077444	0.078291	0.079151	0.080022		14.02	28.34
CITIGROUP	GLOBAL	MARKETS	17324CKB1	07/06/17	07/06/27	100.000	VARIABLE	2.8475			0.016235	0.015766	0.015291		2.84	5.59
CITIGROUP	GLOBAL	MARKETS	17324CKF2	07/03/17	07/01/22	100.000	0.000	2.7294		0.075817	0.076840	0.077889			13.50	27.85
CITIGROUP	GLOBAL	MARKETS	17324CKS4	07/28/17	01/30/23	100.000	0.500	2.8926				0.080350	0.081324	0.082300	12.29	29.40
CITIGROUP	GLOBAL	MARKETS	17324CKX3	08/01/17	08/01/22	100.000	0.000	2.7885		0.077458		0.078538	0.079633		11.62	28.41
CITIGROUP	GLOBAL	MARKETS	17324CLA2	08/02/17	08/02/27	100.000	VARIABLE	2.7689			0.013998	0.013603	0.013203		2.09	4.85
CITIGROUP	GLOBAL	MARKETS	17324CLB0	09/01/17	03/03/23	100.000	0.500	2.7655				0.076818	0.077698	0.078580	9.22	28.02
CITIGROUP	GLOBAL	MARKETS	17324CLG9	09/01/17	09/01/22	100.000	0.000	2.6788		0.074410		0.075407	0.076417		8.93	27.21
CITIGROUP	GLOBAL	MARKETS	17324CLR5	08/17/17	08/17/27	100.000	VARIABLE	2.6967			0.014604	0.014202	0.013794		1.96	5.08
CITIGROUP	GLOBAL	MARKETS	17324CLU8	08/25/17	08/25/29	100.000	VARIABLE	2.5876			0.008129	0.007677	0.007219		1.02	2.73
CITIGROUP	GLOBAL	MARKETS	17324CMJ2	09/21/17	09/21/27	100.000	VARIABLE	2.7273			0.014619	0.014212	0.013800		1.46	5.11
CITIGROUP	GLOBAL	MARKETS	17324CZZ2	08/31/17	02/28/23	100.000	0.000	2.7931			0.077585	0.078657	0.079755		9.39	28.39
Citigroup	Global	Markets	17324PI56	05/05/16	11/03/23	100.000	0.000	2.9324	19.29	0.082636	0.083848	0.085077	0.086324	0.087590	30.11	31.00

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

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

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5008		0.012492	0.012906	0.013333	0.013775	0.014231	4.60	4.91
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	389.44	0.163726	0.168858				57.25	
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3995	370.85	0.156721	0.161736	0.166911	0.172252		57.49	58.38
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5594	352.99	0.150131	0.155055	0.160141	0.165393	0.170817	55.09	58.77
Cook County, IL	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	458.28	0.132594	0.136108	0.139714	0.143417		48.58	46.77
Cook County, Illinois	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	439.21	0.127837	0.131288	0.134833	0.138473	0.142212	46.85	49.42
Cook County, Illinois	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	418.21	0.122088	0.125415	0.128832	0.132343	0.135949	44.75	47.23
Cook County, Illinois	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	399.25	0.117246	0.120500	0.123843	0.127280	0.130812	42.99	45.41
Cook County, Illinois	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	380.30	0.112344	0.115517	0.118780	0.122136	0.125586	41.21	43.57
Cook County, Illinois	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	430.38	0.138471	0.142106				46.35	
Cook County, Illinois	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3101	411.53	0.132825	0.136351	0.139971	0.143688		48.67	46.86
Cook County, Illinois	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3601	392.60	0.127044	0.130449	0.133945	0.137535	0.141221	46.56	49.08
Cook County, Illinois	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	373.08	0.120854	0.124106	0.127444	0.130872	0.134393	44.29	46.71
Cook County, Illinois	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	356.45	0.116012	0.119184	0.122444	0.125793	0.129233	42.53	44.89
Cook County, Illinois	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	338.45	0.110326	0.113360	0.116478	0.119681	0.122972	40.45	42.70
Cook County Illinois	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5601	321.75	0.105210	0.108135	0.111141	0.114231	0.117406	38.58	40.75
Cook County Illinois	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6101	305.33	0.100100	0.102908	0.105795	0.108762	0.111813	36.71	38.80
Cook County, IL	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	440.68	0.158320	0.163109				53.11	
Cook County, IL	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	417.23	0.150249	0.154831	0.159553	0.164419		55.19	53.53
Cook County, IL	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1197	393.59	0.141870	0.146211	0.150685	0.155295	0.160047	52.12	55.36
Cook County, IL	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1497	371.42	0.134069	0.138191	0.142440	0.146820	0.151334	49.26	52.33
Cook County, IL	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1697	350.06	0.126477	0.130379	0.134401	0.138547	0.142821	46.47	49.38
Cook County, IL	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1997	329.98	0.119390	0.123091	0.126907	0.130841	0.134897	43.87	46.63
Cook County, IL	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2198	310.72	0.112530	0.116029	0.119638	0.123358	0.127194	41.35	43.97
Cook County, IL	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	292.57	0.106108	0.109424	0.112843	0.116369	0.120006	39.00	41.47
Cook County, IL	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	275.25	0.099919	0.103051	0.106282	0.109613	0.113050	36.73	39.06
Cook County, IL	215219HML	06/29/06	06/01/26	29.062	0.000	6.2997	267.04	0.097076	0.100134	0.103288	0.106542	0.109897	35.68	37.97
Cook County, IL	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	440.68	0.158320	0.163109				53.11	
Cook County, IL	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	417.23	0.150249	0.154831	0.159553	0.164419		55.19	53.53
Cook County, IL	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1197	393.59	0.141870	0.146211	0.150685	0.155295	0.160047	52.12	55.36
Cook County, IL SD # 155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	240.94	0.117804	0.121780	0.125889	0.130138	0.134529	43.37	46.34
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7994	225.88	0.110626	0.114387	0.118276	0.122297	0.126455	40.73	43.55
Cook County, IL SD#155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8494	211.55	0.103780	0.107334	0.111010	0.114811	0.118743	38.22	40.88
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	197.92	0.097257	0.100612	0.104083	0.107674	0.111388	35.82	38.34
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	185.01	0.091221	0.094414	0.097718	0.101138	0.104677	33.61	36.00
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0995	172.58	0.085378	0.088409	0.091547	0.094797	0.098162	31.47	33.74
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	166.55	0.082533	0.085483	0.088539	0.091704	0.094982	30.42	32.64
Cook County SD #162, IL	215291LH6	06/30/11	12/01/17	73.981	0.000	4.7495	218.11	0.125880	0.128869				42.08	
Cook County SD #162, IL	215291LJ2	06/30/11	12/01/18	69.321	0.000	4.9996	216.52	0.125817	0.128962	0.132186	0.135491		46.05	44.22
Cook County SD #162, IL	215291LK9	06/30/11	12/01/19	64.641	0.000	5.2495	213.36	0.124825	0.128101	0.131464	0.134914	0.138455	45.73	48.16
Cook County SD #162, IL	215291LL7	06/30/11	12/01/20	59.985	0.000	5.4995	208.76	0.122963	0.126344	0.129818	0.133388	0.137055	45.08	47.59
Cook County SD #162, IL	215291LM5	06/30/11	12/01/21	55.395	0.000	5.7496	202.86	0.120294	0.123753	0.127310	0.130970	0.134735	44.14	46.71

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
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Cook County SD #162, IL	215291LP8	06/30/11	12/01/23	47.270	0.000	6.1247	186.19	0.111527	0.114942	0.118462	0.122090	0.125829	40.97	43.52
Cook County SD #162, IL	215291LQ6	06/30/11	12/01/24	43.785	0.000	6.2495	176.55	0.106105	0.109421	0.112840	0.116366	0.120002	39.00	41.47
Cook County SD #162, IL	215291LT0	06/30/11	12/01/27	33.620	0.000	6.7497	148.32	0.090335	0.093383	0.096535	0.099793	0.103161	33.26	35.54
Cook County SD #162, IL	215291LU7	06/30/11	12/01/28	30.805	0.000	6.8747	138.86	0.084858	0.087775	0.090792	0.093913	0.097141	31.25	33.44
Cook County SD #162, IL	215291LV5	06/30/11	12/01/29	28.410	0.000	6.9497	129.71	0.079425	0.082185	0.085041	0.087996	0.091054	29.26	31.33
Cook County SD #162, IL	215291LW3	06/30/11	12/01/30	26.286	0.000	6.9997	121.04	0.074210	0.076808	0.079496	0.082278	0.085158	27.34	29.29
Carvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	590.36	0.178105	0.184213				65.22	
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9092	553.62	0.167542	0.173330	0.179318	0.185513		61.36	65.67
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	518.64	0.157445	0.162923	0.168593	0.174459		57.67	61.75
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9894	484.97	0.147500	0.152654	0.157989	0.163510		54.03	57.87
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0194	453.22	0.138097	0.142944	0.147961	0.153154		50.59	54.20
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	423.38	0.129326	0.133891	0.138617	0.143510		47.38	50.78
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	478.69	0.093907	0.095550				21.71	
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	478.69	0.093907	0.095550				21.71	
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	478.69	0.093907	0.095550				21.71	
Crawford CNTY, IL	224759EV8	10/30/14	12/01/17	113.034	VARIES	1.6510		0.047833	0.046852				15.61	
Crawford CNTY, IL	224759EW6	10/30/14	12/01/18	114.429	VARIES	2.0510		0.061081	0.060069	0.059047	0.058015		21.75	19.30
Crawford CNTY, IL	224759EX4	10/30/14	12/01/19	115.947	VARIES	2.4008		0.073116	0.072077	0.071025	0.069960	0.068882	26.07	25.31
Crawford CNTY, IL	224759EY2	10/30/14	12/01/20	99.160	VARIES	2.6504		0.073203	0.073253	0.073304	0.073355	0.073407	26.37	26.40
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIES	2.9004		0.080006	0.080058	0.080111	0.080165	0.080220	28.81	28.85
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23**	98.821	VARIES	3.1502		0.086686	0.086739	0.086793	0.086847	0.086902	31.22**	31.26
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373		0.055364	0.055900	0.056441	0.056988	0.057540	20.16	20.56
Credit Suisse USA, Inc.	22539TAB6	02/22/17	02/19/20	100.000	VARIES	1.7619			0.048940	0.049364	0.049799	0.050238	15.18	17.96
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	VARIES	3.6402		0.123295	0.125539	0.127824			44.83	21.86
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3161		0.038279	0.038531	0.038784	0.039039	0.039296	13.91	14.09
Credit Suisse USA, Inc.	22542DFE2	02/28/17	02/28/24	103.000	0.125	2.1990			0.062916	0.063569	0.064230	0.064898	19.14	23.17
Credit Suisse USA, Inc.	22545FI36	01/02/15	12/28/21	100.000	0.000	2.1699		0.062920	0.063603	0.064293	0.064990	0.065695	22.78	23.28
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	4.9714		0.111965	0.111708	0.111445	0.111177	0.110904	40.23	40.04
Credit Suisse USA, Inc.	22546TNB3	03/26/12	03/24/17	100.000	VARIES	1.3843		0.040913					3.40	
Credit Suisse USA, Inc.	22546TQX2	05/07/12	05/05/17	100.000	VARIES	1.1037		0.032212					3.99	
Credit Suisse USA, Inc.	22546VMW3	10/30/15	10/31/25	100.000	1.500	2.5533		0.071282	0.070494	0.072048	0.071258	0.072835	25.92	26.20
Credit Suisse USA, Inc.	22546VP42	10/29/15	10/29/21	100.000	0.000	1.6599		0.046878	0.047267	0.047659	0.048054	0.048453	16.99	17.28
Credit Suisse USA, Inc.	22546VPQ3	11/30/15	11/28/25	100.000	1.500	2.5442		0.071410	0.071788	0.072172	0.072560	0.072953	25.80	26.08
Credit Suisse USA, Inc.	22546VPR1	11/30/15	11/28/23	100.000	0.000	1.9529		0.055307	0.055847	0.056392	0.056943	0.057499	20.04	20.44
Credit Suisse USA, Inc.	22546VPW0	11/30/15	05/30/23	100.000	0.000	1.9020		0.053843	0.054355	0.054872	0.055394	0.055921	19.51	19.88
Credit Suisse USA, Inc.	22546VQM1	11/24/15	11/19/20	100.000	0.000	1.6255		0.045879	0.046252	0.046628	0.047007	0.047389	16.62	16.89
Credit Suisse USA, Inc.	22546VR73	12/31/15	07/02/20	100.000	0.000	1.6700		0.046781	0.047171	0.047565	0.047963	0.048363	17.05	17.34
Credit Suisse USA, Inc.	22546VRL2	12/23/15	12/23/25	100.000	VARIES	2.4835		0.008698	0.008268	0.007833	0.007930	0.008029	3.05	2.84
Credit Suisse USA, Inc.	22546VRM0	12/28/15	12/27/22	100.000	0.500	1.9028		0.053598	0.053976	0.054357	0.054742	0.055131	19.37	19.64
Credit Suisse USA, Inc.	22546VTS5	01/29/16	01/29/21	100.000	0.000	1.7999	16.67	0.050448	0.050902	0.051360	0.051822	0.052289	18.38	18.71
Credit Suisse USA, Inc.	22546VTT3	01/29/16	07/30/20	100.000	0.000	1.8000	16.67	0.050451	0.050905	0.051363	0.051826	0.052292	18.38	18.71
Credit Suisse USA, Inc.	22546VTU0	02/05/16	11/01/19	100.000	0.000	1.8097	16.47	0.050944	0.051405	0.051870	0.052339	0.052813	18.48	18.81

** These calculations may be revised.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	2017	2018
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period		
Credit Suisse USA, Inc.	22546VU79	01/22/16	04/22/21	100.000	0.000	1.7997	17.03	0.050669	0.051125	0.051585	0.052049	0.052518	18.39	18.72
Credit Suisse USA, Inc.	22546VUX2	02/10/16	02/10/26	100.000	VARIES	2.2723	5.66	0.017401	0.016974	0.016542	0.016105	0.015663	6.07	5.75
Credit Suisse USA, Inc.	22546VW77	02/26/16	02/26/21	100.000	0.000	1.8101	15.39	0.050735	0.051194	0.051657	0.052125	0.052597	18.46	18.80
Credit Suisse USA, Inc.	22546VY91	03/28/16	03/25/21	100.000	0.000	1.4700	11.18	0.041129	0.041432	0.041736	0.042043	0.042352	14.92	15.14
Credit Suisse USA, Inc.	22546VYY6	03/18/16	03/18/21	100.000	VARIES	1.9748	2.60	0.008950	0.008596	0.008681	0.008767	0.008854	3.13	3.16
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6361		0.079214	0.080258	0.081316	0.082388	0.083474	28.71	29.47
Credit Suisse USA, Inc.	22547QQF6	07/08/14	07/08/19	100.000	0.000	1.7800		0.051228	0.051684	0.052144	0.052608	0.053076	18.68	19.02
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5402		0.043777	0.044114	0.044454	0.044796	0.045141	15.92	16.17
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.063990	0.064695	0.065409	0.066130	0.066859	23.17	23.68
Credit Suisse USA, Inc.	22547QZ66	12/31/14	12/31/20	100.000	0.000	1.9589		0.056579	0.057133	0.057692	0.058258	0.058828	20.47	20.87
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1598		0.062635	0.063312	0.063995	0.064687	0.065385	22.69	23.19
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.061184	0.061823	0.062470	0.063123	0.063783	22.33	22.80
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2646		0.065074	0.065811	0.066556	0.067310	0.068072	23.58	24.12
Credit Suisse USA, Inc.	22547WPN7	12/29/15	12/29/22	100.000	0.000	1.9233		0.054458	0.054981	0.055510	0.056044	0.056583	19.70	20.08
Creditt Suisse	22547WQ22	02/11/16	02/10/23	100.000	0.000	1.8032	16.09	0.050539	0.050994	0.051454	0.051918	0.052386	18.40	18.74
Credit Suisse USA, Inc.	22547WQ89	04/27/16	05/01/23	100.000	0.000	1.5175	10.31	0.042478	0.042801	0.043125	0.043453	0.043782	15.39	15.62
Credit Suisse USA, Inc.	22547WQA4	06/20/16	06/16/21	100.000	0.000	1.8619	9.89	0.052191	0.052677	0.053167	0.053662	0.054162	18.89	19.24
Credit Suisse USA, Inc.	22547WQB2	06/23/16	06/21/21	100.000	0.000	2.0800	10.92	0.057731	0.058012	0.058938	0.059225	0.060170	21.14	21.58
Credit Suisse USA, Inc.	22547WQE6	08/12/16	08/14/23	100.000	VARIES	N/A	1.45	0.010453	0.010568	0.010685	0.010803	0.010922	3.82	3.90
Credit Suisse USA, Inc.	22548Q2Q7	04/28/16	04/28/26	100.000	VARIES	2.7488	6.60	0.026590	0.025813	0.025025	0.024227	0.023418	9.33	8.76
Credit Suisse USA, Inc.	22548Q3E3	04/14/16	04/14/26	100.000	VARIES	2.5023	4.38	0.016522	0.015747	0.014963	0.014168	0.014346	5.69	5.20
Credit Suisse USA, Inc.	22548Q5R2	05/27/16	05/27/21	100.000	0.000	2.5650	15.28	0.072164	0.073089	0.074026	0.074976	0.075937	26.21	26.89
Credit Suisse USA, Inc.	22548Q6L4	05/20/16	05/20/31	100.000	VARIES	3.7259	22.87	0.103499	0.103500	0.103501	0.103502	0.103501	37.26	37.26
Credit Suisse USA, Inc.	22548QHX6	09/28/16	09/26/24	100.000	0.000	1.3289	3.43	0.036915	0.037158	0.037405	0.037653	0.037903	13.38	13.56
Credit Suisse USA, Inc.	22548QKG9	10/28/16	10/30/23	100.000	0.000	1.6003	2.80	0.044458	0.044813	0.045172	0.045533	0.045898	16.11	16.37
Credit Suisse USA, Inc.	22548QL37	10/20/16	10/20/26	100.000	VARIES	2.2705	1.34	0.018902	0.018455	0.018002	0.017544	0.017081	6.66	6.33
Credit Suisse USA, Inc.	22548QN35	11/28/16	11/28/23	100.000	0.000	1.9557	1.79	0.054325	0.054856	0.055393	0.055934	0.056481	19.69	20.07
Credit Suisse USA, Inc.	22548QV28	02/09/17	03/09/18	100.000	0.000	1.2460		0.034611	0.034647	0.034863			11.18	2.37
Credit Suisse USA, Inc.	22548X2E9	12/05/16	12/05/23	100.000	0.125	2.0339	1.47	0.056496	0.057035	0.057580	0.058130	0.058686	20.46	20.86
CREDIT SUISSE AG NASSAU	22549K2A4	06/23/17	06/24/24	100.000	0.500	1.9627		0.054521	0.054926	0.055329	0.055737		10.25	19.85
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.011093	0.011206	0.011321	0.011437	0.011554	4.04	4.13
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2914		0.026748	0.026713				6.04	
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18**	100.000	VARIES	1.6150		0.000000	0.000000	0.000000	0.000000		0.00**	0.00
CREDIT SUISSE AG (NASSAU	22550BMY6	10/31/17	04/28/23	100.000	0.000	2.2940				0.063723	0.064446	0.065185	3.89	23.16
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4005	21.98	0.011797	0.012115	0.012443	0.012779	0.013124	4.34	4.58
Deutsche Bank AG	25152R2S1	07/31/15	07/31/25	100.000	VARIES	3.0783	43.66	0.085361	0.085285	0.085208	0.085318	0.085430	30.69	30.73
Deutsche Bank AG	25152R5G4	05/26/16	05/26/26	100.000	VARIES	3.0802	18.37	0.084901	0.084230	0.083548	0.082857	0.082154	30.40	29.90
Deutsche Bank AG	25152R6M0	09/07/16	09/08/26	100.000	VARIES	3.0640	9.70	0.085107	0.084432	0.083747	0.083051	0.082345	30.36	29.87
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.048800	0.049201	0.049606	0.050014	0.050426	17.65	17.94
Deutsche Bank AG	25152RRC6	05/14/14	11/15/17	100.000	0.000	1.6316		0.047203	0.047588				14.89	
Deutsche Bank AG	25152RLC5	06/18/14	06/16/17	100.000	0.000	1.5017		0.043301					7.14	
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3745		0.059411	0.059282	0.059152	0.059020	0.059256	21.33	21.29

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								-----	-----	-----	-----	-----	-----	-----
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.062040	0.061945	0.061849	0.061753	0.062024	22.30	22.27
Deutsche Bank AG	25152RUZ4	03/28/13	03/28/18	100.000	VARIES	1.5000		0.041962	0.041954	0.041811			15.09	3.64
Deutsche Bank AG	25152RVB6	05/23/13	05/23/18	100.000	VARIES	1.6238		0.045467	0.045447	0.045276			16.36	6.43
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.051386	0.051396	0.051405	0.051415	0.051671	18.50	18.51
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1016		0.025898	0.025624	0.025646	0.025667	0.025809	9.25	9.25
Deutsche Bank AG	25152RVV2	05/07/14	05/05/17	100.000	0.000	1.0114		0.028810					3.57	
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463		0.024989	0.024725	0.024683	0.024641	0.024747	8.95	8.88
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8844		0.021235	0.021203	0.021171	0.021251	0.021331	7.63	7.66
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1689		0.029132	0.028938	0.028743	0.028730	0.028717	10.42	10.34
DEUTSCHE BANK AG (LONDON	25155MBP5	06/15/17	12/15/22	98.650	3.000	3.2702			0.006279	0.006382	0.006486	0.006592	1.23	2.32
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2126		0.140695	0.142718				34.69	
Deutsche Bank AG	2515A1NH0	04/27/16	04/25/19	100.000	0.000	2.6296	17.89	0.073993	0.074966	0.075952	0.076950	0.077962	26.94	27.66
Deutsche Bank AG	2515A1NS6	05/04/16	05/07/19	100.000	0.000	2.4160	15.95	0.067935	0.068755	0.069586	0.070427	0.071277	24.69	25.29
Deutsche Bank AG	2515A1PE5	05/06/11	05/06/19	100.000	VARIES	4.4257		0.125521	0.125329	0.124750	0.124158	0.123554	45.11	44.74
Deutsche Bank AG	2515A1PH8	11/30/12	11/30/17	100.000	VARIES	1.3035		0.036360	0.036284				11.95	
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4988	35.48	0.019668					2.95	
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0690	406.10	0.158799	0.163618				36.44	
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	385.77	0.151321	0.155974	0.160769	0.165712		56.60	36.90
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1990	364.81	0.143377	0.147821	0.152403	0.157126	0.161996	53.64	57.02
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	345.48	0.136205	0.140481	0.144892	0.149441	0.154133	50.98	54.24
DuPage County SD #12, IL	262777CV5	06/28/12	01/01/18*	100.000	VARIES	2.3972		0.066590	0.066589				23.97*	
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIES	2.6969		0.074919	0.074918	0.074917	0.074915		26.97	26.97
DU PAGE CNTY ILL SCH DIS	262777CX1	06/28/12	01/01/20	100.000	2.900	2.8969	130.83	0.080475	0.080474	0.080473	0.080472		28.97	28.97
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.090191	0.090189	0.090188	0.090186		32.47	32.47
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7456		0.104065	0.104063	0.104061	0.104059		37.46	37.46
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4699	417.01	0.126619	0.130715	0.134944	0.139309	0.143816	47.07	50.16
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.5000	391.69	0.119135	0.123007	0.127005	0.131132	0.135394	44.29	47.22
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	367.51	0.111844	0.115484	0.119243	0.123125	0.127133	41.59	44.34
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	344.80	0.105053	0.108483	0.112025	0.115683	0.119460	39.06	41.66
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5499	323.37	0.098634	0.101864	0.105200	0.108645	0.112203	36.68	39.12
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	303.17	0.092525	0.095560	0.098695	0.101932	0.105275	34.41	36.71
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5700	284.17	0.086777	0.089628	0.092572	0.095613	0.098754	32.27	34.43
Eclipse Resources Corp.	27890GAA8	07/06/15	07/15/23	97.903	8.875	9.2509	2.83	0.005545	0.005801	0.006069	0.006350	0.006644	2.13	2.33
Eclipse Resources Corp.	27890GAB6	07/06/15	07/15/23	97.903	8.875	9.2509	2.83	0.005545	0.005801	0.006069	0.006350	0.006644	2.13	2.33
Euronet Worldwide, Inc.	298736AG4	10/30/14	10/01/44	100.000	VARIES	6.9991		0.215995	0.222096	0.228410	0.234945	0.241709	79.97	84.60
Euronet Worldwide, Inc.	298736AH2	10/30/14	10/01/44	100.000	VARIES	6.9991		0.215995	0.222096	0.228410	0.234945	0.241709	79.97	84.60
EUROPEAN INVT BK	298785DW3	03/10/16	03/10/21	44.672	0.000	16.7836	351.72	0.118769	0.122002	0.125324	0.128736	0.132240	44.07	46.50
Exelon Corporation	30161N127	06/17/14	06/01/24	100.000	VARIES	4.8846		0.144017					52.21	52.13
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIES	4.8846		0.144017	0.145839	0.145221	0.144589	0.143941	52.21	52.13
Federal Home Loan	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	215.35	0.058999	0.060580	0.062203	0.063869	0.065580	22.10	23.30
Federal Home Loan	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1328	474.50	0.139009					12.51	
Federal Home Loan	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	465.80	0.136868	0.140417				37.59	

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

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

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

SECTION I-B

										Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
Name of Issuer				CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/17	2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
FEDERAL HOME LOAN BANKS				3130AA4B1	12/02/16	12/02/21	100.000	VARIES	1.6625	0.33	0.011458	0.011150	0.010838	0.010871	0.010903	4.05	3.91
FEDERAL HOME LOAN BANKS				3130AAFH6	12/30/16	12/30/21	100.000	VARIES	1.8755	0.01	0.013901	0.013543	0.013442	0.013406	0.013369	4.94	4.83
FEDERAL HOME LOAN BANKS				3130AAF5	12/28/16	12/28/21	100.000	VARIES	1.8759	0.04	0.013220	0.012960	0.012756	0.012654	0.012603	4.71	4.57
FEDERAL HOME LOAN BANKS				3130ACGH1	10/06/17	10/06/22	100.000	VARIES	1.8634				0.009925	0.009563	0.009450	0.84	3.47
FEDERAL HOME LOAN BANKS				3130ACGS7	10/12/17	10/12/22	100.000	VARIES	1.8634				0.009925	0.009563	0.009450	0.78	3.47
FEDERAL HOME LOAN BANKS				3130ACK86	10/18/17	10/18/22	100.000	VARIES	1.9419				0.012068	0.011560	0.011504	0.88	4.21
Federal Home Loan Banks				3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757		0.077888					7.94	
Federal Home Loan Banks				313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757		0.077888					7.94	
Federal Home Loan Banks				313379HU6	06/05/12	06/05/17	100.000	VARIES	0.8043		0.022307					3.44	
Federal Home Loan Banks				3133836A4	05/22/13	05/22/19	100.000	VARIES	1.0916		0.030104	0.030147	0.030190	0.030234	0.030277	10.85	10.88
Federal Home Loan Banks				313383JM4	06/27/13	06/27/19	100.000	VARIES	1.3129		0.036189	0.036244	0.036299	0.036355	0.036412	13.04	13.08
Federal Home Loan				3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	624.78	0.158997	0.164598	0.170397	0.176399	0.182613	59.59	63.86
Federal Home Loan				3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8127	440.13	0.114501	0.118401	0.122434	0.126604	0.130917	42.14	45.06
Federal Home Loan				3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	616.14	0.161879	0.167713	0.173756	0.180017	0.186504	59.67	64.05
Federal Home Loan				3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	609.20	0.157873	0.163641	0.169618	0.175815	0.182237	59.63	64.07
Federal Home Loan				3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2858	657.71	0.169229	0.175394	0.181783	0.188406	0.195269	64.28	69.05
Federal Home Loan				3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4199	327.73	0.079248	0.081396	0.083601	0.085867	0.088194	29.12	30.72
Federal Home Loan				3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9700	391.93	0.097665	0.100580	0.103583	0.106675	0.109859	35.80	37.97
Federal Home Loan				3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	335.96	0.090971	0.094122	0.097381	0.100753	0.104242	34.19	36.60
Federal Home Loan				3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2411	296.44	0.077980	0.080413	0.082923	0.085510	0.088179	28.59	30.41
Freddie Mac				3134G5PA7	11/06/14	01/30/17	98.473	0.000	0.6901	14.72	0.019104					0.55	
Freddie Mac				3134G5R64	12/03/14	09/01/17	97.435	0.000	0.9490	19.36	0.026111	0.026235				6.29	
Freddie Mac				3134G5R98	12/18/14	02/15/17	98.503	0.000	0.7000	14.12	0.019377					0.85	
Freddie Mac				3134G6JM6	03/12/15	05/01/17	98.351	0.000	0.7798	13.90	0.021578					2.59	
Freddie Mac				3134G6NP4	04/16/15	02/01/18	97.254	0.000	0.9998	16.72	0.027359	0.027496	0.027634			9.92	0.83
Freddie Mac				3134G6RW5	04/08/15	07/14/17	98.320	0.000	0.7488	12.80	0.020645	0.020722				4.00	
Freddie Mac				3134G6RX3	04/08/15	07/13/18	96.583	0.000	1.0679	17.97	0.029040	0.029195	0.029351	0.029508		10.53	5.66
Freddie Mac				3134G6X81	05/20/15	08/30/18	96.333	0.000	1.1426	17.95	0.030683	0.030689	0.031034	0.031041		11.24	7.48
Freddie Mac				3134G9D61	06/30/16	06/30/21	100.000	VARIES	1.3050	6.56	0.036123	0.036042	0.036050	0.036059	0.036068	12.99	12.98
Freddie Mac				3134G9E37	06/30/16	06/30/21	100.000	VARIES	1.3050	6.56	0.036123	0.036042	0.036050	0.036059	0.036068	12.99	12.98
Freddie Mac				3134G9XE2	06/30/16	06/30/21	100.000	VARIES	1.3816	6.95	0.038258	0.038138	0.038114	0.038089	0.038113	13.75	13.72
Freddie Mac				3134G9XF9	06/30/16	06/30/21	100.000	VARIES	1.4307	7.19	0.039629	0.039515	0.039524	0.039534	0.039543	14.25	14.23
Freddie Mac				3134G9XL6	06/29/16	06/29/21	100.000	VARIES	1.3915	7.03	0.038534	0.038416	0.038398	0.038380	0.038396	13.85	13.82
Freddie Mac				3134G9XM4	06/30/16	06/30/21	100.000	VARIES	1.3945	7.01	0.038606	0.038476	0.038453	0.038431	0.038457	13.87	13.84
Freddie Mac				3134G9XP7	06/30/16	06/30/21	100.000	VARIES	1.4321	7.20	0.039667	0.039553	0.039438	0.039472	0.039506	14.26	14.20
Freddie Mac				3134G9XQ5	06/30/16	06/30/21	100.000	VARIES	1.3945	7.01	0.038606	0.038476	0.038453	0.038431	0.038457	13.87	13.84
Freddie Mac				3134G9XT9	06/30/16	06/30/21	100.000	VARIES	1.4689	7.39	0.040681	0.040559	0.040561	0.040563	0.040575	14.62	14.60
Freddie Mac				3134G9XV4	06/30/16	06/30/21	100.000	VARIES	1.3872	6.97	0.038357	0.038238	0.038238	0.038238	0.038263	13.79	13.77
Freddie Mac				3134G9XX0	06/30/16	06/30/21	100.000	VARIES	1.5060	7.57	0.041730	0.041626	0.041626	0.041625	0.041625	15.00	14.99
Freddie Mac				3134GAN34	01/27/17	01/27/22	100.000	VARIES	1.9668			0.054633	0.054214	0.053791	0.053842	18.18	19.38
Freddie Mac				3134GAQC1	09/30/16	09/30/21	100.000	VARIES	1.3157	3.33	0.036547	0.036376	0.036296	0.036306	0.036317	13.10	13.07
Freddie Mac				3134GAQE7	09/30/16	09/30/21	100.000	VARIES	1.3432	3.40	0.037310	0.037188	0.037111	0.037080	0.037073	13.39	13.35

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Freddie Mac	3134GAQK3	09/30/16	09/30/21	100.000	VARIES	1.2929	3.27	0.035914	0.035789	0.035664	0.035679	0.035694	12.88	12.84
Freddie Mac	3134GAZM9	12/02/16	12/02/21	100.000	VARIES	1.5258	1.23	0.042383	0.042158	0.041931	0.041986	0.042042	15.20	15.11
Freddie Mac	3134GAZX5	12/02/16	12/02/21	100.000	VARIES	1.5968	1.29	0.044356	0.044103	0.043848	0.043910	0.043972	15.91	15.80
Freddie Mac	3134GBBQ4	03/28/17	03/28/22	100.000	VARIES	2.0636			0.057323	0.056822	0.056548	0.056487	15.60	20.38
Freddie Mac	3134GBCA8	03/28/17	03/28/22	100.000	VARIES	2.0949			0.058191	0.057564	0.057207	0.057224	15.83	20.63
Freddie Mac	3134GBER9	04/18/17	04/18/22	100.000	VARIES	1.9672			0.054644	0.054020	0.053868	0.053886	13.78	19.41
Freddie Mac	3134GBFY3	04/19/17	04/19/22	100.000	VARIES	1.9997			0.055548	0.054909	0.054729	0.054776	13.95	19.73
Freddie Mac	3134GBML3	05/16/17	05/16/22	100.000	VARIES	1.9154			0.053206	0.052585	0.052490	0.052527	11.94	18.91
Freddie Mac	3134GBNR9	05/24/17	05/24/22	100.000	VARIES	1.8958			0.052661	0.052058	0.051992	0.052024	11.41	18.73
FEDERAL HOME LOAN MORTGA	3134GBP22	10/11/17	10/11/22	100.000	VARIES	1.8895				0.010632	0.010190	0.010172	0.85	3.71
Freddie Mac	3134GBQD7	05/24/17	05/24/22	100.000	VARIES	1.9445			0.054014	0.053337	0.053235	0.053205	11.70	19.18
Federal National	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	628.45	0.157634					23.65	
Federal National	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	251.97	0.071066	0.073272	0.075546	0.077891	0.080309	26.45	28.11
Federal National	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	213.44	0.060502	0.062105	0.063751	0.065440	0.067174	22.36	23.56
Federal National	3136F32C3	06/09/03	12/15/33	23.674	0.000	N/A		0.060049	0.061492	0.062970	0.064483	0.066032	21.92	22.99
Federal National	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	190.18	0.057555	0.059158	0.060806	0.062500	0.064241	21.06	22.25
Federal National	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	213.62	0.070841	0.072724	0.074657	0.076641	0.078678	26.02	27.42
Fannie Mae	3136G1SZ3	08/15/13	07/01/18	95.481	0.000	0.9502	31.07	0.026023	0.026147	0.026271			9.39	4.73
Fannie Mae	3136G1ZJ1	03/21/14	01/26/19**	97.874	0.000	N/A		0.000000	0.000000	0.000000	0.000000	0.000000	0.00**	0.00
Forney Independent SD, T	3464242U7	02/18/14	08/15/39	16.888	0.000	7.1001	37.46	0.039632	0.041039	0.042496	0.044005	0.045567	14.91	15.99
Forney Independent SD, T	3464242V5	02/18/14	08/15/40	15.550	0.000	7.1501	34.75	0.036793	0.038108	0.039471	0.040882	0.042343	13.85	14.85
Forney Independent SD, T	3464242W3	02/18/14	08/15/41	14.304	0.000	7.2001	32.21	0.034122	0.035351	0.036623	0.037942	0.039308	12.85	13.79
Forney Independent SD, T	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501	29.82	0.031614	0.032760	0.033947	0.035178	0.036453	11.90	12.78
Forney Independent SD, T	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	27.59	0.029259	0.030327	0.031434	0.032582	0.033771	11.02	11.84
Forney Independent SD, T	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	25.49	0.027054	0.028048	0.029079	0.030147	0.031255	10.19	10.96
Forney Independent SD, T	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	23.53	0.024989	0.025914	0.026872	0.027867	0.028898	9.42	10.13
Forney Independent SD, T	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	21.52	0.022880	0.023738	0.024628	0.025552	0.026510	8.63	9.29
Forney Independent SD, T	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6001	19.64	0.020906	0.021700	0.022525	0.023381	0.024269	7.89	8.50
Forney Independent SD, T	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	17.89	0.019061	0.019795	0.020557	0.021349	0.022171	7.20	7.76
Forney Independent SD, T	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8003	16.25	0.017344	0.018020	0.018723	0.019453	0.020212	6.55	7.07
Forney Independent SD, T	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8503	14.90	0.015907	0.016531	0.017180	0.017854	0.018555	6.01	6.49
Forney Independent SD, T	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	13.64	0.014574	0.015150	0.015748	0.016370	0.017017	5.51	5.95
Forney Independent SD, T	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9503	12.48	0.013340	0.013870	0.014422	0.014995	0.015591	5.04	5.45
Forney Independent SD, T	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	11.40	0.012197	0.012685	0.013193	0.013721	0.014269	4.61	4.99
Forney Independent SD, T	346424X90	08/27/13	08/15/38	17.946	0.000	7.0000	46.47	0.042798	0.044296	0.045846	0.047451	0.049111	16.09	17.24
Forney Independent SD, T	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	43.17	0.039793	0.041196	0.042648	0.044151	0.045708	14.97	16.04
Forney Independent SD, T	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0501	40.28	0.037129	0.038438	0.039793	0.041195	0.042647	13.96	14.97
Forney Independent SD, T	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	37.37	0.034471	0.035695	0.036962	0.038274	0.039633	12.97	13.91
Forney Independent SD, T	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1001	34.85	0.032148	0.033289	0.034471	0.035694	0.036961	12.09	12.97
Forney Independent SD, T	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	32.50	0.029981	0.031046	0.032148	0.033289	0.034471	11.28	12.09
Franklin CNTYS, IL	352415EH2	09/30/16	12/01/18	102.407	3.750	2.6021	6.73	0.073886	0.073492	0.073093	0.072689		26.50	24.05
Franklin CNTYS, IL	352415EJ8	09/30/16	12/01/19	102.706	3.750	2.8512	7.40	0.081233	0.080906	0.080575	0.080238	0.079897	29.17	28.93

 ** These calculations may be revised.

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Franklin CNTYS, IL	352415EK5	09/30/16	12/01/20	104.461	4.250	3.1014	8.18	0.089845	0.089407	0.088963	0.088512	0.088054	32.24	31.92
Franklin CNTYS, IL	352415EL3	09/30/16	12/01/21	106.144	4.500	3.2012	8.58	0.094219	0.093726	0.093225	0.092717	0.092200	33.80	33.44
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767		0.125404	0.124885				41.29	
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260		0.138056	0.137761	0.137460	0.137151		49.63	45.31
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2256		0.146845	0.146581	0.146310	0.146032	0.145747	52.80	52.60
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261		0.151925	0.151789	0.151649	0.151505	0.151357	54.66	54.56
FULTON MC DONOUGH & SCHU	360406BT8	09/19/17	12/01/19	100.000	2.500	2.4872			0.069089	0.069433	0.070296	0.069098	7.06	25.14
GS Finance Corp.	362273AG9	12/17/15	06/19/23	100.000	0.000	2.9199		0.083506	0.084725	0.085962	0.087217	0.088490	30.31	31.20
GS FIN CORP	362273BK9	07/06/17	07/08/24	100.000	0.250	2.8998			0.080550	0.080462	0.081528	0.082610	14.08	29.53
GS FINANCE CORP	36253M679	09/14/17	09/16/21	100.000	0.000	2.2324			0.062012	0.062019	0.062712	0.063412	6.64	22.60
GS FINANCE CORP	36253M687	09/14/17	09/15/22	100.000	0.000	2.3683				0.065789	0.066568	0.067357	7.04	23.99
GS FINANCE CORP	36253M695	09/14/17	09/14/23	100.000	0.000	2.6628				0.073966	0.074950	0.075948	7.91	27.02
GS FINANCE CORP	36253M703	09/14/17	09/15/22	100.000	0.000	2.3683				0.065789	0.066568	0.067357	7.04	23.99
GS FINANCE CORP	36253M711	09/14/17	09/14/23	100.000	0.000	2.6628				0.073966	0.074950	0.075948	7.91	27.02
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.638806	0.670923	0.705046	0.741303	0.779827	238.80	263.78
Goldman Sachs Group, Inc	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500		0.273042	0.281028				98.91	
Goldman Sachs Group, Inc	38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427		0.117668	0.117224	0.116769	0.116993	0.117221	42.23	42.10
Goldman Sachs Group, Inc	38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000		0.100961	0.102576	0.104218	0.105885	0.107579	36.72	37.91
Goldman Sachs Group, Inc	38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948		0.104198	0.103878	0.103551	0.103747	0.103946	37.43	37.33
Goldman Sachs Group, Inc	38141GJY1	12/10/12	12/10/17	100.000	VARIES	1.7366		0.008903	0.008980				3.03	
Goldman Sachs Group, Inc	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.8000		0.085740	0.086940	0.088157	0.089391	0.090643	31.52	32.40
Goldman Sachs Group, Inc	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.100391	0.102012	0.103660	0.105334	0.107035	36.92	38.12
Goldman Sachs Group, Inc	38141GMD3	01/23/13	01/23/28	100.000	VARIES	4.3421		0.108435	0.107947	0.107449	0.106940	0.107150	38.79	38.54
Goldman Sachs Group, Inc	38141GMG6	01/25/13	01/24/20	100.000	0.000	3.1499		0.097602	0.099139	0.100700	0.102286	0.103897	35.90	37.04
Goldman Sachs Group, Inc	38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924		0.107165	0.106793	0.106414	0.106026	0.106272	38.41	38.22
Goldman Sachs Group, Inc	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.091406	0.092762	0.094138	0.095535	0.096953	33.48	34.48
Goldman Sachs Group, Inc	38141GPC2	02/28/13	02/29/28	100.000	VARIES	4.2915		0.105341	0.103014	0.104089	0.101755	0.103529	37.87	37.49
Goldman Sachs Group, Inc	38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925		0.103865	0.103373	0.102871	0.102358	0.102484	37.19	36.90
Goldman Sachs Group, Inc	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1234		0.096726	0.098236	0.099770	0.101329	0.102911	35.37	36.48
Goldman Sachs Group, Inc	38141GPW8	03/06/13	03/06/18	100.000	VARIES	1.3286		0.008017	0.008070	0.008124			2.91	0.53
Goldman Sachs Group, Inc	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6902		0.117779	0.116806	0.116759	0.116711	0.116661	42.12	42.01
Goldman Sachs Group, Inc	38141GQW7	03/27/13	03/27/28	100.000	VARIES	4.6888		0.117514	0.116569	0.116547	0.116524	0.116501	42.04	41.95
Goldman Sachs Group, Inc	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8401		0.087075	0.088312	0.089566	0.090838	0.092128	31.72	32.63
Goldman Sachs Group, Inc	38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3925		0.111279	0.110918	0.110549	0.110172	0.110369	39.95	39.72
Goldman Sachs Group, Inc	38141GSQ8	04/30/13	04/30/20	100.000	VARIES	1.6755		0.003927	0.003960	0.003993	0.004026	0.004060	1.42	1.45
Goldman Sachs Group, Inc	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.107007	0.108837	0.110698	0.112591	0.114517	38.96	40.30
Goldman Sachs Group, Inc	38141GTV6	05/21/13	05/21/20	100.000	VARIES	2.7012		0.077205	0.077160	0.076966	0.076769	0.076402	27.78	27.65
Goldman Sachs Group, Inc	38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3920		0.110207	0.109893	0.109571	0.109243	0.109498	39.60	39.38
Goldman Sachs Group, Inc	38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916		0.112008	0.111652	0.111288	0.110916	0.111196	40.23	39.99
Goldman Sachs Group, Inc	38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4921		0.112719	0.112466	0.112208	0.111944	0.112233	40.52	40.35
Goldman Sachs Group, Inc	38141GWH3	05/31/17	05/31/27	100.000	4.250	3.6188			0.012578	0.012261	0.011938	0.011609	2.64	4.34
Goldman Sachs Group, Inc	38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.069272	0.071230	0.070874	0.072877	0.072514	25.89	26.48

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

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Goldman Sachs Group, Inc	38143UQZ7	01/31/11	01/31/18	100.000	VARIES	1.9815		0.018272	0.018453	0.018636			6.67	0.54
Goldman Sachs Group, Inc	38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298		0.138637					8.04	
Goldman Sachs Group, Inc	38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998		0.138146					12.29	
Goldman Sachs Group, Inc	38143US77	03/30/12	01/03/18	100.000	0.000	4.1998		0.139255	0.142180	0.145165			51.71	0.29
Goldman Sachs Group, Inc	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2914		0.151732	0.151545	0.151161	0.150767	0.150236	54.53	54.25
Goldman Sachs Group, Inc	38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7498		0.127800					15.34	
Goldman Sachs Group, Inc	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2208		0.148357	0.148178	0.147858	0.147530	0.147126	53.34	53.11
Goldman Sachs Group, Inc	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672		0.016216	0.016392	0.016569	0.016749	0.016930	5.89	6.02
Goldman Sachs Group, Inc	38143UUIJ8	05/31/11	05/31/17	100.000	0.000	3.9998		0.138146					20.58	
Goldman Sachs Group, Inc	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.183565	0.188274	0.193103	0.198056	0.203136	68.47	72.02
Goldman Sachs Group, Inc	38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754		0.016846	0.017037	0.017231	0.017427	0.017625	6.11	6.25
Goldman Sachs Group, Inc	38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799		0.129010					23.09	
Goldman Sachs Group, Inc	38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901		0.141953					23.00	
Goldman Sachs Group, Inc	38143UW23	06/29/12	06/30/17	100.000	0.000	4.1000		0.136723					24.47	
Goldman Sachs Group, Inc	38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994		0.124572	0.129043				27.09	
Goldman Sachs Group, Inc	38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498		0.125039					3.63	
Goldman Sachs Group, Inc	38143UY47	06/18/12	06/18/17	100.000	VARIES	3.6371		0.011439					1.91	
Goldman Sachs Group, Inc	38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.198143					29.92	
Goldman Sachs Group, Inc	381470JN4	08/30/13	09/02/20	100.000	0.000	3.8498		0.119924	0.122233	0.124586	0.126984	0.129428	44.14	45.86
Goldman Sachs Group, Inc	38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0002		0.089802	0.091149	0.092517	0.093905	0.095313	32.73	33.72
Goldman Sachs Group, Inc	38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.093979	0.095449	0.096943	0.098460	0.100001	34.27	35.35
Goldman Sachs Group, Inc	38147Q2H8	04/14/14	04/14/29	100.000	VARIES	4.5255		0.112749	0.111932	0.111096	0.110242	0.110442	40.32	39.79
Goldman Sachs Group, Inc	38147Q2Z8	04/21/14	04/21/29	100.000	VARIES	4.5486		0.119370	0.118766	0.118148	0.117517	0.117575	42.78	42.38
Goldman Sachs Group, Inc	38147Q4M5	05/30/14	12/02/21	100.000	0.000	3.0000		0.089788	0.091135	0.092502	0.093890	0.095298	32.64	33.63
Goldman Sachs Group, Inc	38147Q5E2	12/13/13	12/13/28	100.000	VARIES	4.9491		0.120547	0.118736	0.116881	0.116913	0.116947	43.01	42.08
Goldman Sachs Group, Inc	38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499		0.074999	0.075955	0.076923	0.077904	0.078897	27.40	28.10
Goldman Sachs Group, Inc	38147Q5M4	05/21/14	05/21/29	100.000	VARIES	4.4103		0.111880	0.111500	0.111111	0.110713	0.110925	40.18	39.92
Goldman Sachs Group, Inc	38147Q5P7	05/16/14	05/16/17	100.000	0.000	1.5599		0.045048					6.08	
Goldman Sachs Group, Inc	38147Q6D3	05/23/14	05/23/17	100.000	0.000	1.4897		0.042943					6.10	
Goldman Sachs Group, Inc	38147Q6M3	05/28/14	05/28/19	100.000	VARIES	2.3798		0.070134	0.070969	0.071813	0.072668	0.073533	25.45	26.06
Goldman Sachs Group, Inc	38147Q6R2	06/02/14	06/02/17	100.000	0.000	1.6957		0.049132					7.42	
Goldman Sachs Group, Inc	38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0001		0.089776	0.091123	0.092490	0.093877	0.095286	32.56	33.55
Goldman Sachs Group, Inc	38147QA89	06/26/14	06/26/29	100.000	VARIES	4.3665		0.112736	0.112428	0.112113	0.111792	0.111923	40.53	40.30
Goldman Sachs Group, Inc	38147QAH9	06/12/14	06/12/29*	100.000	VARIES	4.2455		0.113648					15.00*	
Goldman Sachs Group, Inc	38147QAK2	01/10/14	01/10/29	100.000	VARIES	4.9699		0.123464	0.121769	0.120033	0.118253	0.118268	43.56	42.59
Goldman Sachs Group, Inc	38147QAS5	06/28/13	12/31/20	100.000	0.000	3.9899		0.127295	0.129834	0.132424	0.135066	0.137761	46.29	48.15
Goldman Sachs Group, Inc	38147QB39	06/18/14	06/17/21	100.000	0.000	3.2500		0.097846	0.099436	0.101051	0.102693	0.104362	35.56	36.72
Goldman Sachs Group, Inc	38147QB54	06/27/14	06/27/29*	100.000	VARIES	4.0951		0.109633	0.109360				29.25*	
Goldman Sachs Group, Inc	38147QB96	06/27/14	06/27/17	100.000	0.000	1.6003		0.046260					8.14	
Goldman Sachs Group, Inc	38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2502		0.097888	0.099479	0.101095	0.102738	0.104408	36.00	37.18
Goldman Sachs Group, Inc	38147QBC9	06/30/14	06/30/29	100.000	VARIES	4.3157		0.110260	0.109976	0.109685	0.109388	0.109545	39.64	39.43
Goldman Sachs Group, Inc	38147QC20	10/25/13	10/25/28	100.000	VARIES	4.8590		0.121529	0.120567	0.119580	0.119717	0.119857	43.45	43.09

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
								-----	-----	-----	-----	-----	-----	-----
Goldman Sachs Group, Inc	38147QC46	07/31/14	08/03/21	100.000	0.000	3.1497		0.093159	0.094626	0.096116	0.097630	0.099168	34.24	35.33
Goldman Sachs Group, Inc	38147QCN4	06/19/13	06/19/28	100.000	VARIES	4.6926		0.119111	0.118893	0.118670	0.118442	0.118694	42.84	42.68
Goldman Sachs Group, Inc	38147QDF0	01/23/14	01/23/29	100.000	VARIES	4.9794		0.125057	0.124307	0.123538	0.122749	0.123153	44.65	44.27
Goldman Sachs Group, Inc	38147QDL7	08/18/14	08/18/29	100.000	VARIES	4.3047		0.109757	0.109443	0.109122	0.108794	0.108459	39.37	39.14
Goldman Sachs Group, Inc	38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.088465	0.089792	0.091139	0.092506	0.093894	32.41	33.39
Goldman Sachs Group, Inc	38147QES1	07/31/13	08/03/20	100.000	0.000	3.9198		0.122370	0.124768	0.127214	0.129707	0.132249	45.20	46.99
Goldman Sachs Group, Inc	38147QEX0	01/24/14	01/24/29	100.000	VARIES	4.8384		0.119771	0.118332	0.116857	0.115347	0.115411	42.40	41.57
Goldman Sachs Group, Inc	38147QFG6	09/15/14	09/15/29	100.000	VARIES	4.2975		0.112064	0.111840	0.111611	0.111378	0.111139	40.25	40.09
Goldman Sachs Group, Inc	38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0002		0.088452	0.089779	0.091126	0.092493	0.093880	32.32	33.30
Goldman Sachs Group, Inc	38147QFR2	06/04/14	06/04/29*	100.000	VARIES	3.8461		0.103036	0.102760				22.03*	
Goldman Sachs Group, Inc	38147QGA8	07/22/13	07/22/28	100.000	VARIES	4.9007		0.123769	0.123588	0.123402	0.123212	0.123017	44.47	44.33
Goldman Sachs Group, Inc	38147QGP5	02/05/14	02/05/29	100.000	VARIES	4.7103		0.118695	0.118017	0.117322	0.116611	0.116833	42.41	42.04
Goldman Sachs Group, Inc	38147QGV2	09/23/14	12/19/19	100.000	0.000	2.8659		0.084847	0.086063	0.087296	0.088547	0.089816	30.79	31.68
Goldman Sachs Group, Inc	38147QH58	10/10/14	02/10/22	100.000	0.000	3.4944		0.103435	0.105242	0.107081	0.108952	0.110855	38.08	39.42
Goldman Sachs Group, Inc	38147QH74	10/10/14	02/10/22	100.000	0.000	3.4944		0.103435	0.105242	0.107081	0.108952	0.110855	38.08	39.42
Goldman Sachs Group, Inc	38147QHH2	10/08/14	02/06/20	100.000	VARIES	2.7916		0.081576	0.082714	0.083869	0.085039	0.086226	29.90	30.75
Goldman Sachs Group, Inc	38147QHL3	09/30/14	09/30/29	100.000	VARIES	4.2677		0.111642	0.111517	0.111390	0.111259	0.111127	40.15	40.05
Goldman Sachs Group, Inc	38147QHS8	08/02/13	08/02/28	100.000	VARIES	4.8903		0.123235	0.123079	0.122920	0.122750	0.122591	44.29	44.17
Goldman Sachs Group, Inc	38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0001		0.089799	0.091146	0.092513	0.093900	0.095309	32.89	33.88
GOLDMAN SACHS GROUP INC	38147QHU3	10/30/14	11/01/21	100.000	2.000	3.0152	65.99	0.085503	0.085955	0.086413	0.086878	0.087350	30.92	31.25
Goldman Sachs Group, Inc	38147QH74	02/28/14	08/31/21	100.000	0.000	3.1500		0.094088	0.094012	0.097075	0.096996	0.100157	34.70	35.80
Goldman Sachs Group, Inc	38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0012		0.088492	0.089820	0.091167	0.092535	0.093924	32.26	33.23
Goldman Sachs Group, Inc	38147QJU1	10/16/14	10/16/29	100.000	VARIES	3.7998		0.097462	0.097385	0.097305	0.097225	0.097142	35.06	35.00
Goldman Sachs Group, Inc	38147QJW7	08/12/13	08/10/18	100.000	0.000	2.6999		0.081269	0.082366	0.083478	0.084605		29.77	18.48
Goldman Sachs Group, Inc	38147QK21	11/13/13	11/13/28	100.000	VARIES	4.9004		0.122132	0.121058	0.119957	0.120156	0.120359	43.67	43.24
Goldman Sachs Group, Inc	38147QLJ3	08/15/13	08/15/28	100.000	VARIES	4.8879		0.120732	0.120216	0.119687	0.119145	0.118591	43.23	42.84
Goldman Sachs Group, Inc	38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1503		0.093145	0.094613	0.096103	0.097617	0.099154	33.90	34.97
Goldman Sachs Group, Inc	38147QLX2	02/19/14	02/19/21	100.000	0.000	3.4636		0.104836	0.106652	0.108499	0.110378	0.112290	38.55	39.90
Goldman Sachs Group, Inc	38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.091147	0.092514	0.093902	0.095311	0.096740	33.14	34.14
Goldman Sachs Group, Inc	38147QM78	11/21/14	11/21/29	100.000	VARIES	3.9468		0.101685	0.101578	0.101469	0.101358	0.101245	36.58	36.50
Goldman Sachs Group, Inc	38147QMB9	02/24/14	02/24/29	100.000	VARIES	4.6770		0.117267	0.116024	0.114752	0.113451	0.113509	41.67	40.92
Goldman Sachs Group, Inc	38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1499		0.093140	0.094607	0.096097	0.097611	0.099148	33.90	34.97
Goldman Sachs Group, Inc	38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.124079	0.126542	0.129054	0.131616	0.134228	45.80	47.64
Goldman Sachs Group, Inc	38147QMF0	02/13/14	02/16/21	100.000	0.000	3.4814		0.105453	0.107288	0.109156	0.111056	0.112989	38.79	40.16
Goldman Sachs Group, Inc	38147QM72	08/15/13	08/15/28	100.000	VARIES	4.8904		0.123442	0.123154	0.122860	0.122558	0.122250	44.31	44.09
Goldman Sachs Group, Inc	38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9500		0.086880	0.088162	0.089462	0.090781	0.092121	31.51	32.45
Goldman Sachs Group, Inc	38147QNV4	12/10/14	12/10/18	100.000	0.000	2.2404		0.065070	0.065798	0.066536	0.067281		23.59	22.69
Goldman Sachs Group, Inc	38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9499		0.086877	0.088158	0.089458	0.090778	0.092117	31.51	32.45
GOLDMAN SACHS GROUP INC	38147QNZ5	11/28/14	11/29/19	100.000	1.000	2.5062	53.06	0.071759	0.072310	0.072868	0.073433	0.074005	25.97	26.37
Goldman Sachs Group, Inc	38147QPN0	08/30/13	08/30/23	100.000	VARIES	4.5507		0.127220	0.126594	0.127360	0.126591	0.127211	46.34	46.33
Goldman Sachs Group, Inc	38147QQ25	11/13/13	11/13/23	100.000	VARIES	4.2199		0.108293	0.107902	0.107503	0.108041	0.108591	38.88	38.85
Goldman Sachs Group, Inc	38147QQJ8	09/05/13	09/05/28	100.000	VARIES	5.0554		0.123200	0.122787	0.122363	0.121929	0.121484	44.18	43.87

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
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Goldman Sachs Group, Inc	38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.071187	0.072066	0.072956	0.073857	0.074769	26.05	26.70
Goldman Sachs Group, Inc	38147QQQ2	12/31/14	12/29/17	100.000	0.000	2.1580		0.062572	0.063247				22.52	
Goldman Sachs Group, Inc	38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5001		0.072089	0.072990	0.073902	0.074826	0.075761	26.39	27.05
Goldman Sachs Group, Inc	38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.071180	0.072059	0.072949	0.073850	0.074762	26.05	26.70
Goldman Sachs Group, Inc	38147QRT5	03/12/14	03/12/29	100.000	VARIES	4.6444		0.123694	0.123160	0.122613	0.122053	0.122055	44.32	43.98
Goldman Sachs Group, Inc	38147QS31	01/30/15	01/30/30	100.000	VARIES	3.6879		0.098000	0.098015	0.098031	0.098047	0.098249	35.29	35.33
Goldman Sachs Group, Inc	38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6700		0.113708	0.115794	0.117919	0.120083	0.122286	41.69	43.23
Goldman Sachs Group, Inc	38147QST4	03/19/14	03/19/29	100.000	VARIES	4.6202		0.116656	0.116055	0.115439	0.114810	0.115032	41.76	41.40
Goldman Sachs Group, Inc	38147QT89	02/27/15	02/28/23	100.000	0.000	2.9999		0.086662	0.086528	0.089282	0.089143	0.091980	31.93	32.89
Goldman Sachs Group, Inc	38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.086677	0.086543	0.089297	0.089159	0.091996	31.93	32.90
Goldman Sachs Group, Inc	38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1501		0.094614	0.096104	0.097618	0.099156	0.100717	34.60	35.70
Goldman Sachs Group, Inc	38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9998		0.089774	0.091121	0.092487	0.093875	0.095283	32.81	33.80
Goldman Sachs Group, Inc	38147QTV8	02/27/15	08/29/22	100.000	0.000	3.0000		0.085717	0.087481	0.088308	0.090125	0.090977	31.93	32.90
Goldman Sachs Group, Inc	38147QTX4	03/21/14	03/21/29	100.000	VARIES	4.6241		0.113601	0.113039	0.112463	0.111874	0.112203	40.68	40.35
Goldman Sachs Group, Inc	38147QU79	02/17/15	02/17/30*	100.000	VARIES	3.4969		0.094938	0.094180	0.094074			29.79*	
Goldman Sachs Group, Inc	38147QUR5	02/27/15	02/27/30	100.000	VARIES	3.6524		0.096479	0.096466	0.096454	0.096441	0.096649	34.73	34.75
Goldman Sachs Group, Inc	38147QUW4	09/20/13	09/20/28	100.000	VARIES	5.0884		0.127419	0.126947	0.126462	0.125966	0.125456	45.69	45.34
Goldman Sachs Group, Inc	38147QV45	02/27/15	02/27/30	100.000	VARIES	3.4811		0.091185	0.091054	0.090921	0.090786	0.090867	32.77	32.70
Goldman Sachs Group, Inc	38147QV78	03/30/15	03/30/23	100.000	0.000	2.8001		0.081094	0.082229	0.083380	0.084548	0.085731	29.61	30.44
Goldman Sachs Group, Inc	38147QV86	02/27/15	02/28/25	100.000	0.000	2.9501		0.085162	0.085009	0.087692	0.087535	0.090299	31.37	32.30
Goldman Sachs Group, Inc	38147QV94	03/27/15	03/27/23	100.000	0.000	3.1002		0.090182	0.091580	0.093000	0.094441	0.095905	32.98	34.01
Goldman Sachs Group, Inc	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000		0.091121	0.092488	0.093875	0.095283	0.096713	33.31	34.32
Goldman Sachs Group, Inc	38147QVM5	03/31/15	09/29/22	100.000	0.000	2.8501		0.082596	0.083773	0.084967	0.086178	0.087406	30.16	31.03
Goldman Sachs Group, Inc	38147QVU7	03/12/15	03/12/21	100.000	0.000	2.7499		0.079580	0.080674	0.081783	0.082908	0.084048	29.09	29.89
Goldman Sachs Group, Inc	38147QW77	03/31/15	04/01/21	100.000	0.000	2.1498		0.061666	0.062329	0.062999	0.063676	0.064361	22.44	22.92
Goldman Sachs Group, Inc	38147QWX0	03/31/14	03/31/29	100.000	VARIES	4.5514		0.116035	0.115721	0.115400	0.115072	0.115330	41.66	41.48
Goldman Sachs Group, Inc	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3503		0.102277	0.102294	0.105732	0.105750	0.109304	37.54	38.81
Goldman Sachs Group, Inc	38147QXD3	04/24/15	04/24/23	100.000	0.000	3.0000		0.087141	0.088448	0.089775	0.091122	0.092489	31.78	32.74
Goldman Sachs Group, Inc	38147QXF8	03/31/14	03/31/29	100.000	VARIES	4.5507		0.113627	0.112831	0.112017	0.111185	0.111365	40.62	40.12
Goldman Sachs Group, Inc	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7499		0.082359	0.083491	0.084639	0.085803	0.086982	29.86	30.68
Goldman Sachs Group, Inc	38147QXQ4	03/27/15	09/27/22	100.000	0.000	2.9999		0.087136	0.088443	0.089769	0.091116	0.092483	31.85	32.81
Goldman Sachs Group, Inc	38147QXX9	03/31/15	03/31/25	100.000	VARIES	3.3914		0.094051	0.093997	0.093942	0.093887	0.094035	33.84	33.82
Goldman Sachs Group, Inc	38147QXY7	04/30/15	05/02/23	100.000	0.000	2.5999		0.075083	0.076059	0.077048	0.078049	0.079064	27.32	28.04
Goldman Sachs Group, Inc	38147QY34	04/30/15	11/02/22	100.000	0.000	3.0000		0.087154	0.088462	0.089788	0.091135	0.092502	31.77	32.73
Goldman Sachs Group, Inc	38147QY59	04/03/15	04/03/20	100.000	VARIES	2.4873		0.069511	0.069592	0.069576	0.069559	0.069470	25.04	25.04
Goldman Sachs Group, Inc	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815		0.112234	0.112369	0.112506	0.112515	0.112524	40.45	40.51
Goldman Sachs Group, Inc	38147QYV2	05/08/15	05/08/23	100.000	0.000	2.9999		0.087138	0.088445	0.089772	0.091118	0.092485	31.74	32.70
Goldman Sachs Group, Inc	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1012		0.094476	0.095941	0.097429	0.098939	0.100473	34.28	35.35
Goldman Sachs Group, Inc	38147QZQ2	06/01/15	05/30/23	100.000	0.000	3.1502		0.091698	0.093142	0.094609	0.096099	0.097613	33.36	34.42
Goldman Sachs Group, Inc	38147QZR0	04/30/15	04/30/30	100.000	VARIES	3.7833		0.010520	0.010231	0.010278	0.009988	0.010027	3.77	3.68
Goldman Sachs Group, Inc	38148T2C2	05/29/15	06/01/23	100.000	0.000	3.2499		0.094766	0.096306	0.097871	0.099461	0.101077	34.49	35.62
Goldman Sachs Group, Inc	38148T2E8	05/07/15	05/07/25	100.000	VARIES	3.7599		0.014978	0.015259	0.015546	0.015839	0.015893	5.47	5.67

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

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Goldman Sachs Group, Inc	38148TGM5	10/22/15	10/22/27	100.000	VARIES	3.9047		0.013280	0.013085	0.012887	0.012684	0.012478	4.72	4.57
Goldman Sachs Group, Inc	38148TGT0	11/30/15	11/28/25	100.000	0.000	3.4490		0.099120	0.100829	0.102568	0.104337	0.106136	36.10	37.36
Goldman Sachs Group, Inc	38148TGU7	11/30/15	12/09/22*	100.000	0.000	2.9488		0.084407	0.085652				28.75*	
Goldman Sachs Group, Inc	38148TGX1	11/10/15	11/10/26	100.000	VARIES	3.8760		0.010530	0.010517	0.010503	0.010489	0.010475	3.79	3.78
Goldman Sachs Group, Inc	38148TGZ6	11/27/15	11/29/23	100.000	0.000	3.1499		0.090292	0.091714	0.093158	0.094626	0.096116	32.85	33.90
Goldman Sachs Group, Inc	38148TH44	11/30/15	11/28/23	100.000	0.000	3.1488		0.090227	0.091648	0.093091	0.094556	0.096045	32.83	33.87
GOLDMAN SACHS GROUP INC	38148THG7	11/10/15	11/10/21	100.000	1.750	2.8620	32.80	0.080390	0.080845	0.081306	0.081774	0.082249	29.07	29.40
Goldman Sachs Group, Inc	38148THX0	11/18/15	11/18/25	100.000	VARIES	3.7095		0.007342	0.007454	0.007568	0.007684	0.007802	2.67	2.76
Goldman Sachs Group, Inc	38148TJ26	11/30/15	11/29/23	100.000	0.000	3.1489		0.090238	0.091658	0.093102	0.094567	0.096056	32.83	33.87
Goldman Sachs Group, Inc	38148TJ59	11/27/15	11/27/30	100.000	VARIES	3.8941		0.105710	0.104444	0.103154	0.102752	0.102343	37.74	37.04
Goldman Sachs Group, Inc	38148TJN0	12/31/15	07/03/24	100.000	0.000	3.2988		0.093172	0.094708	0.096270	0.097858	0.099472	34.37	35.51
Goldman Sachs Group, Inc	38148TJP5	12/31/15	01/02/26	100.000	0.000	3.4990		0.098915	0.100646	0.102407	0.104198	0.106021	36.55	37.84
Goldman Sachs Group, Inc	38148TJT7	12/31/15	01/12/23*	100.000	0.000	2.7990		0.078910					0.87*	
Goldman Sachs Group, Inc	38148TJU4	12/29/15	12/29/23	100.000	0.000	3.0000		0.085853	0.087141	0.088448	0.089775	0.091122	31.14	32.09
Goldman Sachs Group, Inc	38148TJY6	12/28/15	12/26/23	100.000	0.000	3.2000		0.091739	0.093207	0.094699	0.096214	0.097753	33.31	34.38
Goldman Sachs Group, Inc	38148TKG3	12/31/15	12/31/30*	100.000	VARIES	3.9932		0.108342	0.107014				38.76*	
Goldman Sachs Group, Inc	38148TLJ6	02/16/16	02/16/26	100.000	VARIES	3.7570	5.74	0.018151	0.018022	0.017890	0.017756	0.017619	6.48	6.38
Goldman Sachs Group, Inc	38148TNV7	09/29/16	09/29/26	100.000	VARIES	2.3290	0.45	0.004915	0.004456	0.003991	0.004037	0.004084	1.60	1.45
Goldman Sachs Group, Inc	38148TP94	11/18/16	11/18/26	100.000	VARIES	2.2302	0.38	0.008950	0.008145	0.007331	0.007413	0.007495	3.01	2.66
Goldman Sachs Group, Inc	38150A2F1	02/21/17	02/21/27	100.000	VARIES	3.8872		0.107978	0.107917	0.107855	0.107792		33.47	38.82
Goldman Sachs Group, Inc	38150A2Z7	04/28/17	04/28/27	100.000	VARIES	3.6989			0.010831	0.010676	0.010519	0.010358	2.62	3.80
Goldman Sachs Group, Inc	38150A3C7	05/19/17	05/19/27	100.000	VARIES	3.6688			0.010994	0.010723	0.010447	0.010167	2.43	3.79
GOLDMAN SACHS GROUP INC	38150A3E3	05/31/17	05/31/37	100.000	0.000	4.1400			0.117379	0.119809	0.122289		24.34	42.85
GOLDMAN SACHS GROUP INC	38150A3S2	07/10/17	07/10/27	100.000	VARIES	3.6160				0.100444	0.100000	0.099548	17.18	35.93
GOLDMAN SACHS GROUP INC	38150A3U7	08/02/17	08/02/27	100.000	VARIES	3.5643				0.099007	0.098792	0.098572	14.75	35.54
GOLDMAN SACHS GROUP INC	38150A3Z6	08/15/17	08/15/24	100.000	VARIES	3.1510				0.087526	0.087482	0.087437	11.90	31.49
GOLDMAN SACHS GROUP INC	38150A4K8	09/22/17	09/22/27	100.000	VARIES	3.5451				0.098475	0.098251	0.098023	9.75	35.37
Goodrich Petroleum Corp.	382410AR9	10/12/16	08/30/19	74.590	0.000	24.6087	40.85	0.504276	0.548650	0.619543	0.691972	0.781384	206.47	259.46
Goodrich Petroleum Corp.	382410AT5	10/12/16	08/30/19	74.590	0.000	24.6243	40.43	0.499111	0.554575	0.612700	0.699542	0.772861	206.53	259.53
Goodrich Petroleum Corp.	382410AU2	10/12/16	08/30/19	74.590	0.000	24.6087	40.85	0.504276	0.548650	0.619543	0.691972	0.781384	206.47	259.46
Great Plains Energy, Inc	391164AF7	03/22/12	06/15/22	103.480	VARIES	4.8564		0.136194	0.135228	0.135743	0.134768	0.135269	49.53	49.36
Greene & Scott CUNTS, IL	394290CD0	06/01/16	12/01/18	104.620	VARIES	1.8303	11.18	0.053677	0.054169	0.051805	0.051325		19.36	17.01
Greene & Scott CUNTS, IL	394290CE8	06/01/16	12/01/19	107.218	VARIES	N/A	13.04	0.062645	0.063298	0.060270	0.059668	0.059061	22.60	21.55
Grundy Counties, IL	400186AF9	06/30/16	12/01/17	100.000	0.000	1.9323	9.73	0.054111	0.054634				17.95	
Grundy Counties, IL	400186AG7	06/30/16	12/01/18	100.000	VARIES	2.2360	11.26	0.062694	0.063395	0.062120	0.062116		22.68	20.50
Grundy CNTY SD #72-C, IL	400292BF4	11/01/12	12/01/17	107.117	VARIES	2.4939		0.070299	0.069790				23.11	
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIES	2.7441		0.078445	0.077901	0.077350	0.076792		28.11	25.43
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIES	2.9942		0.086149	0.085671	0.085186	0.084694	0.084195	30.90	30.55
GS Finance Corp.	40054CAB0	12/31/15	01/03/23	100.000	0.000	2.7988		0.078852	0.079955	0.081074	0.082209	0.083359	28.98	29.80
GS Finance Corp.	40054CAD6	01/29/16	07/31/24	100.000	0.000	3.3498	31.23	0.094625	0.096210	0.097822	0.099460	0.101126	34.83	36.01
GS Finance Corp.	40054CAE4	01/29/16	01/29/26	100.000	0.000	3.6001	33.47	0.101803	0.103635	0.105500	0.107400	0.109333	37.54	38.90
GS Finance Corp.	40054CAF1	01/29/16	01/29/24	100.000	0.000	3.0501	28.33	0.086018	0.087330	0.088662	0.090014	0.091387	31.60	32.58

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

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

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
GS FINANCE CORP	40054KDJ2	06/30/16	06/28/23	100.000	1.250	2.6041	13.09	0.072815	0.073311	0.073813	0.074322	0.074838	26.31	26.67
GS Finance Corp.	40054KDK9	06/30/16	07/01/21	100.000	0.000	2.1388	10.75	0.059718	0.059372	0.061002	0.060649		21.73	22.20
GS Finance Corp.	40054KDL7	06/30/16	09/30/22	100.000	0.000	2.4488	12.35	0.068438	0.069276	0.070124	0.070983	0.071852	24.94	25.56
GS Finance Corp.	40054KDM5	06/30/16	07/12/23	100.000	0.000	2.6003	13.08	0.072293	0.073233	0.074185	0.075149	0.076126	26.51	27.21
GS Finance Corp.	40054KDT0	06/09/16	06/09/23	100.000	0.000	2.9998	16.86	0.084578	0.085847	0.087134	0.088441	0.089768	30.73	31.66
GS FINANCE CORP	40054KDV5	06/17/16	06/15/23	100.000	2.000	2.6630	14.35	0.074205	0.074454	0.074705	0.074960	0.075219	26.77	26.95
GS Finance Corp.	40054KDX1	06/30/16	07/02/20	100.000	0.000	1.9105	9.61	0.053076	0.053583	0.054095	0.054611	0.055133	19.38	19.75
GS Finance Corp.	40054KEY8	07/29/16	05/01/23	100.000	0.000	2.4799	10.50	0.069324	0.070183	0.071054	0.071935	0.072827	25.22	25.84
GS Finance Corp.	40054KEZ5	07/29/16	04/29/21	100.000	0.000	2.0500	8.67	0.057235	0.057822	0.058415	0.059013	0.059618	20.78	21.21
GS Finance Corp.	40054KF27	07/29/16	05/01/25	100.000	0.000	2.7700	11.73	0.077489	0.078563	0.079651	0.080754	0.081872	28.22	29.01
GS Finance Corp.	40054KF35	07/29/16	07/30/26	100.000	0.000	2.9298	12.37	0.081390	0.082582	0.083792	0.085020	0.086265	29.88	30.76
GS Finance Corp.	40054KF43	07/29/16	07/29/21	100.000	0.000	2.1200	8.99	0.057608	0.059183	0.058836	0.060445	0.060089	21.50	21.96
GS Finance Corp.	40054KF50	07/29/16	08/09/23	100.000	0.000	2.5301	10.69	0.070329	0.071219	0.072120	0.073032	0.073956	25.73	26.39
GS Finance Corp.	40054KF84	07/29/16	07/31/23	100.000	0.000	2.6502	11.27	0.073628	0.074604	0.075592	0.076594	0.077609	26.98	27.70
GS Finance Corp.	40054KFB7	07/28/16	07/30/24	100.000	0.000	2.6502	11.27	0.073628	0.074603	0.075592	0.076594	0.077609	26.98	27.70
GS Finance Corp.	40054KFC5	07/26/16	07/24/20	100.000	0.000	2.0961	9.02	0.058225	0.058829	0.059445	0.060068	0.060698	21.26	21.71
GS Finance Corp.	40054KG26	07/12/16	08/04/17	100.000	0.000	1.2498	5.87	0.034742	0.034959				7.44	
GS Finance Corp.	40054KGG9	08/31/16	06/01/21	100.000	0.000	1.9502	6.56	0.054439	0.054970	0.055506	0.056047	0.056594	19.73	20.11
GS Finance Corp.	40054KGG6	08/31/16	06/01/22	100.000	0.000	2.1998	7.40	0.061446	0.062122	0.062805	0.063496	0.064194	22.28	22.78
GS Finance Corp.	40054KGL4	08/31/16	06/01/23	100.000	0.000	2.3999	8.08	0.067069	0.067874	0.068688	0.069513	0.070347	24.34	24.93
GS Finance Corp.	40054KGM2	08/31/16	05/30/25	100.000	0.000	2.6499	8.92	0.074096	0.075078	0.076072	0.077080	0.078102	26.91	27.63
GS Finance Corp.	40054KGN0	08/31/16	09/12/23	100.000	0.000	2.4502	8.24	0.068116	0.068950	0.069795	0.070650	0.071515	24.85	25.47
GS Finance Corp.	40054KGP5	08/31/16	08/31/26	100.000	0.000	2.8001	9.51	0.077352	0.077156	0.079533	0.079331	0.081775	28.47	29.27
GS Finance Corp.	40054KGQ3	08/31/16	08/31/21	100.000	0.000	2.0001	6.80	0.055253	0.054895	0.056363	0.055999	0.057496	20.24	20.64
GS Finance Corp.	40054KGR1	08/04/16	08/06/26	100.000	0.000	2.8502	11.64	0.079186	0.080314	0.081459	0.082620	0.083797	29.04	29.87
GS Finance Corp.	40054KGT7	08/26/16	08/28/23	100.000	0.000	2.5001	8.68	0.069457	0.070326	0.071205	0.072095	0.072996	25.38	26.01
GS Finance Corp.	40054KH41	08/30/16	08/29/24	100.000	0.000	2.5993	8.81	0.071019	0.072332	0.072872	0.074225	0.074779	26.39	27.08
GS Finance Corp.	40054KHR0	08/24/16	08/24/26	100.000	0.000	2.8998	10.23	0.080550	0.081718	0.082902	0.084104	0.085324	29.51	30.37
GS Finance Corp.	40054KJ72	09/30/16	10/02/23	100.000	0.000	2.6002	6.57	0.072239	0.073178	0.074130	0.075093	0.076070	26.34	27.03
GS Finance Corp.	40054KJA5	09/30/16	09/30/21	100.000	0.000	2.0998	5.31	0.058327	0.058939	0.059558	0.060183	0.060815	21.22	21.67
GS Finance Corp.	40054KJB3	09/30/16	06/30/22	100.000	0.000	2.1888	5.53	0.061132	0.061802	0.062478	0.063162	0.063853	22.13	22.62
GS Finance Corp.	40054KJC1	09/30/16	10/02/23	100.000	0.000	2.5002	6.32	0.069461	0.070329	0.071208	0.072099	0.073000	25.32	25.95
GS Finance Corp.	40054KJD9	09/30/16	10/02/25	100.000	0.000	2.8001	7.08	0.077793	0.078882	0.079986	0.081106	0.082241	28.40	29.20
GS Finance Corp.	40054KJE7	09/30/16	10/01/26	100.000	0.000	3.0000	7.58	0.083341	0.084591	0.085860	0.087148	0.088455	30.45	31.37
GS Finance Corp.	40054KJF4	09/30/16	09/30/21	100.000	0.000	2.0998	5.31	0.058327	0.058939	0.059558	0.060183	0.060815	21.22	21.67
GS Finance Corp.	40054KJG2	09/30/16	10/12/23	100.000	0.000	2.5000	6.32	0.069504	0.070372	0.071252	0.072143	0.073044	25.32	25.95
GS Finance Corp.	40054KJJ6	09/29/16	10/01/24	100.000	0.000	2.7000	6.90	0.075012	0.076025	0.077051	0.078092	0.079146	27.37	28.11
GS Finance Corp.	40054KJY3	09/30/16	10/01/20	100.000	0.000	1.8997	4.80	0.052772	0.053274	0.053780	0.054291	0.054806	19.18	19.55
GS Finance Corp.	40054KL87	10/28/16	10/30/24	100.000	0.000	2.7498	4.81	0.076395	0.077445	0.078510	0.079589	0.080684	27.82	28.59
GS Finance Corp.	40054KLC8	10/31/16	11/09/23	100.000	0.000	2.6003	4.41	0.072277	0.073217	0.074169	0.075133	0.076110	26.29	26.98
GS Finance Corp.	40054KLF1	10/31/16	07/29/21	100.000	0.000	2.1986	3.73	0.061073	0.061405	0.062080	0.062763	0.063453	22.20	22.68
GS Finance Corp.	40054KLG9	10/31/16	10/31/22	100.000	0.000	2.4001	4.07	0.066669	0.067469	0.068279	0.069098	0.069927	24.24	24.83

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
								-----	-----	-----	-----	-----	-----	-----
GS Finance Corp.	40054KLJ3	10/28/16	10/30/23	100.000	0.000	2.5999	4.55	0.072229	0.073168	0.074119	0.075082	0.076059	26.29	26.97
GS Finance Corp.	40054KLQ7	10/31/16	10/31/23	100.000	0.000	2.6000	4.41	0.072223	0.073162	0.074113	0.075076	0.076052	26.28	26.97
GS Finance Corp.	40054KLR5	10/31/16	10/29/26	100.000	0.000	2.9991	5.08	0.083309	0.084552	0.085820	0.087107	0.088413	30.37	31.29
GS Finance Corp.	40054KLS3	10/31/16	07/29/21	100.000	0.000	2.1986	3.73	0.061073	0.061405	0.062080	0.062763	0.063453	22.20	22.68
GS Finance Corp.	40054KNB8	11/28/16	12/07/23*	100.000	0.000	3.0602	2.81	0.085072	0.086374				28.82*	
GS Finance Corp.	40054KNC6	11/28/16	11/28/23	100.000	0.000	3.0998	2.84	0.086105	0.087440	0.088795	0.090171	0.091569	31.33	32.31
GS Finance Corp.	40054KNF9	11/28/16	11/28/23	100.000	0.000	3.0601	2.81	0.085002	0.086303	0.087624	0.088964	0.090325	30.92	31.87
GS Finance Corp.	40054KNH5	11/28/16	11/27/26	100.000	0.000	3.4699	3.18	0.096387	0.098050	0.099751	0.101482	0.103243	35.11	36.34
GS Finance Corp.	40054KNK8	11/28/16	08/27/20	100.000	0.000	2.0498	1.88	0.056939	0.057228	0.057814	0.058407	0.059006	20.66	21.07
GS Finance Corp.	40054KNL6	11/28/16	08/26/21	100.000	0.000	2.5402	2.33	0.070562	0.071000	0.071902	0.072815	0.073740	25.65	26.28
GS Finance Corp.	40054KNU6	11/28/16	11/27/24	100.000	0.000	3.2301	2.96	0.089724	0.091165	0.092638	0.094134	0.095654	32.66	33.72
GS Finance Corp.	40054KNV4	11/28/16	11/28/22	100.000	0.000	2.8500	2.61	0.079167	0.080295	0.081439	0.082600	0.083777	28.78	29.60
GS Finance Corp.	40054KP67	11/28/16	11/26/21	100.000	0.000	2.6201	2.40	0.072780	0.073723	0.074689	0.075667	0.076659	26.44	27.13
GS Finance Corp.	40054KPR1	11/25/16	11/26/24	100.000	0.000	3.2499	3.25	0.090283	0.091750	0.093241	0.094756	0.096296	32.87	33.95
GS Finance Corp.	40054KQH2	12/30/16	01/03/25	100.000	0.000	3.3999	0.09	0.094442	0.094468	0.096074	0.097707	0.099368	34.29	35.47
GS Finance Corp.	40054KQQ2	12/30/16	07/01/24	100.000	0.000	3.4000	0.09	0.094453	0.096059	0.097692	0.099353		34.29	35.47
GS Finance Corp.	40054KQU3	12/30/16	12/31/26	100.000	0.000	3.6499	0.20	0.101396	0.103246	0.105130	0.107049	0.109003	36.84	38.20
GS Finance Corp.	40054KQV1	12/30/16	07/02/24	100.000	0.000	3.3199	0.09	0.092220	0.092237	0.093768	0.095324	0.096907	33.48	34.60
GS Finance Corp.	40054KQW9	12/30/16	12/30/22	100.000	0.000	3.0500	0.08	0.084723	0.086016	0.087327	0.088659	0.090011	30.74	31.68
GS Finance Corp.	40054KQX7	12/30/16	10/01/20	100.000	0.000	2.5001	0.07	0.069449	0.069887	0.070761	0.071646	0.072541	25.20	25.79
GS Finance Corp.	40054KR32	12/30/16	01/11/24	100.000	0.000	3.2499	0.09	0.090275	0.090365	0.091833			32.78	33.84
GS Finance Corp.	40054KR40	12/30/16	01/10/22	100.000	0.000	2.8000	0.08	0.077777	0.077838	0.078927	0.080032		28.21	28.99
GS Finance Corp.	40054KR57	12/30/16	01/12/27	100.000	0.000	3.6748	0.10	0.102079	0.102204	0.104082			37.11	38.47
GS Finance Corp.	40054KR65	12/21/16	12/21/23	100.000	0.000	3.2002	0.89	0.088894	0.090316	0.091761	0.093230	0.094721	32.29	33.33
GS Finance Corp.	40054KS23	12/21/16	12/21/23	100.000	0.000	3.2002	0.89	0.088894	0.090316	0.091761	0.093230	0.094721	32.29	33.33
GS Finance Corp.	40054KSF4	12/28/16	12/27/19	100.000	0.000	2.2301	0.19	0.061947	0.062634	0.063332	0.064038	0.064752	22.43	22.93
GS Finance Corp.	40054KSG2	12/28/16	12/27/19	100.000	0.000	2.2301	0.19	0.061947	0.062634	0.063332	0.064038	0.064752	22.43	22.93
GS Finance Corp.	40054KSN7	01/30/17	01/30/25	100.000	0.000	3.3999			0.094442	0.096047	0.097680	0.099341	31.50	35.37
GS Finance Corp.	40054KT48	01/31/17	01/29/27	100.000	0.000	3.6999			0.102775	0.104666	0.106602	0.108574	34.31	38.62
GS Finance Corp.	40054KT55	01/31/17	01/31/24	100.000	0.000	3.2500			0.090277	0.091744	0.093234	0.094749	30.10	33.75
GS Finance Corp.	40054KT63	01/31/17	07/29/22	100.000	0.000	2.9200			0.081112	0.082289	0.083491	0.084710	27.03	30.21
GS Finance Corp.	40054KT71	01/31/17	10/29/20	100.000	0.000	2.4502		0.068061	0.068473	0.069312	0.070161	0.071021	22.68	25.21
GS Finance Corp.	40054KT89	01/31/17	02/09/24	100.000	0.000	3.2499		0.090274	0.090347	0.091815	0.093307	0.094823	30.11	33.75
GS Finance Corp.	40054KT97	01/31/17	02/09/22	100.000	0.000	2.8000		0.077777	0.077831	0.078921	0.080026	0.081146	25.92	28.93
GS Finance Corp.	40054KTA4	01/31/17	02/09/27	100.000	0.000	3.7000		0.102777	0.102872	0.104775	0.106714	0.108688	34.32	38.62
GS Finance Corp.	40054KTB2	01/27/17	01/29/24	100.000	0.000	3.1998		0.088883	0.088899	0.090322	0.091767	0.093235	29.91	33.22
GS Finance Corp.	40054KTD8	01/30/17	01/30/24	100.000	0.000	3.2500			0.090277	0.091744	0.093234	0.094749	30.10	33.75
GS Finance Corp.	40054KTP1	01/31/17	01/26/23	100.000	1.250	3.0595			0.084986	0.085738	0.086519	0.087311	28.25	31.25
GS Finance Corp.	40054KUL8	01/30/17	07/30/24	100.000	0.000	3.3302			0.092507	0.094047	0.095613	0.097205	30.85	34.62
GS Finance Corp.	40054KUQ7	02/01/17	06/02/22	100.000	0.000	2.8998		0.080550	0.081335	0.082514	0.083710	0.084924	26.78	29.99
GS Finance Corp.	40054KV29	02/27/17	08/26/24	100.000	0.000	3.2501			0.090279	0.091738	0.093229	0.094744	27.63	33.67
GS Finance Corp.	40054KVB9	02/27/17	02/27/25	100.000	0.000	3.3001			0.091670	0.093183	0.094721	0.096284	28.06	34.21

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

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
GS Finance Corp.	40054KVC7	02/27/17	02/27/24	100.000	0.000	3.1501			0.087503	0.088882	0.090282	0.091704	26.77	32.60
GS Finance Corp.	40054KVN3	02/28/17	03/08/24	100.000	0.000	3.1002		0.086117	0.086176	0.087512	0.088869	0.090246	26.09	32.06
GS Finance Corp.	40054KVQ6	02/28/17	03/09/27	100.000	0.000	3.5002		0.097227	0.097312	0.099015	0.100748	0.102511	29.48	36.35
GS Finance Corp.	40054KVS2	02/28/17	02/28/24	100.000	0.000	3.0999			0.086109	0.087443	0.088799	0.090175	26.26	32.06
GS Finance Corp.	40054KVT0	02/28/17	08/26/22	100.000	0.000	2.6997			0.074992	0.075982	0.077008	0.078047	22.70	27.80
GS Finance Corp.	40054KVU7	02/28/17	11/27/20	100.000	0.000	2.3002		0.063894	0.064249	0.064988	0.065735	0.066492	19.33	23.58
GS Finance Corp.	40054KW77	02/28/17	02/26/23	100.000	1.250	2.9063			0.080284	0.079622	0.081616	0.080958	24.56	29.59
GS Finance Corp.	40054KWL6	02/17/17	08/19/24	100.000	0.000	3.2499		0.090276	0.090292	0.091759	0.093250	0.094765	28.55	33.70
GS Finance Corp.	40054KWQ5	02/15/17	01/07/19	100.000	0.000	1.9703			0.054730	0.055155	0.055699	0.056248	17.37	20.14
GS Finance Corp.	40054KXL5	02/28/17	08/29/22	100.000	0.000	2.0900			0.057418	0.057701	0.058625	0.058914	17.66	21.38
GS Finance Corp.	40054KXX9	03/30/17	04/01/25	100.000	0.000	3.3001		0.091671	0.091679	0.093192	0.094730	0.096293	24.98	34.10
GS Finance Corp.	40054KXY7	03/30/17	04/01/24	100.000	0.000	3.1002		0.086116	0.086124	0.087459	0.088814	0.090191	23.46	31.97
GS Finance Corp.	40054KYD2	03/31/17	12/31/20	100.000	0.000	2.3766		0.066017	0.066409	0.067198	0.067997	0.068805	17.96	24.34
GS Finance Corp.	40054KYE0	03/31/17	10/03/22	100.000	0.000	2.7999		0.077774	0.077793	0.078882	0.079986	0.081106	21.18	28.79
GS Finance Corp.	40054KYF7	03/31/17	04/02/24	100.000	0.000	3.1000		0.086111	0.086125	0.087460	0.088816	0.090193	23.46	31.97
GS Finance Corp.	40054KYH3	03/31/17	03/31/23	100.000	1.250	2.9099			0.080829	0.081500	0.082181	0.082871	21.97	29.59
GS Finance Corp.	40054KYJ9	03/31/17	03/31/25	100.000	0.000	3.2999			0.091665	0.093177	0.094715	0.096278	24.98	34.10
GS Finance Corp.	40054KYY8	03/31/17	04/11/24	100.000	0.000	3.1001		0.086113	0.086195	0.087531	0.088888	0.090266	23.46	31.97
GS Finance Corp.	40054KYY6	03/31/17	04/11/22	100.000	0.000	2.7002		0.075006	0.075068	0.076082	0.077109	0.078150	20.42	27.74
GS Finance Corp.	40054KYZ3	03/31/17	04/12/27	100.000	0.000	3.5501		0.098613	0.098730	0.100482	0.102266	0.104081	26.89	36.78
GS Finance Corp.	40054L2S2	03/27/17	03/28/22	100.000	1.000	2.7411		0.076141	0.076145	0.076808	0.077480	0.078161	20.93	27.90
GS Finance Corp.	40054L2W3	03/30/17	09/30/22	100.000	0.000	2.8001			0.077780	0.078869	0.079973	0.081092	21.18	28.79
GS Finance Corp.	40054L3B8	03/31/17	04/11/24	100.000	0.000	3.1001		0.086113	0.086195	0.087531	0.088888	0.090266	23.46	31.97
GS Finance Corp.	40054L3C6	03/31/17	04/11/24	100.000	0.000	3.1001		0.086113	0.086195	0.087531	0.088888	0.090266	23.46	31.97
GS Finance Corp.	40054L3Q5	04/28/17	01/28/21	100.000	0.000	2.3002			0.063896	0.064263	0.065002	0.065750	15.58	23.50
GS Finance Corp.	40054L3R3	04/28/17	10/28/22	100.000	0.000	2.7000			0.075000	0.076012	0.077038	0.078078	18.29	27.68
GS Finance Corp.	40054L3S1	04/28/17	04/30/24	100.000	0.000	3.0498		0.084716	0.084730	0.086022	0.087334	0.088666	20.67	31.37
GS Finance Corp.	40054L3U6	04/27/17	04/29/25	100.000	0.000	3.3000		0.091666	0.091682	0.093195	0.094733	0.096296	22.46	34.02
GS Finance Corp.	40054L3Y8	04/28/17	04/28/25	100.000	0.000	3.3000			0.091668	0.093180	0.094718	0.096281	22.37	34.02
GS Finance Corp.	40054L4B7	04/28/17	04/24/23	100.000	1.250	2.8079			0.077998	0.078592	0.079208	0.079832	18.99	28.49
GS Finance Corp.	40054L4C5	04/25/17	04/25/24	100.000	0.000	3.0999			0.086109	0.087443	0.088799	0.090175	21.27	31.90
GS Finance Corp.	40054L4L5	04/28/17	01/30/24	100.000	0.000	3.0000			0.083335	0.083973	0.085233	0.086512	20.35	30.84
GS Finance Corp.	40054L5R1	04/28/17	05/09/24	100.000	0.000	3.0500		0.084722	0.084801	0.086094	0.087407	0.088740	20.67	31.37
GS Finance Corp.	40054L5T7	04/28/17	05/10/27	100.000	0.000	3.4501		0.095835	0.095945	0.097600	0.099284	0.100997	23.40	35.61
GS Finance Corp.	40054L6F6	04/13/17	04/13/37	100.000	VARIES	4.2970			0.119361	0.116555	0.113688	0.113393	30.58	41.20
GS Finance Corp.	40054L6L3	04/24/17	05/03/24	100.000	0.000	3.1000		0.086111	0.086178	0.087514	0.088870	0.090248	21.36	31.91
GS Finance Corp.	40054L6N9	04/24/17	05/03/24	100.000	0.000	3.1000		0.086111	0.086178	0.087514	0.088870	0.090248	21.36	31.91
GS Finance Corp.	40054L6R0	04/28/17	05/10/27	100.000	0.000	3.4501		0.095835	0.095945	0.097600	0.099284	0.100997	23.40	35.61
GS Finance Corp.	40054L6W9	05/09/17	05/07/21	100.000	0.000	2.1501			0.059724	0.060359	0.061008	0.061663	13.89	21.92
GS Finance Corp.	40054LA53	04/28/17	10/31/24	100.000	0.000	3.1210		0.086696	0.086711	0.088064	0.089438	0.090834	21.15	32.12
GS Finance Corp.	40054LA95	05/08/17	05/10/21	100.000	0.000	2.3697		0.065826	0.065835	0.066615	0.067404	0.068203	15.38	24.20
GS Finance Corp.	40054LAE4	03/20/17	09/20/22	100.000	0.000	2.9898			0.083051	0.084292	0.085552	0.086831	23.46	30.83

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

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
GS FINANCE CORP	40054LMZ4	08/31/17	09/03/24	100.000	0.000	2.9002			0.080561	0.080580	0.081749	0.082934	9.75	29.50
GS FINANCE CORP	40054LN26	08/31/17	06/02/23	100.000	0.000	2.6505			0.073625	0.074123	0.075106	0.076101	8.92	26.92
GS FINANCE CORP	40054LN34	08/31/17	09/12/24	100.000	0.000	2.8996			0.080546	0.080623	0.081792	0.082978	9.75	29.49
GS FINANCE CORP	40054LN42	08/31/17	09/12/24	100.000	0.000	2.8996			0.080546	0.080623	0.081792	0.082978	9.75	29.49
GS FINANCE CORP	40054LN59	08/31/17	09/12/24	100.000	0.000	2.8996			0.080546	0.080623	0.081792	0.082978	9.75	29.49
GS FINANCE CORP	40054LN67	08/31/17	09/14/27	100.000	0.000	2.9002			0.080562	0.080652	0.081822	0.083008	9.76	29.50
GS FINANCE CORP	40054LN75	08/31/17	08/28/23	100.000	1.250	2.7089				0.075247	0.075768	0.076324	9.10	27.32
GS FINANCE CORP	40054LNK6	08/31/17	09/03/24	100.000	0.000	2.9002			0.080561	0.080580	0.081749	0.082934	9.75	29.50
GS FINANCE CORP	40054LNL4	08/31/17	09/03/24	100.000	0.000	2.9002			0.080561	0.080580	0.081749	0.082934	9.75	29.50
GS FINANCE CORP	40054LPA6	08/18/17	08/20/20	100.000	0.000	1.9994			0.055540	0.055546	0.056101	0.056662	7.39	20.24
GS FINANCE CORP	40054LQJ6	09/05/17	09/02/21	100.000	0.000	2.2497				0.062492	0.063184	0.063894	7.25	22.79
GS FINANCE CORP	40054LQQ0	09/15/17	09/26/24	100.000	0.000	2.8003			0.077786	0.077853	0.078943	0.080048	8.25	28.43
GS FINANCE CORP	40054LQS6	09/15/17	06/15/23	100.000	0.000	2.5996			0.072210	0.072679	0.073624	0.074581	7.66	26.36
GS FINANCE CORP	40054LQU1	09/28/17	09/30/25	100.000	0.000	3.1000			0.086110	0.086125	0.087460	0.088815	8.01	31.49
GS FINANCE CORP	40054LQZ0	09/28/17	09/28/23	100.000	0.000	2.7500				0.076390	0.077440	0.078505	7.10	27.89
GS FINANCE CORP	40054LR89	09/29/17	10/10/24	100.000	0.000	2.9500			0.081944	0.082018	0.083228	0.084455	7.54	29.94
GS FINANCE CORP	40054LR97	09/29/17	10/10/24	100.000	0.000	2.9500			0.081944	0.082018	0.083228	0.084455	7.54	29.94
GS FINANCE CORP	40054LRA4	09/29/17	10/10/24	100.000	0.000	2.9500			0.081944	0.082018	0.083228	0.084455	7.54	29.94
GS FINANCE CORP	40054LRB2	09/29/17	10/12/27	100.000	0.000	3.3500			0.093057	0.093169	0.094730	0.096317	8.57	34.07
GS FINANCE CORP	40054LRL0	09/28/17	10/11/22	100.000	0.000	2.5499			0.070831	0.070896	0.071800	0.072715	6.59	25.83
GS FINANCE CORP	40054LS21	09/29/17	10/01/24	100.000	0.000	2.9500			0.081946	0.081959	0.083168	0.084395	7.54	29.94
GS FINANCE CORP	40054LS39	09/29/17	06/29/23	100.000	0.000	2.6502			0.073616	0.074104	0.075086	0.076081	6.77	26.86
GS FINANCE CORP	40054LS47	09/29/17	10/01/24	100.000	0.000	2.9500			0.081946	0.081959	0.083168	0.084395	7.54	29.94
GS FINANCE CORP	40054LSS4	09/29/17	09/26/24	100.000	1.500	2.9596				0.082212	0.082792	0.083400	7.56	29.81
GS FINANCE CORP	40054LST2	09/29/17	09/29/22	100.000	0.000	2.5498				0.070829	0.071732	0.072646	6.52	25.83
GS FINANCE CORP	40054LSU9	09/29/17	10/01/24	100.000	0.000	2.9500			0.081946	0.081959	0.083168	0.084395	7.54	29.94
GS FINANCE CORP	40054LSV7	09/13/17	09/12/24	100.000	0.000	2.8499				0.079164	0.080285	0.081429	8.55	28.95
GS FINANCE CORP	40054LSZ8	09/20/17	09/22/25	100.000	0.000	3.0502			0.084727	0.084742	0.086034	0.087346	8.56	31.00
GS FINANCE CORP	40054LTA2	09/29/17	09/30/24	100.000	0.000	2.9501				0.081953	0.083161	0.084388	7.54	29.94
GS FINANCE CORP	40054LTJ3	09/29/17	12/29/21	100.000	0.000	2.3500			0.065279	0.065662	0.066434	0.067214	6.01	23.78
GS FINANCE CORP	40054LTR5	09/25/17	09/25/23	100.000	0.000	2.7000				0.075001	0.076014	0.077040	7.20	27.38
GS FINANCE CORP	40054LUM4	09/29/17	03/31/23	100.000	0.000	2.6512				0.073650	0.074626	0.075615	6.78	26.87
GS FINANCE CORP	40054LXR0	10/31/17	11/10/27	100.000	0.000	3.3499			0.093053	0.093139	0.094699	0.096285	5.68	33.97
GS FINANCE CORP	40054LXT6	10/31/17	11/12/24	100.000	0.000	3.0000			0.083334	0.083417	0.084669	0.085939	5.09	30.38
GS FINANCE CORP	40054LYB4	10/31/17	05/02/19	100.000	0.000	1.6997			0.047215	0.047219	0.047620	0.048025	2.88	17.12
HSBC USA Inc.	4042K0P66	02/26/10	02/26/20	100.000	VARIES	4.3500		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876		0.066293	0.067018	0.067752	0.068493		24.13	18.22
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876		0.066293	0.067018	0.067752	0.068493		24.13	18.22
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0693		0.062413	0.063059	0.063711	0.064370		22.66	19.17
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2258		0.067550	0.068302	0.069062	0.069830		24.55	20.79
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.120307	0.122519	0.124771	0.127064	0.129400	44.13	45.77
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.123625	0.125880	0.128176			45.63	2.95

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

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

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HSBC USA, Inc.	40434V780	07/13/16	06/30/23	100.000	0.000	2.5156	11.81	0.070697	0.071587	0.072487	0.073399	0.074322	25.61	26.26
HSBC USA, Inc.	40435B247	12/30/16	12/22/23	100.000	0.000	3.3412	0.09	0.092812	0.094293	0.095869	0.097470	0.099099	33.71	34.83
HSBC USA, Inc.	40435B304	10/06/16	09/29/23	100.000	0.000	2.5061	5.92	0.069613	0.070451	0.071334	0.072228	0.073133	25.37	26.01
HSBC USA INC	40435FAQ0	07/03/17	07/01/22	100.000	0.000	2.5570			0.071026	0.071924	0.072844		12.64	26.06
HSBC USA INC	40435FBA4	07/27/17	07/27/20	100.000	0.000	2.1741				0.060390	0.061047	0.061710	9.30	22.06
HSBC USA INC	40435FBB2	07/27/17	07/27/22	100.000	0.000	2.6657				0.074047	0.075034	0.076034	11.40	27.14
HSBC USA INC	40435FCC9	07/28/17	07/29/24	100.000	0.000	3.0414				0.084490	0.085775	0.087079	12.93	31.04
HSBC USA INC	40435FC28	09/06/17	09/08/20	100.000	0.000	2.0146			0.055962	0.055968	0.056532	0.057101	6.44	20.38
HSBC USA INC	40435FHY6	10/12/17	10/12/22	100.000	0.000	2.6944				0.074846	0.075854	0.076876	5.91	27.29
HSBC USA INC	40435G279	09/14/17	09/15/22	100.000	0.000	1.9322				0.053675	0.054194	0.054718	5.74	19.53
HSBC USA INC	40435G287	09/14/17	09/16/21	100.000	0.000	1.9325			0.053680	0.053685	0.054204	0.054728	5.74	19.53
HSBC USA INC	40435G295	09/14/17	09/14/23	100.000	0.000	1.9320				0.053666	0.054184	0.054708	5.74	19.52
HSBC USA INC	40435G725	08/31/17	08/30/24	100.000	0.000	2.8720				0.079779	0.080912	0.082087	9.65	29.21
Hancock County SD 316, IL	409792DK1	05/01/14	12/01/17	107.276	VARIES	1.6361		0.046397	0.045924				15.23	
Hancock County SD 316, IL	409792DL9	05/01/14	12/01/18	107.805	VARIES	2.1842		0.062817	0.062289	0.061756	0.061217		22.49	20.28
Hancock County SD 316, IL	409792DM7	05/01/14	12/01/19	106.961	VARIES	2.6340		0.076032	0.075570	0.075102	0.074628	0.074147	27.26	26.92
Hancock County SD 316, IL	409792DN5	05/01/14	12/01/20	105.881	VARIES	3.2317		0.093173	0.092771	0.092362	0.091947	0.091525	33.45	33.15
Hancock CNTY SD #325, IL	409828AR1	06/28/13	12/01/17	109.800	VARIES	1.9861		0.056399	0.055787				18.50	
Caesars Entertainment	413626AS1	07/25/14	03/01/17	92.600	5.950	9.2134	68.80	0.086657					5.20	
Caesars Entertainment	413626AU6	07/25/14	03/01/17	93.100	6.950	10.0284	64.11	0.081429					4.89	
Caesars Entertainment	413626AV4	07/25/14	03/01/17	89.010	9.750	15.0048	101.75	0.135779					8.15	
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1793	759.45	0.192514					17.33	
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2394	709.74	0.180747	0.187289	0.194069			67.45	17.47
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	661.02	0.168341	0.174435	0.180749	0.187291	0.194071	62.82	67.45
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	VARIES	5.7021		0.262720	0.270210				60.46	
Helix Energy Solutions	42330PAG2	03/12/12	03/15/32	100.000	VARIES	7.5037		0.254980	0.261160	0.267571	0.274223	0.280790	94.24	98.92
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1398	296.21	0.094946	0.098336	0.101846	0.105482	0.109248	35.41	37.99
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1397	276.14	0.088514	0.091673	0.094946	0.098335	0.101846	33.01	35.41
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	257.44	0.082517	0.085463	0.088514	0.091674	0.094946	30.78	33.01
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	240.00	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1398	223.74	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	208.58	0.066856	0.069243	0.071715	0.074275	0.076927	24.94	26.75
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1397	194.45	0.062327	0.064552	0.066857	0.069243	0.071715	23.25	24.94
Horizon Lines, Inc.	44044KAC5	10/05/11	04/15/17	92.470	0.000	N/A		0.277121					28.82	
Horizon Lines, Inc.	44044KAG6	10/05/11	04/15/17	92.470	0.000	N/A		0.277121					28.82	
Horizon Lines, Inc.	44044KAH4	04/26/12	04/15/17	100.000	0.000	N/A		0.166667					17.33	
Hovnanian Enterpireess	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	166.88	0.125483	0.134145	0.143405	0.153305	0.163887	47.81	54.64
Hovnanian Enterpirses	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.212224	0.221775	0.231908	0.242659	0.254065	79.30	86.75
Hovnanian K. Enterprises	442488BP6	10/02/12	12/01/17	76.851	0.000	5.1630	185.88	0.136290	0.139808				45.61	
Illinois Student Asst Co	452281JD1	10/27/10	04/25/23	95.305	VARIES	N/A		0.013148	0.013261	0.013374	0.013488	0.013603	4.77	4.85
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3998	402.25	0.142211	0.146050				28.28	
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4397	383.25	0.135723	0.139414	0.143206	0.147101		50.77	28.48

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JP Morgan Chase & Co.	46625HME7	07/31/15	07/31/35	100.000	VARIABLE	4.4624		0.121268	0.119878	0.118457	0.119348	0.120259	42.98	43.08
JP Morgan Chase & Co.	46634X187	06/29/11	06/29/17	100.000	0.000	3.2583		0.108115					19.24	
JPMORGAN CHASE FINANCIAL	46647MMB6	07/11/17	07/11/24	103.000	0.250	3.1279				0.089493	0.090784	0.092095	15.21	32.89
JPMORGAN CHASE FINANCIAL	46647MNA7	08/23/17	08/20/20	100.000	0.000	2.1009				0.058357	0.058960	0.059580	7.47	21.28
JPMORGAN CHASE FINANCIAL	46647MNK5	09/27/17	09/27/23	100.000	0.000	2.9208				0.081132	0.082317	0.083519	7.63	29.65
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9996	407.38	0.157089	0.161802				52.69	
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0497	385.99	0.149163	0.153675	0.158323	0.163112		54.79	53.11
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1497	367.00	0.142440	0.146820	0.151335	0.155988	0.160784	52.33	55.60
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	346.81	0.134898	0.139079	0.143391	0.147836	0.152418	49.57	52.69
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2497	327.39	0.127621	0.131609	0.135721	0.139963	0.144336	46.90	49.88
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2498	307.86	0.120005	0.123755	0.127622	0.131610	0.135723	44.11	46.90
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2997	290.18	0.113359	0.116930	0.120613	0.124412	0.128331	41.67	44.34
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	272.73	0.106541	0.109897	0.113359	0.116929	0.120612	39.16	41.67
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	256.33	0.100134	0.103288	0.106542	0.109898	0.113359	36.81	39.16
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3498	241.13	0.094401	0.097398	0.100490	0.103680	0.106972	34.71	36.95
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3500	233.12	0.091497	0.094402	0.097399	0.100492	0.103682	33.56	35.72
JACKSON PERRY & RANDOLPH	468687BQ0	09/12/17	12/01/18	102.511	4.250	2.1199			0.060364	0.060644	0.061287		6.59	20.13
JACKSON PERRY & RANDOLPH	468687BR8	09/12/17	12/01/19	103.862	4.250	2.4306			0.070125	0.070499	0.071356	0.068724	7.65	25.48
JACKSON PERRY & RANDOLPH	468687BS6	09/12/17	12/01/20	104.745	4.250	2.6851			0.078124	0.078585	0.079640	0.076843	8.53	28.43
JACKSON PERRY & RANDOLPH	468687BT4	09/12/17	12/01/21	105.525	4.250	2.8378			0.083182	0.083700	0.084887	0.082006	9.08	30.29
JACKSON PERRY & RANDOLPH	468687BU1	09/12/17	12/01/22	104.761	4.250	3.2383			0.094236	0.094906	0.096442	0.093342	10.29	34.40
Jefferies Group, LLC	47233JAK4	02/28/17	02/28/24	100.000	VARIABLE	2.8488			0.007910	0.007655	0.007396	0.007133	2.37	2.64
Jefferies Group LLC	47233JAL2	04/28/17	04/28/33	100.000	VARIABLE	5.1690			0.143584	0.140116	0.136558	0.132908	34.67	49.35
Jefferies Group LLC	47233JAP3	05/31/17	05/31/34	100.000	VARIABLE	5.0961			0.141558	0.138087	0.134528	0.133405	29.76	48.93
JEFFERIES GROUP LLC	47233JAQ1	06/30/17	06/30/37	100.000	VARIABLE	5.1829			0.143971	0.140506	0.136951	0.133305	26.06	49.94
JEFFERIES GROUP LLC	47233JAT5	07/31/17	07/31/37	100.000	VARIABLE	5.3560				0.148779	0.146068	0.143285	22.47	52.24
JEFFERIES GROUP LLC	47233JAV0	08/31/17	08/31/37	100.000	VARIABLE	5.1572				0.143255	0.141175	0.139122	17.33	50.69
JEFFERIES GROUP LLC	47233JAX6	08/31/17	08/31/37	100.000	VARIABLE	5.1565				0.143236	0.140443	0.137658	17.33	50.38
JEFFERIES GROUP LLC	47233JAY4	09/29/17	09/30/37	100.000	VARIABLE	5.0451				0.140141	0.138088	0.135962	12.89	49.70
JEFFERIES GROUP LLC	47233JBB3	10/31/17	10/31/37	100.000	VARIABLE	5.1557				0.143213	0.139747	0.136192	8.74	50.50
JEFFERIES GROUP LLC	47233JBC1	10/31/17	10/31/37	100.000	VARIABLE	5.1265				0.142402	0.140003	0.137542	8.69	50.54
Jefferson CNTYS #521, IL	474070HP7	05/30/13	12/01/17	99.674	VARIABLE	1.4462		0.040134	0.040153				13.25	
Jefferson CNTYS #521, IL	474070HQ5	05/30/13	12/01/18	99.605	VARIABLE	1.6957		0.047014	0.047036	0.047058	0.047080		16.93	15.53
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIABLE	2.8895		0.084043	0.083752	0.083457	0.083158	0.082855	30.19	29.97
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIABLE	3.0399		0.087668	0.087460	0.087248	0.087033	0.086815	31.51	31.36
Johnson CNTYS, IL	478167HE2	07/03/14	10/01/17	106.717	VARIABLE	2.1873		0.062052	0.061409				16.64	
Johnson CNTYS, IL	478167HF9	07/03/14	10/01/18	107.426	VARIABLE	2.4887		0.071626	0.071014	0.070394	0.069766		25.56	18.89
Johnson CNTYS, IL	478167HG7	07/03/14	10/01/19	107.279	VARIABLE	2.8392		0.082270	0.081722	0.081167	0.080604	0.080033	29.42	29.02
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIABLE	3.0900		0.089873	0.089395	0.088909	0.088416	0.087915	32.18	31.83
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIABLE	3.3404		0.096645	0.096288	0.095924	0.095554	0.095179	34.66	34.40
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIABLE	3.5910		0.103269	0.103004	0.102733	0.102458	0.102178	37.08	36.88
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIABLE	3.8407		0.109345	0.109178	0.109007	0.108833	0.108656	39.30	39.18

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													2017	2018
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/17	12/01/27	100.000	5.700	5.6760			0.157666	0.160947	0.165515	0.157930	25.64	58.67
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	607.37	0.176165					26.42	
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6997	575.76	0.168586	0.174234	0.180070			62.05	27.01
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIES	8.0003		0.250751	0.257170	0.263846	0.270789	0.278010	91.64	96.46
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5832		0.088151	0.088560	0.088976	0.089529	0.090091	31.90	32.25
JP Morgan Chase & Co.	48125UCH3	02/27/15	02/27/30*	100.000	VARIES	3.9805		0.110536	0.110525				26.08*	
JP Morgan Chase & Co.	48125UCP5	03/31/15	03/29/30*	100.000	VARIES	3.9446		0.104978	0.101902	0.103117			27.48*	
JP Morgan Chase & Co.	48125UDK5	03/30/15	03/30/25	100.000	VARIES	3.4193		0.092172	0.091831	0.091767	0.091703	0.091819	33.08	33.03
JP Morgan Chase & Co.	48125UDL3	04/22/15	04/22/30*	100.000	VARIES	3.9343		0.105489	0.104174				30.36*	
JP Morgan Chase & Co.	48125UKN1	03/31/15	12/31/20	100.000	0.000	2.9102		0.085034	0.086272	0.087527	0.088801	0.090093	30.84	31.74
JP Morgan Chase & Co.	48125UL59	08/17/15	02/18/21	100.000	1.000	2.8256		0.079936	0.080673	0.081421	0.082178	0.082947	29.11	29.65
JP Morgan Chase & Co.	48125URP9	05/14/15	05/16/19	100.000	0.000	2.2908		0.065853	0.066608	0.067370	0.068142	0.068923	23.91	24.46
JP Morgan Chase & Co.	48125UTC6	06/26/15	06/26/30	100.000	VARIES	4.4666		0.121154	0.120138	0.119479	0.118806	0.118118	43.42	42.88
JP Morgan Chase & Co.	48125UTF9	06/30/15	06/30/30	100.000	VARIES	4.4796		0.115745	0.113963	0.112141	0.110278	0.110023	41.34	40.03
JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIES	4.4810		0.116163	0.114770	0.113346	0.111890	0.111591	41.57	40.54
JP Morgan Chase & Co.	48125UTH5	06/30/15	06/30/30	100.000	VARIES	4.4852		0.121695	0.120687	0.119772	0.118838	0.117882	43.63	42.95
JP Morgan Chase & Co.	48125UTL6	06/30/15	06/30/30	100.000	VARIES	4.4865		0.123644	0.123302	0.122952	0.122595	0.122571	44.45	44.20
JP Morgan Chase & Co.	48125UTT9	07/31/15	07/31/30	100.000	VARIES	4.3052		0.117540	0.116483	0.115403	0.114727	0.114036	41.80	41.22
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIES	4.2124		0.113801	0.112145	0.110454	0.111010	0.111578	40.27	40.00
JP Morgan Chase & Co.	48125UUN0	08/31/15	08/31/30	100.000	VARIES	4.2249		0.114617	0.111686	0.112434	0.109869	0.110929	41.03	40.38
JP Morgan Chase & Co.	48125UUS9	08/21/15	08/21/30	100.000	VARIES	4.2080		0.115955	0.115472	0.114979	0.114690	0.114394	41.53	41.26
JP Morgan Chase & Co.	48125UUT7	08/31/15	08/31/25	100.000	VARIES	2.5712		0.008636	0.008252	0.008138	0.007756	0.007628	3.02	2.84
JP Morgan Chase & Co.	48125UY48	09/30/15	09/30/30	100.000	VARIES	4.2752		0.116690	0.115623	0.114534	0.113871	0.113194	41.62	40.99
JP Morgan Chase & Co.	48125UY71	09/18/15	09/18/30	100.000	VARIES	2.6025		0.013327	0.013019	0.012707	0.012390	0.012070	4.68	4.45
JP Morgan Chase & Co.	48125V2G4	08/31/12	08/31/18	100.000	0.000	2.4105		0.073285	0.072959	0.075062	0.074728		26.91	18.10
JP Morgan Chase & Co.	48125V4Q0	09/28/12	09/29/17	100.000	0.000	1.9604		0.058879	0.059456				15.88	
JP Morgan Chase & Co.	48125V5R7	09/28/12	09/28/18	100.000	VARIES	2.2734		0.066411	0.066933	0.067460	0.067994		24.10	18.11
JPMORGAN CHASE & CO	48125V7F1	09/18/12	09/18/19	100.000	0.500	2.6370	117.75	0.079807	0.080677	0.081557	0.082449	0.083353	29.07	29.71
JP Morgan Chase & Co.	48125V7G9	09/28/12	03/29/18	100.000	0.000	2.0908		0.063119	0.063779	0.064445			22.96	5.67
JP Morgan Chase & Co.	48125VC40	06/20/12	12/20/17	100.000	0.000	3.2200		0.103273	0.104936				36.34	
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0498		0.097077	0.098557	0.100060			35.22	17.81
JP Morgan Chase & Co.	48125VEL0	12/30/11	12/29/17	100.000	0.000	3.8401		0.128999	0.131476				46.63	
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407		0.115181	0.117220	0.119296			42.45	3.46
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9501		0.092123	0.093481	0.094860			33.89	0.28
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2699		0.105095	0.106813	0.108559	0.110334	0.112138	38.15	39.41
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994		0.101952	0.101894	0.105240			37.61	6.10
JP Morgan Chase & Co.	48125VP27	03/30/12	09/28/18	100.000	0.000	3.1110		0.099279	0.100823	0.102391	0.103984		36.31	27.63
JP Morgan Chase & Co.	48125VQ60	07/31/12	07/31/18	100.000	VARIES	2.6424		0.077035	0.077684	0.078342	0.079008		28.05	16.49
JP Morgan Chase & Co.	48125VRA0	03/07/12	03/07/17	100.000	0.000	2.6907		0.084295					5.56	
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.123925	0.126261	0.128642	0.131067	0.133539	45.48	47.21
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0310		0.096399	0.097860	0.099343			35.15	11.82
JP Morgan Chase & Co.	48125VZ52	08/31/12	08/31/18	100.000	VARIES	2.7098		0.079974	0.080724	0.081485	0.082255		29.11	19.61

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

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

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
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JP Morgan Chase & Co.	48126DZP7	03/28/13	09/28/18	100.000	0.000	2.0503		0.061169	0.061796	0.062429	0.063069		22.25	16.78
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.096048	0.096584	0.097172	0.097771	0.098414	34.78	35.20
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/29/20	100.000	0.000	2.8179		0.083483	0.083278	0.085852	0.085642	0.088288	30.72	31.60
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIES	4.4199		0.116506	0.116212	0.115911	0.115604	0.115513	41.83	41.64
JP Morgan Chase & Co.	48126N6E2	05/07/14	05/05/17	100.000	0.000	1.5702		0.045352					5.62	
JPMORGAN CHASE & CO	48126N6F9	05/07/14	05/05/17	100.000	0.150	1.5621	42.04	0.044945					5.57	
JP Morgan Chase & Co.	48126N6J1	05/14/14	05/12/17	100.000	0.000	1.4802		0.042657					5.59	
JPMORGAN CHASE & CO	48126N6K8	05/14/14	05/12/17	100.000	0.150	1.4781	39.44	0.042437					5.56	
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2502		0.101067	0.102710	0.104379	0.106075	0.107799	36.69	37.89
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6189		0.104212	0.104860	0.105576	0.106305	0.107112	37.63	38.14
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3049		0.123185	0.123944	0.124852	0.125780	0.126728	44.48	45.12
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2115		0.098164	0.099740	0.101342	0.102969	0.104623	36.19	37.36
JP Morgan Chase & Co.	48126NHE0	07/31/13	07/31/19	100.000	VARIES	2.9571		0.086306	0.087074	0.087853	0.088663	0.089486	31.44	32.02
JP Morgan Chase & Co.	48126NHH3	07/31/13	07/31/18	100.000	0.000	2.5903		0.077728	0.078735	0.079755	0.080788		28.47	16.85
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIES	3.9757		0.113104	0.113792	0.114495	0.115330	0.116181	41.05	41.62
JP Morgan Chase & Co.	48126NHHK6	07/11/13	07/11/19	100.000	0.000	3.3903		0.104170	0.105936	0.107732	0.109558	0.111415	38.42	39.74
JP Morgan Chase & Co.	48126NJJ7	07/31/13	07/31/19	100.000	0.000	2.9706		0.090148	0.091487	0.092846	0.094225	0.095624	33.10	34.09
JP Morgan Chase & Co.	48126NLK1	08/05/13	08/03/17	100.000	0.000	2.1505		0.063688	0.064373				13.63	
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2509		0.098381	0.099434	0.101606	0.102693	0.104936	36.50	37.70
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968		0.120971	0.119745	0.122505	0.121413	0.124365	44.12	44.74
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354		0.093574	0.093926	0.095324	0.095705	0.097152	34.44	35.09
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7494		0.115808	0.116055	0.120191	0.120448	0.124739	42.85	44.48
JP Morgan Chase & Co.	48126NQX8	09/30/13	09/30/19	100.000	VARIES	2.9713		0.085545	0.086147	0.086758	0.087412	0.088076	31.02	31.47
JP Morgan Chase & Co.	48126NQZ3	09/30/13	09/28/18	100.000	0.000	2.5208		0.075478	0.076430	0.077393	0.078368		27.52	20.84
JP Morgan Chase & Co.	48126NRP4	09/30/13	03/29/18	100.000	0.000	2.2911		0.068137	0.068918	0.069707			24.81	6.13
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8713		0.120645	0.122980	0.125360	0.127787	0.130260	44.34	46.07
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIES	4.4385		0.112788	0.112523	0.112253	0.112514	0.112781	40.52	40.49
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907		0.083081	0.084241	0.085416	0.086608	0.087816	30.47	31.33
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIES	4.6982		0.119204	0.118859	0.118505	0.118860	0.119222	42.82	42.76
JP Morgan Chase & Co.	48126NU21	01/14/14	01/12/18	100.000	0.000	2.0001		0.058385	0.058969	0.059558			21.32	0.66
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3005		0.099517	0.101160	0.102829	0.104526	0.106251	36.64	37.85
JP Morgan Chase & Co.	48126NWU7	10/31/13	10/31/19	100.000	0.000	2.7408		0.082613	0.083745	0.084893	0.086056	0.087236	30.08	30.91
JP Morgan Chase & Co.	48126NWX5	10/31/13	10/31/23	100.000	VARIES	3.8580		0.109431	0.110020	0.110620	0.111334	0.112062	39.57	40.04
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.109970	0.111929	0.113922	0.115950	0.118015	40.22	41.66
JP Morgan Chase & Co.	48126NZY6	11/29/13	11/29/19	100.000	0.000	2.8103		0.084881	0.086074	0.087283	0.088510	0.089754	30.85	31.72
JP Morgan Chase & Co.	48126NZZ3	11/29/13	11/29/19	100.000	0.000	2.8103		0.084881	0.086074	0.087283	0.088510	0.089754	30.85	31.72
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.113672	0.115757	0.117881	0.120045	0.122247	41.33	42.86
JP Morgan Chase & Co.	48127D3H9	12/17/14	12/17/20	100.000	VARIES	2.7853		0.078167	0.078468	0.078774	0.079127	0.079485	28.20	28.43
JP Morgan Chase & Co.	48127D4A3	12/31/14	12/31/20	100.000	0.000	1.7101		0.049148	0.049568	0.049992	0.050419	0.050850	17.77	18.07
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708		0.085635	0.086864	0.088111	0.089376	0.090659	31.20	32.10
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIES	2.8446		0.080281	0.080613	0.081001	0.081395	0.081877	29.01	29.29
JP Morgan Chase & Co.	48127DKP2	06/04/14	06/05/18	100.000	0.000	1.9100		0.055030	0.055251	0.056086			20.15	8.69

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

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

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** These calculations may be revised.

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								-----	-----	-----	-----	-----	-----	-----
Marion CNTY SD #133, IL	568870BK4	05/05/15	12/01/20	116.003	VARIES	3.0724		0.095480	0.094280	0.093061	0.091824	0.090567	34.08	33.20
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIES	3.3738		0.106023	0.104883	0.103723	0.102544	0.101346	37.89	37.06
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIES	3.5754		0.113549	0.112475	0.111382	0.110269	0.109137	40.62	39.83
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIES	3.7759		0.122319	0.121220	0.120100	0.118958	0.117795	43.77	42.96
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	636.50	0.197162					29.57	
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3093	590.31	0.182308	0.188970	0.195876			67.24	29.38
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	550.84	0.170633	0.176912	0.183421	0.190170	0.197168	62.94	67.66
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	513.50	0.159544	0.165454	0.171584	0.177940	0.184532	58.86	63.30
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	6.350	N/A		0.261636	0.267782	0.274332	0.281318	0.288773	96.45	101.33
Mashantucket Western	574754AM9	07/01/13	07/01/36	14.695	1.000	N/A		0.141087	0.154967	0.170213	0.186958	0.205350	55.94	67.49
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.122398	0.121890	0.121372	0.120842		43.94	39.96
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.135587	0.135143	0.134688	0.134223	0.133746	48.70	48.38
McLean County, IL	582001FB4	06/30/14	12/01/18	99.601	VARIES	2.2168		0.060544	0.060671	0.060799	0.061186		21.83	20.13
McLean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIES	3.1536		0.086649	0.086592	0.086534	0.086475	0.086415	31.18	31.14
McLean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6290		0.109359	0.108571	0.107769	0.106952	0.106121	39.18	38.60
McLean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8797		0.117036	0.116343	0.115636	0.114916	0.114181	41.97	41.46
McLean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1300		0.124192	0.123601	0.122999	0.122384	0.121756	44.57	44.13
McLean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801		0.130783	0.130301	0.129809	0.129306	0.128792	46.97	46.61
Menard Cass Counties, IL	586362FD2	10/30/15	12/01/17	104.287	VARIES	1.6415		0.046547	0.046074				15.28	
Menard Cass Counties, IL	586362FE0	10/30/15	12/01/18	105.955	VARIES	1.9923		0.057509	0.056975	0.056436	0.055891		20.57	18.53
Merrill Lynch & Co., Inc	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.356560	0.364963	0.373607	0.382497	0.391414	131.72	138.02
Merrill Lynch & Co., Inc	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5834		0.154555					18.70	
Merrill Lynch & Co., Inc	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.156640					21.46	
Merrill Lynch & Co., Inc	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.163714					25.38	
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	77.80	0.026527		0.029074	0.030438	0.031866	9.78	10.71
Miami-Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7676	66.24	0.035421	0.036973	0.038594	0.040286	0.042052	13.08	14.25
Microchip Technology Inc	595017AA2	12/07/07	12/15/37*	100.000	VARIES	9.1009		0.486167	0.502870				170.23*	
Microchip Technology Inc	595017AB0	12/07/07	12/15/37*	100.000	VARIES	9.1009		0.486167	0.502870				170.23*	
Molina Healthcare Inc.	60855RAD2	09/05/14	08/15/44	100.500	VARIES	7.5078		0.234945	0.242070	0.249462	0.257133	0.265091	87.84	93.31
Molina Healthcare Inc.	60855RAE0	09/05/14	08/15/44	100.500	VARIES	7.5078		0.234945	0.242070	0.249462	0.257133	0.265091	87.84	93.31
MOOD MEDIA BORROWER LLC	614875AB8	06/28/17	07/01/24	65.470	VARIES	24.9700		0.247268	0.247268	0.270222	0.295333		45.25	101.80
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.116719	0.117536	0.118372	0.119227	0.120102	42.33	42.94
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	VARIES	4.6440		0.114523	0.115490	0.116479	0.117491	0.118527	41.60	42.32
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.278514					48.74	
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2662		0.147586	0.147558	0.147437	0.147313	0.147085	53.10	53.00
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.155464	0.155490	0.155516	0.155445	0.155371	55.98	55.95
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.140760	0.141719	0.142708	0.143726	0.144774	50.91	51.63
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.128483	0.127943	0.128482	0.129037	0.129608	46.16	46.53
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.012608	0.012750	0.012893	0.013037	0.013183	4.61	4.72
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.161334	0.160722	0.160090	0.160086	0.160082	57.93	57.63
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.137591	0.137093	0.136581	0.136055	0.135514	49.27	48.90
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3804		0.122029	0.121855				23.64	

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

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

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

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

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

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
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Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953		0.009749	0.009865	0.009983	0.010103	0.010224	3.56	3.64
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.113465	0.112210	0.110925	0.110916	0.110907	40.38	39.93
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4302		0.106503	0.104174	0.101794	0.101597	0.101395	37.76	36.60
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3149		0.109291	0.107842	0.106363	0.104851	0.104914	38.82	37.89
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6675		0.012280	0.011638	0.010988	0.010329	0.009662	4.17	3.70
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1052		0.055166	0.055357	0.055550	0.055745	0.055942	19.92	20.06
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018		0.010703	0.010439	0.010171	0.009899	0.009624	3.79	3.59
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352		0.008445	0.008187	0.007925	0.007660	0.007761	2.97	2.80
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5573		0.010954	0.011039	0.011125	0.011079	0.011033	3.96	4.00
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7160		0.010386	0.009987	0.009584	0.009174	0.008759	3.55	3.25
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281		0.011592	0.011145	0.010693	0.010234	0.009769	3.96	3.63
Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5293		0.008430	0.008192	0.007952	0.007708	0.007461	2.93	2.76
Morgan Stanley	61760QH00	09/30/15	09/30/22	100.000	VARIES	1.6929		0.009619	0.009315	0.009393	0.009473	0.009553	3.39	3.41
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4403		0.010396	0.010113	0.009826	0.009536	0.009242	3.64	3.44
Morgan Stanley	61760QH00	11/10/15	11/10/25	100.000	VARIES	2.5656		0.009381	0.009113	0.008841	0.008566	0.008288	3.30	3.11
Morgan Stanley	61760QJA3	11/25/15	11/25/25	100.000	VARIES	2.4581		0.009281	0.009027	0.008769	0.008508	0.008244	3.28	3.09
Morgan Stanley	61760QJJ4	01/28/16	01/28/23	100.000	VARIES	2.2365	3.19	0.009261	0.008641	0.008737	0.008835	0.008934	3.14	3.19
Morgan Stanley	61760QJK1	02/17/16	02/17/26	100.000	VARIES	2.3885	5.99	0.018814	0.018331	0.017841	0.017346	0.016845	6.56	6.20
Morgan Stanley	61760QJS4	02/24/17	02/24/27	100.000	VARIES	2.8869			0.016164	0.015692	0.015212	0.014726	4.90	5.44
Morgan Stanley	61760QJT2	03/20/17	03/20/27	100.000	VARIES	2.5542			0.008279	0.007906	0.007528	0.007145	2.29	2.70
Morgan Stanley	61760QJV7	03/31/17	03/31/27	100.000	VARIES	2.8769			0.013221	0.012836	0.012445	0.012048	3.55	4.48
Morgan Stanley	61760QKA1	09/30/16	09/30/26	100.000	VARIES	2.5378	1.83	0.020157	0.019630	0.019097	0.018557	0.018010	7.07	6.68
Morgan Stanley	61760QKE3	12/28/16	12/28/26	100.000	VARIES	2.2900	0.02	0.008104	0.007911	0.007715	0.007518	0.007317	2.88	2.74
Morgan Stanley	61760QKF0	12/30/16	12/30/26	100.000	VARIES	2.8667	0.01	0.014410	0.013991	0.013566	0.013136	0.012699	5.11	4.81
Morgan Stanley	61760QKH6	02/21/17	02/21/27	100.000	VARIES	2.7058			0.008327	0.007932	0.007532	0.007127	2.53	2.68
MORGAN STANLEY	61760QKK9	06/30/17	06/30/27	100.000	VARIES	2.7385			0.013207	0.012838	0.012465	0.012086	2.39	4.55
MORGAN STANLEY	61760QKQ6	08/02/17	08/02/27	100.000	VARIES	2.7106			0.014017	0.013629	0.013236	0.012848	2.09	4.86
MORGAN STANLEY	61760QKR4	09/15/17	09/15/27	100.000	VARIES	2.6232				0.012394	0.012060	0.011723	1.31	4.33
MORGAN STANLEY	61760QKU7	09/29/17	09/29/27	100.000	VARIES	2.7477				0.012685	0.012330	0.011970	1.17	4.44
Morgan Stanley	61760S126	02/05/14	07/31/19	100.000	0.000	2.4499		0.072304	0.073190	0.074087	0.074994	0.075913	26.46	27.11
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.098782	0.100402	0.102049	0.103722	0.105423	36.35	37.55
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1844		0.095657	0.097180	0.098727	0.100299	0.101896	35.09	36.22
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3225		0.100188	0.101852	0.103544	0.105265	0.107013	36.67	37.90
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4354		0.103930	0.105715	0.107531	0.109378	0.111256	38.10	39.42
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451		0.113445	0.115569	0.117733	0.119938	0.122184	41.92	43.51
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626		0.108033	0.109957	0.111916	0.113910	0.115939	39.48	40.90
MORGAN STANLEY	61760T132	10/31/11	10/31/17	100.000	1.000	5.8165	337.48	0.205985	0.211168				62.52	
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071		0.269233	0.278532				88.64	
MORGAN STANLEY	61760T199	11/18/11	11/21/17	100.000	1.000	6.1778	357.60	0.222862	0.228888				72.40	
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585		0.159200	0.162908	0.166703			58.95	8.34
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972		0.177460	0.181983	0.186621			65.84	10.45
Morgan Stanley	61760T660	05/02/12	04/27/17	100.000	0.000	4.7658		0.163533					18.97	

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
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Morgan Stanley	61761H806	12/04/12	07/03/18	100.000	0.000	2.8587		0.087903	0.089159	0.090434	0.091726		32.32	16.69
Morgan Stanley	61761H822	01/03/13	02/27/17	100.000	0.000	2.2437		0.067613					3.79	
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561		0.095843	0.097308	0.098795	0.100304	0.101837	34.78	35.85
Morgan Stanley	61761JAL3	12/27/12	12/27/32*	100.000	VARIES	4.4696		0.112931	0.112567				40.14*	
Morgan Stanley	61761JAM1	12/27/12	12/27/32*	100.000	VARIES	4.4778		0.122427	0.122714				43.64*	
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934		0.102564	0.104253	0.105970	0.107715	0.109488	37.74	38.99
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973		0.097604	0.099262	0.100948	0.102663	0.104407	36.02	37.26
Morgan Stanley	61761JBB4	01/31/13	01/31/33	100.000	VARIES	4.4963		0.115603	0.114817	0.114537			41.31	41.09
Morgan Stanley	61761JBC2	01/31/13	01/31/33	100.000	VARIES	4.5027		0.122433	0.122541	0.122748			44.14	44.29
Morgan Stanley	61761JBJ7	01/14/13	01/14/28	100.000	VARIES	4.1941		0.108224	0.107848	0.107465	0.107418		38.77	38.66
Morgan Stanley	61761JBK4	01/30/13	01/28/33	100.000	VARIES	4.6735		0.117409	0.116383	0.115966	0.115540		41.86	41.54
Morgan Stanley	61761JBZ1	02/28/13	02/28/33	100.000	VARIES	4.3577		0.117261	0.115376	0.117555	0.115907	0.118106	42.49	42.67
Morgan Stanley	61761JCA5	02/28/13	02/28/33	100.000	VARIES	4.3508		0.109727	0.107088	0.108549	0.106464	0.107901	39.42	39.16
Morgan Stanley	61761JCB3	02/28/13	02/28/33	100.000	VARIES	4.3518		0.111452	0.108921	0.110468	0.108407	0.109934	40.09	39.88
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762		0.091679	0.093043	0.094428	0.095833	0.097259	33.59	34.60
Morgan Stanley	61761JCN7	02/21/13	02/18/33	100.000	VARIES	4.4838		0.115692	0.114902	0.114622	0.114336	0.114043	41.36	41.14
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5201		0.115279	0.114517	0.114220	0.113916	0.113605	41.22	40.98
Morgan Stanley	61761JEU9	04/30/13	04/29/33	100.000	VARIES	3.9394		0.101139	0.100454	0.100188	0.099916	0.099640	36.23	35.98
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.104405	0.103755	0.103477	0.103195	0.102906	37.42	37.17
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.111578	0.110327	0.110695	0.109849	0.110205	40.47	40.23
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.107305	0.106663	0.106440	0.106212	0.105980	38.48	38.26
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.135998	0.135010	0.134643	0.134267	0.133880	48.78	48.40
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0232		0.128473	0.131057	0.133693	0.136383	0.139126	46.73	48.63
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7373		0.124405	0.123737	0.123482	0.123221	0.122954	44.65	44.40
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	3.9339		0.125240	0.127703	0.130215	0.132776	0.135388	45.56	47.37
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8133		0.125421	0.124698	0.123958	0.123684	0.123403	44.80	44.49
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5968		0.111177	0.113176	0.115211	0.117283	0.119393	41.00	42.48
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.128261	0.127733	0.127192	0.127027	0.126859	45.90	45.70
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7094		0.115002	0.117135	0.119308	0.121520	0.123774	42.32	43.91
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.130357	0.128896	0.128833	0.127871	0.128308	47.12	46.78
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.125759	0.125107	0.124439	0.124244	0.124045	45.04	44.73
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026		0.104586	0.106365	0.108175	0.110015	0.111887	38.30	39.61
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8742		0.129460	0.128942	0.128411	0.128257	0.128099	46.42	46.17
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7082		0.122180	0.121371	0.120543	0.120207	0.119863	43.74	43.29
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.106533	0.108377	0.110252	0.112159	0.114100	38.91	40.27
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7206		0.114731	0.116866	0.119040	0.121254	0.123510	42.08	43.66
Morgan Stanley	61761JNZ9	12/26/13	06/27/22	100.000	0.000	3.9457		0.123246	0.125678	0.128157	0.130685	0.133264	44.83	46.61
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7412		0.123089	0.121859	0.121955	0.121109	0.121590	44.70	44.36
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667		0.098399	0.100006	0.101639	0.103299	0.104987	35.91	37.09
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1489		0.093543	0.094497	0.096512	0.097496	0.099575	34.41	35.50
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261		0.090613	0.091984	0.093376	0.094789	0.096223	32.87	33.87
Morgan Stanley	61761JRW7	11/25/14	11/25/20	100.000	0.000	3.1262		0.092398	0.093843	0.095309	0.096799	0.098312	33.63	34.69

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

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
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Morgan Stanley	61761JVF3	12/31/14	12/31/20	100.000	0.000	3.0557		0.090188	0.091566	0.092965	0.094385	0.095827	32.72	33.73
Morgan Stanley	61761JVV2	01/30/15	01/29/21	100.000	0.000	2.7901		0.080787	0.081914	0.083057	0.084216	0.085390	29.63	30.46
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1504		0.091711	0.093155	0.094623	0.096113	0.097627	33.65	34.71
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983		0.105446	0.107344	0.109275	0.111241	0.113242	38.75	40.16
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2133		0.093629	0.095133	0.096662	0.098215	0.099793	34.06	35.17
Morgan Stanley	61761M201	01/04/13	01/02/18	100.000	0.000	2.5385		0.077013	0.077991	0.078981			28.25	0.08
Morgan Stanley	61761S125	06/04/14	11/29/19	100.000	0.000	2.7571		0.081983	0.083113	0.084259	0.085420	0.086598	29.79	30.62
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219		0.100179	0.101843	0.103534	0.105254	0.107002	36.37	37.59
Morgan Stanley	61761S562	07/03/14	07/03/19	100.000	0.000	2.3357		0.067966	0.068760	0.069563	0.070375	0.071197	24.89	25.48
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9149		0.086390	0.087649	0.088926	0.090222	0.091537	31.48	32.41
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4470		0.100247	0.103665	0.103733	0.107269	0.107339	37.75	39.06
Morgan Stanley	61762E190	05/03/13	08/03/18	100.000	0.000	2.0679		0.061414	0.062049	0.062691	0.063339		22.41	13.41
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	3.0962		0.095720	0.097202	0.098707	0.100235	0.101786	34.82	35.91
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4702		0.073830	0.074742	0.075665	0.076599	0.077546	26.86	27.52
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3898		0.104151	0.105916	0.107711	0.109537	0.111393	37.93	39.23
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.102619	0.104334	0.106078	0.107852	0.109655	37.33	38.59
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4768		0.107069	0.108930	0.110824	0.112750	0.114710	38.88	40.25
Morgan Stanley	61762GAT1	12/26/13	06/28/19	100.000	0.000	2.5339		0.075921	0.076883	0.077857	0.078843	0.079842	27.51	28.21
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIES	3.8517		0.110197	0.110436	0.110445	0.110455	0.110337	39.74	39.75
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIES	4.2966		0.125120	0.125796	0.126487	0.127192	0.127457	45.29	45.75
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5009		0.100680	0.102443	0.104236	0.106060	0.107917	36.78	38.08
Morgan Stanley	61762P146	08/05/13	06/29/18	100.000	0.000	2.9164		0.089394	0.090698	0.092021			32.42	16.38
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.111582	0.113595	0.115645	0.117731	0.119855	41.13	42.62
Morgan Stanley	61762P443	09/05/13	08/31/18	100.000	0.000	3.0418		0.091954	0.091831	0.094772	0.094645		33.89	22.91
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.137294	0.140276	0.143324	0.146437	0.149618	50.82	53.05
Morgan Stanley	61762P807	10/03/13	09/28/18	100.000	0.000	2.7818		0.083918	0.085085	0.086269	0.087468		30.64	23.25
Morgan Stanley	61762W265	11/05/13	04/30/19	100.000	0.000	2.9688		0.090052	0.091389	0.092746	0.094122	0.095519	32.82	33.81
Morgan Stanley	61762W505	12/04/13	08/30/19	100.000	0.000	2.9201		0.086847	0.087634	0.089402	0.090211	0.092031	32.16	33.11
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3854		0.104002	0.105763	0.107553	0.109373	0.111225	37.90	39.20
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.102640	0.104357	0.106102	0.107877	0.109681	37.35	38.61
Morgan Stanley	61762W703	01/03/14	12/31/19	100.000	0.000	3.0246		0.091911	0.093301	0.094712	0.096144	0.097598	33.34	34.36
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.104347	0.106177	0.108038	0.109932	0.111859	38.12	39.47
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.097442	0.098519	0.100705	0.101818	0.104078	35.87	37.07
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611		0.085955	0.087228	0.088519	0.089830	0.091160	31.39	32.33
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4095		0.099974	0.101678	0.103411	0.105174	0.106967	36.48	37.74
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1620		0.092049	0.093504	0.094982	0.096484	0.098009	33.57	34.64
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2131		0.093640	0.095145	0.096673	0.098226	0.099805	34.06	35.16
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3974		0.097596	0.099254	0.100940	0.102654	0.104398	36.02	37.26
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449		0.098999	0.100704	0.102439	0.104203	0.105998	36.46	37.72
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4969		0.100562	0.102320	0.104109	0.105930	0.107782	36.94	38.24
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136		0.104060	0.105940	0.107854	0.109803	0.111787	38.18	39.58
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3207		0.095321	0.096903	0.098512	0.100148	0.101811	34.88	36.05

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

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

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

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

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Peoria County, SD #325,	713165FH6	09/04/13	12/01/18	111.133	VARIES	2.9368		0.085217	0.084327	0.083423	0.082507		30.46	27.36
Peoria County, SD #325,	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365		0.100354	0.099572	0.098777	0.097969	0.097146	35.94	35.37
Peoria County SD #325, I	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8365		0.112105	0.111458	0.110799	0.110127	0.109442	40.20	39.73
Peoria County SD #325, I	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1865		0.121819	0.121316	0.120803	0.120279	0.119744	43.73	43.36
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2348		0.119075	0.118361				39.17	
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.126993	0.126414	0.125823	0.125219		45.58	41.41
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.135237	0.134657	0.134064	0.133456	0.132834	48.55	48.12
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.142295	0.141860	0.141415	0.140959	0.140491	51.12	50.80
Philadelphia Authority	717811LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	428.64	0.113440	0.117234	0.121155	0.125208	0.129396	42.11	44.97
Philadelphia Authority	717811LAV1	02/03/99	04/15/17	30.618	0.000	6.6094	675.34	0.177720					18.48	
Philadelphia Authority	717811LAW9	02/03/99	04/15/18	28.637	0.000	6.6194	633.24	0.166760	0.172279	0.177981			61.88	18.51
Philadelphia Authority	717811LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	593.98	0.156642	0.161842	0.167214	0.172765	0.178501	58.13	62.05
Philadelphia Authority	717811LAY5	02/03/99	04/15/20	24.985	0.000	6.6495	556.69	0.146912	0.151796	0.156843	0.162057	0.167445	54.52	58.21
Philadelphia Authority	717811LAZ2	02/03/99	04/15/21	23.403	0.000	6.6495	521.44	0.137609	0.142184	0.146911	0.151796	0.156843	51.07	54.52
Philadelphia Authority	717811LBA6	02/03/99	04/15/22	21.872	0.000	6.6595	488.55	0.129021	0.133317	0.137756	0.142343	0.147082	47.88	51.13
Philadelphia Authority	717811LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	457.65	0.120945	0.124978	0.129146	0.133453	0.137903	44.89	47.93
Philadelphia Authority	717811LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	401.36	0.106145	0.109690	0.113353	0.117139	0.121051	39.40	42.07
Philadelphia Authority	717811LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	375.79	0.099452	0.102779	0.106216	0.109769	0.113441	36.92	39.43
Piatt and Champaign Coun	719457BT9	02/25/16	12/01/17	101.730	2.750	1.7515	15.11	0.049134	0.048895				16.17	
Piatt and Champaign Coun	719457BU6	02/25/16	12/01/18	102.007	2.750	2.0009	17.32	0.056392	0.056192	0.055990	0.055785		20.25	18.44
Piatt and Champaign Coun	719457BV4	02/25/16	12/01/19	102.692	3.000	2.2507	19.62	0.063871	0.063652	0.063431	0.063207	0.062980	22.94	22.78
Piatt and Champaign Coun	719457BW2	02/25/16	12/01/20	102.231	3.000	2.5007	21.71	0.070776	0.070618	0.070460	0.070299	0.070136	25.44	25.33
Piatt and Champaign Coun	719457BX0	02/25/16	12/01/21	102.646	3.250	2.7507	23.98	0.078180	0.078013	0.077845	0.077674	0.077500	28.10	27.98
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.3459		0.126973	0.126280	0.125572	0.124849	0.124111	45.54	45.03
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.5669		0.130461	0.129820	0.129164	0.128495	0.127810	46.81	46.34
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.7572		0.133883	0.133297	0.132698	0.132086	0.131460	48.06	47.62
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.8857		0.136131	0.135585	0.135026	0.134454	0.133868	48.88	48.47
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	5.1092		0.141646	0.141204	0.140752	0.140290	0.139815	50.89	50.56
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	5.1714		0.142728	0.142309	0.141879	0.141440	0.140989	51.28	50.97
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.3285		0.147002	0.146676	0.146341	0.145998	0.145646	52.84	52.60
Playboy Enterprises, Inc	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7501		0.395615	0.407255	0.419332	0.431859	0.444854	147.03	155.92
Playboy Enterprises, Inc	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7501		0.395615	0.407255	0.419332	0.431859	0.444854	147.03	155.92
Presidio Independent	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	726.10	0.193030					8.49	
Presidio Independent	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1994	676.52	0.179852	0.186327	0.193034			67.70	8.49
Presidio Independent	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	631.74	0.168531	0.174640	0.180970	0.187529	0.194327	63.46	68.15
Presidio Independent	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2494	588.32	0.156948	0.162637	0.168532	0.174640	0.180971	59.10	63.46
Presidio Independent	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2494	547.88	0.146160	0.151458	0.156948	0.162636	0.168531	55.04	59.10
Presidio Independent	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	510.22	0.136114	0.141048	0.146161	0.151459	0.156949	51.26	55.04
Pride International	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	296.06	0.062099	0.062876	0.063661	0.064457	0.065263	22.75	23.33
Quicksilver Resources In	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7503		0.343279	0.352725	0.362476	0.372543	0.382934	126.43	133.53
Quicksilver Resources In	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7503		0.343279	0.352725	0.362476	0.372543	0.382934	126.43	133.53
Randolph & Perry CNTYS	752368AX8	05/16/13	12/01/17	106.596	VARIES	2.2345		0.062994	0.062534				20.71	

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Randolph & Perry CNTYS	752368AY6	05/16/13	12/01/18	106.586	VARIES	2.4855		0.070735	0.070319	0.069899	0.069473		25.36	22.99
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIES	2.7850		0.080049	0.079616	0.079178	0.078733	0.078282	28.71	28.40
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIES	3.0845		0.089412	0.088970	0.088521	0.088066	0.087603	32.08	31.76
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIES	3.3340		0.097547	0.097089	0.096624	0.096151	0.095670	35.01	34.67
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIES	3.5344		0.103262	0.102878	0.102487	0.102089	0.101685	37.08	36.80
Randolph County, IL	752535DK7	01/30/13	12/01/17	89.744	0.000	2.2498	82.27	0.061112	0.061799				20.29	
Randolph County, IL	752535DL5	01/30/13	12/01/18	85.511	0.000	2.6997	94.80	0.071076	0.072036	0.073008	0.073994		25.82	24.27
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997	103.87	0.078514	0.079730	0.080966	0.082221	0.083495	28.56	29.45
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4497	109.77	0.083572	0.085014	0.086480	0.087972	0.089489	30.43	31.49
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6997	111.81	0.085558	0.087140	0.088752	0.090394	0.092066	31.18	32.35
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	111.83	0.085919	0.087595	0.089302	0.091044	0.092819	31.33	32.57
Readers Digest Assn, Inc	755267AJ0	02/11/10	02/15/17	97.340	VARIES	10.0375	25.97	0.014217					0.63	
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7500		0.551309	0.571431	0.592404	0.614267	0.637056	206.45	221.93
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7500		0.551309	0.571431	0.592404	0.614267	0.637056	206.45	221.93
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8184		1.161654	1.215955	1.272921	1.332683	1.395380	439.76	481.99
City of Reno, NV	759830AQ5	09/22/16	06/01/20	99.117	2.000	2.2506	0.64	0.006436	0.006508	0.006581	0.006655	0.006730	2.33	2.39
City of Reno, NV	759830AR3	09/22/16	06/01/21	98.102	2.000	2.4304	1.06	0.010725	0.010855	0.010987	0.011121	0.011256	3.89	3.99
City of Reno, NV	759830AS1	09/22/16	06/01/22	98.689	2.500	2.7504	0.59	0.005985	0.006067	0.006151	0.006235	0.006321	2.17	2.23
City of Reno, NV	759830AT9	09/22/16	06/01/25	97.746	3.000	3.3004	0.62	0.006317	0.006422	0.006528	0.006635	0.006745	2.30	2.38
Rock Island Counties, IL	772283C28	10/02/15	12/01/17	104.132	VARIES	1.5411		0.043158	0.042516				14.30	
Rock Island Counties, IL	772283DA2	10/02/15	12/01/18	105.489	VARIES	1.9915		0.056642	0.055859	0.055686	0.054899		20.50	18.46
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.134305	0.133255	0.132182	0.131084	0.129961	47.84	47.05
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8708		0.108254					4.87	
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1703		0.116589	0.116513	0.116435	0.116355	0.116274	41.94	41.89
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31	100.000	VARIES	4.9792		0.133583	0.133697	0.133813	0.133931	0.134053	48.15	48.23
Royal Bank of Canada	78008SJJ3	11/05/12	11/04/19	100.000	0.000	0.6002		0.017078	0.017129	0.017180	0.017232	0.017284	6.16	6.20
Royal Bank of Canana	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.017078	0.017129	0.017180	0.017232	0.017284	6.16	6.20
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2565		0.067802	0.068567	0.069340	0.070122	0.070914	24.77	25.33
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0300		0.108140	0.108234	0.108329	0.108426	0.108526	38.97	39.04
Royal Bank of Canada	78008TR89	02/17/12	02/17/33	100.000	3.570	3.5700		0.099167	0.099167	0.099167	0.099167	0.099167	35.70	35.70
ABN AMRO BANK N.V.	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7502	562.40	0.133263	0.133119	0.132966	0.132789	0.132587	47.90	47.77
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.142193	0.141929	0.141659	0.141382	0.141098	51.07	50.87
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6316		0.021421	0.021702				4.93	
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.021577	0.021973	0.022376	0.022787	0.023205	7.92	8.22
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.019810	0.020059				5.18	
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	2.6928		0.018045	0.018188	0.018534	0.018681		6.66	5.03
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4219		0.023968	0.024258				7.15	
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5209		0.147595	0.147734	0.147877	0.148024	0.148175	53.17	53.28
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.129752	0.129546	0.129335	0.129120	0.128899	46.65	46.50
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.138492	0.138774	0.139064	0.139361	0.139666	49.92	50.13
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7104		0.151556	0.151725	0.151898	0.152076	0.152259	54.59	54.72
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4494		0.142869	0.143065	0.143267	0.143474	0.143687	51.52	51.67

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Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5247		0.153048	0.153090	0.153132	0.153175	0.153220	55.11	55.14
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799		0.121455	0.121524	0.121594			43.75	10.82
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4729		0.125755	0.125705	0.125579	0.125451	0.125319	45.26	45.18
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5505		0.014883	0.015072	0.015265	0.015459	0.015656	5.40	5.54
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8322		0.020084	0.020368	0.020657	0.020949	0.021246	7.37	7.58
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0028		0.134807					7.82	
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7435		0.120098	0.121534	0.123004	0.124509	0.126049	43.86	44.93
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8462		0.129256					11.50	
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976		0.191153					29.82	
Royal Bank of Scotland	78009PCG4	12/30/11	07/03/17	100.000	0.000	5.2551		0.184434	0.189281				34.44	
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.110512	0.112489	0.114501	0.116549	0.118633	40.52	41.98
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIES	1.1631		0.007059	0.007100	0.007141	0.007183	0.007225	2.55	2.58
Royal Bank of Canada	78010UDK0	01/30/14	01/30/19	100.000	VARIES	0.9099		0.007465	0.007499	0.007534	0.007568	0.007602	2.70	2.73
Royal Bank of Canada	78010UDR5	01/30/14	01/30/19	100.000	2.250	2.2500		0.062500	0.062500	0.062500	0.062500	0.062500	22.50	22.50
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIES	4.0700		0.098947	0.097597	0.099488	0.098140	0.100052	35.93	36.13
Royal Bank of Canada	78010UVV6	05/30/14	11/30/17	100.000	VARIES	0.5884		0.007060	0.007042				2.35	
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIES	3.5597		0.095740	0.095840	0.095943	0.096047	0.096154	34.48	34.56
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIES	3.6300		0.095575	0.095679	0.095786	0.095895	0.096005	34.45	34.52
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIES	3.3500		0.087957	0.088061	0.088167	0.088275	0.088384	31.69	31.77
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIES	2.8500		0.078341	0.078387	0.078434	0.078482	0.078530	28.21	28.25
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIES	3.4100		0.088810	0.086773	0.086934	0.087099	0.087266	31.60	31.33
SG Structured Prods, Inc	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8136		0.078473	0.077994	0.077505	0.077008	0.076500	28.02	27.66
SG Structured Prods, Inc	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227		0.081030	0.080427	0.079812	0.079106	0.078386	28.88	28.39
SG Structured Prods, Inc	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133		0.080632	0.079948	0.079251	0.078540	0.077817	28.69	28.18
SG Structured Prods, Inc	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.079883	0.079647	0.078528	0.078259	0.077121	28.94	28.44
SG Structured Prods, Inc	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1616		0.094907	0.093617	0.092300	0.090956	0.089584	33.93	32.98
SG Structured Prods, Inc	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.091907	0.091020	0.090114	0.089190	0.088246	32.66	31.99
SG Structured Prods, Inc	78423AE99	02/25/11	02/25/26	100.000	VARIES	4.0468		0.095047	0.095092	0.095137	0.095184	0.095679	34.24	34.33
SG Structured Prods, Inc	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.094477	0.092167	0.092895	0.090577	0.091160	33.86	33.27
SG Structured Prods, Inc	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1694		0.115438	0.115565	0.115665	0.115766	0.115824	41.60	41.67
SG Structured Prods, Inc	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.091288	0.091257	0.091687	0.092126	0.092573	32.89	33.17
SG Structured Prods, Inc	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.098688	0.098159	0.097618	0.097065	0.096447	35.34	34.94
SG Structured Prods, Inc	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.094292	0.093755	0.093208	0.092649	0.091905	33.78	33.37
SG Structured Prods, Inc	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.099233	0.099301	0.099371	0.099443	0.099923	35.74	35.82
SG Structured Prods, Inc	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.093790	0.091706	0.092651	0.090563	0.091321	33.81	33.39
SG Structured Prods, Inc	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1100		0.110991	0.109300	0.111234	0.109544	0.111526	40.21	40.30
SG Structured Prods, Inc	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953		0.089741	0.087788	0.088736	0.086781	0.087696	32.36	32.00
SG Structured Prods, Inc	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.098141	0.096718	0.098504	0.097082	0.098882	35.57	35.70
SG Structured Prods, Inc	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1965		0.068799					11.35	
SG Structured Prods, Inc	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0040		0.086055	0.085483	0.084900	0.084305	0.083642	30.88	30.46
SG Structured Prods, Inc	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0073		0.088479	0.086406	0.087184	0.085107	0.085658	31.91	31.44
SG Structured Prods, Inc	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.109526	0.109716	0.109909	0.110106	0.110216	39.46	39.60

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SG Structured Prods, Inc	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9854		0.095520	0.093730	0.095041	0.093250	0.095191	34.53	34.36
SG Structured Products,	78423AYJ5	08/31/10	08/29/25	100.000	VARIES	3.6972		0.076303	0.074393	0.075354	0.077169	0.078166	27.38	28.19
SG Structured Prods, Inc	78423EBE3	06/29/12	06/30/32	100.000	VARIES	2.6184		0.062098	0.061608	0.061598	0.061587	0.061577	22.27	22.17
SG Structured Prods, Inc	78423EBR4	07/31/12	07/30/32	100.000	VARIES	2.2858		0.053482	0.054041	0.052833	0.053740	0.052894	19.52	19.46
SG Structured Prods, Inc	78423ECC6	07/31/12	07/30/32	100.000	VARIES	4.6280		0.118567	0.118734	0.118904	0.119079	0.119257	42.77	42.89
SG Structured Prods, Inc	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189		0.051975	0.050941	0.051594	0.050828	0.051748	18.73	18.71
SG Structured Prods, Inc	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060		0.055563	0.054545	0.055334	0.054317	0.055100	20.07	19.98
SG Structured Prods, Inc	78423ECS1	08/31/12	08/31/32	100.000	VARIES	4.5638		0.116974	0.115205	0.117259	0.115492	0.117557	42.41	42.51
SG Structured Prods, Inc	78423EDB7	09/28/12	09/30/32	100.000	VARIES	4.0173		0.104190	0.104326	0.104465	0.104606	0.104750	37.56	37.66
SG Structured Prods, Inc	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721		0.050800	0.050671	0.050540	0.050710	0.050883	18.24	18.26
SG Structured Prods, Inc	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465		0.057980	0.057961	0.057941	0.058202	0.058467	20.87	20.94
SG Structured Prods, Inc	78423EDQ4	10/31/12	10/29/32	100.000	VARIES	3.5854		0.093071	0.092999	0.092926	0.093092	0.093261	33.48	33.50
SG Structured Prods, Inc	78423EBA8	12/31/12	12/31/32	100.000	VARIES	2.3864		0.057690	0.057376	0.057058	0.057008	0.056957	20.71	20.53
SG Structured Prods, Inc	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3463		0.057676	0.057581	0.057486	0.057659	0.057835	20.73	20.75
SG Structured Prods, Inc	78423EES9	11/30/12	11/30/32	100.000	VARIES	2.3877		0.058771	0.058632	0.058492	0.058547	0.058603	21.12	21.07
SG Structured Prods, Inc	78423EJF2	11/27/13	11/27/23	100.000	VARIES	3.9019		0.101401	0.101290	0.101177	0.101663	0.102159	36.48	36.54
SG Structured Prods, Inc	78423EJG0	12/18/13	12/18/23	100.000	VARIES	3.8787		0.101087	0.101042	0.100996	0.101487	0.101989	36.38	36.46
SM Energy Company	78454LAM2	08/09/16	07/01/21	86.000	1.500	4.7379	10.16	0.072852	0.074578	0.076345	0.078153		26.54	27.81
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.139213	0.138875				50.06	
St. Clair CNTY SD #187,	788550JQ5	06/20/12	01/01/21	107.017	5.500	4.5004		0.129539	0.129016	0.128481	0.127934		46.54	46.15
St. Clair County, IL	788550JU6	06/25/15	01/01/21	79.080	0.000	4.3001	52.71	0.100198	0.100684	0.104553	0.105060		36.66	38.26
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500	52.68	0.100371	0.100981	0.104990	0.105628		36.75	38.44
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499	51.86	0.099004	0.099703	0.103763	0.104495		36.27	38.01
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000	51.08	0.097753	0.098563	0.102701	0.103553		35.83	37.64
St. Clair County, IL	788553GR0	04/13/17	12/01/22	99.225	2.850	3.0005		0.003536	0.003550	0.003603	0.003657	0.003712	0.92	1.31
St. Clair County, IL	788553GS8	04/13/17	12/01/23	101.777	3.500	3.2006		0.090485	0.090456	0.090348	0.090238	0.090126	23.34	32.50
St. Clair County, IL	788553GT6	04/13/17	12/01/26	102.645	4.000	3.6716		0.104685	0.104654	0.104535	0.104415	0.104292	27.00	37.60
St. Clair County, IL	788553GU3	04/13/17	12/01/27	101.642	4.000	3.8108		0.107592	0.107575	0.107507	0.107438	0.107368	27.75	38.69
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2696	462.64	0.131915	0.135390	0.138958	0.142619		48.96	34.01
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3696	443.68	0.127233	0.130649	0.134157	0.137758	0.141457	47.25	49.82
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4696	424.52	0.122437	0.125785	0.129225	0.132759	0.136390	45.49	48.02
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5396	404.37	0.117090	0.120333	0.123666	0.127092	0.130612	43.53	45.97
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5996	384.35	0.111672	0.114799	0.118013	0.121317	0.124714	41.53	43.88
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	364.48	0.106139	0.109132	0.112210	0.115374	0.118627	39.48	41.74
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6797	345.34	0.100795	0.103658	0.106601	0.109629	0.112742	37.50	39.66
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	326.74	0.095474	0.098195	0.100993	0.103871	0.106831	35.52	37.58
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7298	309.08	0.090467	0.093059	0.095725	0.098467	0.101288	33.67	35.62
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7298	292.10	0.085498	0.087948	0.090467	0.093059	0.095725	31.82	33.67
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7297	276.06	0.080802	0.083117	0.085498	0.087947	0.090467	30.07	31.82
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7298	260.90	0.076364	0.078552	0.080802	0.083117	0.085498	28.42	30.07
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	246.57	0.072170	0.074237	0.076364	0.078552	0.080803	26.86	28.42
Santa Monica School, CA	802498PT6	10/11/16	07/01/32	95.746	3.000	3.3503	0.46	0.005813	0.005911	0.006010	0.006110		2.11	2.18

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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 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
SEACOR HOLDINGS INC	81170YAA7	11/13/13	11/15/28	100.000	3.000	8.2500	277.57	0.269277	0.276947	0.284933	0.293249	0.301908	99.04	104.85
Seacor Holdings, Inc.	81170YAB5	11/13/13	11/15/28	100.000	VARIES	8.2503		0.269293	0.276964	0.284952	0.293269	0.301929	99.05	104.86
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1504		0.240674	0.246796	0.253136	0.259704	0.266506	87.94	92.53
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1504		0.240674	0.246796	0.253136	0.259704	0.266506	87.94	92.53
Sears Holdings Corp.	812350AF3	11/21/14	12/15/19	82.600	8.000	12.7676	59.64	0.091357	0.097189	0.103394	0.109994	0.117016	34.13	38.63
Shelby Christian CNTYS,	821510AX2	02/24/16	12/01/17	103.912	3.750	1.5019	13.24	0.042647	0.042185				13.99	
Shelby Christian CNTYS,	821510AY0	02/24/16	12/01/18	105.242	3.750	1.8015	16.10	0.051948	0.051477	0.051003	0.050524		18.59	16.74
Shelby Christian CNTYS,	821510AZ7	02/24/16	12/01/19	105.947	3.750	2.1010	18.92	0.061146	0.060694	0.060237	0.059775	0.059309	21.90	21.57
Shelby Christian CNTYS,	821510BA1	02/24/16	12/01/20	106.279	3.750	2.3508	21.25	0.068769	0.068353	0.067932	0.067506	0.067075	24.66	24.35
Shelby Christian CNTYS,	821510BB9	02/24/16	12/01/21	106.397	3.750	2.5508	23.09	0.074819	0.074445	0.074066	0.073682	0.073293	26.84	26.57
SG Structured Prods, Inc	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.107749	0.107230	0.106699	0.106756	0.106814	38.60	38.43
SG Structured Prods, Inc	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305		0.086751	0.088066	0.089400	0.090755	0.092130	31.87	32.85
SG Structured Prods, Inc	83368W2V2	08/31/15	09/03/30	100.000	VARIES	3.4214		0.088679	0.088572	0.088464	0.088353	0.088241	31.88	31.80
SG Structured Prods, Inc	83368WB59	01/30/15	01/30/30	100.000	VARIES	2.8761		0.079756	0.079801	0.079847	0.079893	0.080031	28.73	28.78
SG Structured Prods, Inc	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.101926	0.102530	0.103147	0.103775	0.104478	36.99	37.45
SG Structured Prods, Inc	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8943		0.098466	0.098156	0.097841	0.097520	0.097763	35.30	35.15
SG Structured Prods, Inc	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.085226	0.083700	0.085494	0.084508	0.086330	30.86	31.13
SG Structured Prods, Inc	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.072541	0.072664	0.072790	0.072918	0.073281	26.16	26.27
SG Structured Prods, Inc	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.099222	0.099351	0.099482	0.099615	0.100063	35.76	35.88
SG Structured Prods, Inc	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.099228	0.099476	0.099729	0.099986	0.100556	35.80	36.00
SG Structured Prods, Inc	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6708		0.009914	0.009997	0.010081	0.010165	0.010250	3.59	3.65
SG Structured Prods, Inc	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.086773	0.086759	0.086780	0.086801	0.086857	31.24	31.25
SG Structured Prods, Inc	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629		0.129985	0.131469	0.132987	0.134542	0.136262	47.07	48.17
SG Structured Prods, Inc	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.119666	0.120200	0.120748	0.121308	0.122162	43.18	43.57
SG Structured Prods, Inc	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.115535	0.115300	0.115060	0.115551	0.116053	41.48	41.66
SG Structured Prods, Inc	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.114622	0.115144	0.115678	0.116589	0.117520	41.52	42.09
SG Structured Prods, Inc	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.112617	0.111367	0.110088	0.110191	0.110296	39.94	39.68
SG Structured Prods, Inc	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.114310	0.112778	0.114993	0.113466	0.115708	41.53	41.78
SG Structured Prods, Inc	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6414		0.118039	0.116792	0.119433	0.118195	0.120893	43.03	43.54
SG Structured Prods, Inc	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5931		0.118382	0.117381	0.120293	0.119304	0.122293	43.26	43.97
SG Structured Prods, Inc	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.114582	0.114564	0.114546	0.115214	0.115897	41.24	41.48
SG Structured Prods, Inc	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.107775	0.107260	0.106733	0.107043	0.107359	38.64	38.52
SG Structured Prods, Inc	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.109692	0.109809	0.109928	0.110559	0.111204	39.52	39.77
SG Structured Prods, Inc	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.112043	0.111828	0.111609	0.112075	0.112552	40.28	40.29
SG Structured Prods, Inc	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.096936	0.097102	0.097271	0.098229	0.099209	34.94	35.25
SG Structured Prods, Inc	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3778		0.096935	0.097100	0.097269	0.098228	0.099207	34.94	35.25
SG Structured Prods, Inc	83368WCG28	12/30/13	12/30/33	100.000	VARIES	4.4481		0.113389	0.113894	0.114411	0.114938	0.115478	40.91	41.28
SG Structured Prods, Inc	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.104019	0.104451	0.104893	0.105937	0.107004	37.53	37.95
SG Structured Prods, Inc	83368WHD6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.110641	0.110731	0.110823	0.110916	0.111012	39.85	39.91
SG Structured Prods, Inc	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888		0.103081	0.103383	0.103691	0.104005	0.104723	37.26	37.54
SG Structured Prods, Inc	83368WJB8	01/31/14	01/31/33	91.000	VARIES	4.0761		0.093637	0.094218	0.094810	0.095414	0.096384	33.99	34.48
SG Structured Prods, Inc	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6893		0.112287	0.114358	0.116468	0.118616	0.120804	41.34	42.88

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
SG Structured Prods, Inc	83368WKB6	02/28/14	02/28/34	91.000	VARIES	4.0373		0.092502	0.091667	0.093885	0.093055	0.095784	33.78	34.35
SG Structured Prods, Inc	83368WKC4	02/28/14	02/28/34	100.000	VARIES	4.0411		0.103184	0.101828	0.103854	0.102500	0.104857	37.49	37.78
SG Structured Prods, Inc	83368WKZ3	03/31/14	03/31/34	100.000	VARIES	4.4731		0.113299	0.112861	0.112413	0.111956	0.112227	40.63	40.37
SG Structured Prods, Inc	83368WL58	04/17/15	04/17/25	100.000	VARIES	2.7151		0.075517	0.075523	0.075507	0.075490	0.075465	27.19	27.18
SG Structured Prods, Inc	83368WLG4	03/31/14	03/31/34	91.000	VARIES	4.4572		0.096430	0.097159	0.097905	0.098667	0.099818	34.98	35.56
SG Structured Prods, Inc	83368WLH2	03/31/14	03/31/34	100.000	VARIES	4.4742		0.111738	0.110859	0.109961	0.109043	0.108999	39.91	39.33
SG Structured Prods, Inc	83368WMW8	05/14/14	05/14/21	100.000	VARIES	2.9301		0.081776	0.081774	0.081735	0.081695	0.081634	29.44	29.41
SG Structured Prods, Inc	83368WNR8	05/22/14	05/22/34	91.000	VARIES	3.6947		0.084612	0.084888	0.085170	0.085456	0.085990	30.53	30.74
SG Structured Prods, Inc	83368WP21	05/20/15	05/21/35	100.000	VARIES	3.3762		0.090229	0.089007	0.089207	0.089410	0.089617	32.22	32.17
SG Structured Prods, Inc	83368WPM7	06/26/14	06/26/34	100.000	VARIES	3.6333		0.093051	0.093130	0.093210	0.093291	0.093702	33.51	33.57
SG Structured Prods, Inc	83368WU7	08/29/14	08/29/34	100.000	VARIES	3.4030		0.086681	0.087472	0.087313	0.088118	0.087966	31.86	32.10
SG Structured Prods, Inc	83368WSX0	08/29/14	08/29/34	100.000	VARIES	3.4025		0.086512	0.087122	0.086782	0.087398	0.087061	31.72	31.82
SG Structured Prods, Inc	83368WTC5	09/30/14	09/30/29	100.000	VARIES	3.5292		0.096747	0.096578	0.096407	0.096498	0.096590	34.77	34.74
SG Structured Prods, Inc	83368WTS0	09/30/14	09/30/24	100.000	VARIES	3.2998		0.087301	0.087505	0.087712	0.087988	0.088268	31.50	31.68
SG Structured Prods, Inc	83368WU58	06/30/15	06/30/35	100.000	VARIES	3.7086		0.095518	0.095071	0.094616	0.094153	0.094461	34.31	33.98
SG Structured Prods, Inc	83368WUJ8	09/30/14	09/30/34	100.000	VARIES	3.5842		0.092998	0.092937	0.092874	0.093150	0.093430	33.46	33.53
SG Structured Prods, Inc	83368WUL3	09/30/14	09/30/34	100.000	VARIES	3.5616		0.091442	0.091707	0.091976	0.092250	0.092530	33.02	33.21
SG Structured Prods, Inc	83368WVM0	10/31/14	10/31/34	100.000	VARIES	3.4502		0.089372	0.089425	0.089480	0.089953	0.090435	32.19	32.36
SG Structured Prods, Inc	83368WXN6	11/26/14	11/26/34	100.000	VARIES	3.3123		0.084883	0.085206	0.085535	0.085869	0.086209	30.64	30.88
SG Structured Prods, Inc	83368WV8	11/14/14	11/16/21	100.000	0.000	2.6926		0.078915	0.079978	0.081054	0.082146	0.083252	28.70	29.47
SG Structured Prods, Inc	83368WZJ3	12/31/14	12/31/34	100.000	VARIES	3.0162		0.079708	0.080218	0.080736	0.081261	0.081794	28.79	29.16
SG Structured Prods, Inc	83368WZV6	12/16/14	11/16/21	101.640	0.000	2.4786		0.073362	0.074271	0.075192	0.076124	0.077067	26.66	27.32
SG Structured Prods, Inc	83369ECH1	10/30/15	11/01/27	100.000	VARIES	3.1962		0.087746	0.087217	0.086679	0.086557	0.086433	31.43	31.17
SOCIETE GENERALE MEDIUM	83369EE30	10/19/17	10/19/20	100.000	VARIES	1.9157				0.053215	0.053724	0.054239	3.83	19.32
SG Structured Prods, Inc	83369EEM8	01/29/16	01/29/36	100.000	VARIES	3.1196	28.43	0.084433	0.082176	0.082036	0.081893	0.081747	29.63	29.46
SG Structured Prods, Inc	83369EGC8	02/26/16	02/26/21	100.000	VARIES	1.8853	2.53	0.008226	0.008113	0.007998	0.007882	0.007957	2.91	2.85
SG Structured Prods, Inc	83369EGU8	03/23/16	03/23/26	100.000	VARIES	1.6326	7.69	0.027357	0.026864	0.026367	0.025866	0.025360	9.66	9.30
SG Structured Prods, Inc	83369EKC3	06/24/16	06/26/23	100.000	0.000	1.8500	9.61	0.051870	0.052350	0.052834	0.053323	0.053816	18.76	19.11
SG Structured Prods, Inc	83369EUT5	03/31/17	03/31/37	100.000	VARIES	3.2302			0.089727	0.087587	0.085412	0.085843	24.12	30.98
SOCIETE GENERALE MEDIUM	83369EVS2	08/30/17	08/30/29	100.000	VARIES	2.7704				0.076956	0.076508	0.076182	9.31	27.53
Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7500	333.39	0.069424	0.070378	0.071346	0.072327	0.073322	25.27	25.97
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4990		0.312299	0.311778	0.311230	0.310653	0.310045	112.24	111.83
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8001		0.233146	0.233260	0.233379	0.233503	0.233633	83.99	84.08
Toll Brothers Finance	88947EAL4	09/11/12	09/15/32*	100.000	VARIES	5.9845		0.206889	0.212664				53.17*	
Toll Brothers Finance	88947EAM2	09/11/12	09/15/32*	100.000	VARIES	5.9845		0.206889	0.212664				53.17*	
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	89.09	0.063657	0.064453	0.065258	0.066074	0.066900	23.30	23.89
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6998	92.69	0.066469	0.067366	0.068275	0.069197	0.070131	24.36	25.02
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	124.14	0.048088	0.049243	0.050424	0.051635	0.052874	17.74	18.60
Transportadora Gas Norte	893871AS2	08/22/12	08/22/19*	25.000	VARIES	N/A		0.621915	0.670984				201.19*	
Transportadora Gas Norte	893871AZ6	08/22/12	08/22/19*	25.000	VARIES	N/A		0.621915	0.670984				201.19*	
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	412.71	0.122694	0.126479	0.130381	0.134403	0.138550	45.54	48.40
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5855		0.423502	0.437061	0.451202	0.465950	0.479678	155.73	165.94

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

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

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

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								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
Wells Fargo & Company	94986RN5	03/27/13	03/27/25	100.000	VARIES	1.3587		0.010499	0.010570	0.010642	0.010714	0.010787	3.81	3.86
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIES	1.1707		0.007669	0.007714	0.007759	0.007805	0.007850	2.78	2.81
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.044214	0.044548	0.044884	0.045223	0.045564	16.01	16.26
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4899		0.043591	0.043916	0.044243	0.044572	0.044904	15.79	16.02
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234		0.007568	0.007618	0.007669	0.007719	0.007770	2.74	2.78
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	1.9490		0.054819	0.055353	0.055893	0.056437	0.056987	20.00	20.39
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	1.8198		0.053855	0.054345	0.054839	0.055338	0.055842	19.50	19.86
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	1.8598		0.055114	0.055627	0.056144	0.056666	0.057193	19.96	20.33
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.072279	0.073153	0.074038	0.074934	0.075841	26.48	27.13
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.066872	0.067624	0.068385	0.069155	0.069933	24.47	25.02
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.070266	0.071086	0.071915	0.072754	0.073603	25.49	26.08
Wells Fargo & Company	94986RQH7	06/17/13	06/10/20	100.000	0.000	2.4817		0.075114	0.076046	0.076990	0.077945	0.078912	27.25	27.93
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3705		0.065954	0.066735	0.067526	0.068327	0.069137	24.13	24.71
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.073209	0.074106	0.075014	0.075933	0.076863	26.78	27.44
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.070964	0.071809	0.072663	0.073528	0.074403	25.94	26.56
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.061475	0.062115	0.062761	0.063414	0.064073	22.39	22.86
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198		0.056487	0.057029	0.057577	0.058129	0.058687	20.52	20.92
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9199		0.056488	0.057030	0.057577	0.058130	0.058688	20.52	20.92
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7499		0.051216	0.051664	0.052117	0.052573	0.053033	18.57	18.89
Wells Fargo & Company	94986RSM4	01/03/14	01/04/19	100.000	0.000	1.7402		0.050481	0.050921	0.051364	0.051811	0.052261	18.41	18.73
Wells Fargo & Company	94986RTK7	03/13/14	03/13/19	110.000	0.125	2.1760		0.069994	0.070717	0.071449	0.072189	0.072936	25.49	26.02
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5789		0.108632	0.110576	0.112555	0.114569	0.116619	39.83	41.26
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0019		0.027473	0.027508	0.027543	0.027578	0.027614	9.91	9.93
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5651		0.006587	0.006672	0.006757	0.006844	0.006932	2.40	2.47
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155		0.006616	0.006700	0.006784	0.006869	0.006956	2.41	2.47
Wells Fargo & Company	94986RVY4	02/23/15	02/21/20	110.000	0.125	2.3385		0.073858	0.074681	0.075513	0.076356	0.077208	26.95	27.56
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIES	2.1821		0.010537	0.010270	0.009999	0.009726	0.009832	3.68	3.53
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0104		0.057544	0.058123	0.058707	0.059297	0.059893	20.92	21.34
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIES	2.0659		0.056691	0.056454	0.056215	0.055974	0.056068	20.32	20.18
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIES	2.2225		0.060567	0.060168	0.059765	0.059358	0.058945	21.68	21.39
Wells Fargo & Company	94986RWU1	04/30/15	03/29/17	100.000	VARIES	N/A		0.012987	0.012978				1.14	
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIES	2.2895		0.010707	0.010341	0.009971	0.009597	0.009707	3.76	3.51
Wells Fargo & Company	94986RX30	10/18/16	10/18/26	100.000	VARIES	2.2447	0.74	0.010098	0.009861	0.009622	0.009380	0.009135	3.56	3.38
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIES	2.5017		0.010704	0.010447	0.010188	0.009925	0.009658	3.81	3.62
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4237		0.069547	0.070305	0.071073	0.071850	0.072637	25.18	25.74
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIES	2.4666		0.009902	0.009555	0.009203	0.008848	0.008488	3.40	3.14
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIES	2.4323		0.009543	0.009213	0.008879	0.008541	0.008198	3.30	3.06
Wells Fargo & Company	94986RZ46	10/20/16	10/20/26	100.000	VARIES	2.2262	0.99	0.013895	0.013572	0.013245	0.012915	0.012580	4.90	4.66
Wells Fargo & Company	94986RZ79	11/04/16	11/06/23	100.000	0.250	2.8285	4.48	0.078580	0.079593	0.080620	0.081662	0.082719	28.58	29.33
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIES	2.2452		0.011444	0.011077	0.010705	0.010330	0.009951	3.99	3.72
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIES	2.2547		0.010031	0.009778	0.009521	0.009262	0.009000	3.52	3.34
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIES	2.3811		0.013165	0.012718	0.012267	0.011810	0.011347	4.59	4.26

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

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/17	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2017 1st Period	2017 2nd Period	2017 3rd 2018 1st	2018 2nd Period	2018 3rd Period	2017	2018
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	622.92	0.156788	0.162463	0.168344	0.174438	0.180752	59.20	63.56
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2398	580.16	0.146027	0.151313	0.156791	0.162466	0.168347	55.14	59.20
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2397	540.33	0.136002	0.140925	0.146026	0.151312	0.156789	51.35	55.14
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	503.24	0.126667	0.131252	0.136004	0.140927	0.146028	47.83	51.35
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2397	468.69	0.117970	0.122241	0.126666	0.131251	0.136002	44.54	47.83
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	622.92	0.156788	0.162463	0.168344	0.174438	0.180752	59.20	63.56
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	622.92	0.156788	0.162463	0.168344	0.174438	0.180752	59.20	63.56
Zions Bancorporation	989701BB2	03/27/12	03/27/17	94.250	4.500	5.8427	54.38	0.036240					3.12	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6250	277.60	0.063173	0.064002	0.064842	0.065693	0.066556	23.02	23.63
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18*	98.138	9.625	10.0007		0.276376	0.276827				69.73*	
BANCO DE GALICIA Y BUENO	POR66CAA6	07/19/16	07/19/26	100.000	VARIES	8.7499		0.243053	0.243660	0.244295	0.244956	0.245647	87.81	88.28
TRANSPORTADORA DE GAS DE	P93081AL4	08/22/12	08/22/19*	100.000	VARIES	N/A		0.621915	0.670984				200.56*	
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5925	616.47	0.177281					0.53	
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	11.85	0.009978	0.010452	0.010948	0.011468	0.012013	3.81	4.18
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	11.85	0.009978	0.010452	0.010948	0.011468	0.012013	3.81	4.18
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	11.85	0.009978	0.010452	0.010948	0.011468	0.012013	3.81	4.18
Cheriere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	0.000	4.8750		0.149110	0.152745	0.156468	0.160282	0.164189	54.58	57.27
CHESAPEAKE ENERGY CORP	U16450AT2	12/31/15	12/15/22	48.000	8.000	23.5451	35.91	0.112288	0.124805	0.140246	0.155880	0.175165	43.75	54.64
Kansas City Southern	U24468AB3	12/09/15	05/15/43	90.810	4.300	4.9136	1.75	0.004709	0.004824	0.004943	0.005064	0.005189	1.73	1.81
Kansas City Southern	U24468AE7	12/09/15	05/15/20	97.300	2.350	3.0050	6.15	0.016391	0.016637	0.016887	0.017141	0.017398	5.97	6.15
Kansas City Southern	U24468AF4	12/09/15	05/15/23	95.360	3.000	3.7202	5.88	0.015743	0.016036	0.016335	0.016638	0.016948	5.75	5.96
Eclipse Resources Corp.	U2779QAA2	07/06/15	07/15/23	97.903	8.875	9.2509	2.83	0.005545	0.005801	0.006069	0.006350	0.006644	2.13	2.33
Goodrich Petroleum Corp.	U38254AD7	10/12/16	08/30/19	74.590	0.000	24.6243	40.43	0.499111	0.554575	0.612700	0.699542	0.772861	206.53	259.53
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	166.88	0.125483	0.134145	0.143405	0.153305	0.163887	47.81	54.64
Hovnanian Enterpirses	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.212224	0.221775	0.231908	0.242659	0.254065	79.30	86.75
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31**	100.000	3.500	N/A		0.800393	0.833794	0.868781	0.905430	0.943820	305.51**	331.81

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

** These calculations may be revised.

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/17	2017 1st Period	2017 2nd Period	2017 3rd Period	Calendar Year 2017
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	494.56	0.087212	0.064918	0.122564	30.51
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	470.43	0.085769	0.063880	0.120513	30.01
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	361.85	0.079423	0.059180	0.111667	27.80
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	282.40	-0.064286	0.089669	0.063824	26.18
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	217.91	-0.061429	0.085193	0.060588	24.86
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	198.66	-0.060000	0.083812	0.059647	24.47
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	198.66	-0.060000			-0.84
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	166.32	-0.058571	0.081547		13.94
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	120.98	-0.056429	0.078398	0.055765	22.88
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	153.85	-0.057857	0.080663	0.057412	23.55
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	153.85	-0.057857	0.080663	0.057412	23.55
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	125.89	-0.056429	0.078729	0.056000	22.98
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	125.89	-0.056429	0.078729	0.056000	22.98
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	132.12	-0.057143	0.079171	0.056353	23.11
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	117.84	-0.056429	0.078177	0.055647	22.82
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	118.39	-0.034667	0.087956	0.060935	22.83
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	108.41	-0.055714	0.077514	0.055176	22.63
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%	105.04	-0.055714	0.077293	0.055000	22.56
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%	103.83	-0.034222	0.086796	0.060144	22.53
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%	72.52	-0.053571	0.074972	0.053353	21.89
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125%	68.01	-0.053571	0.074696	0.053118	21.80
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750%	69.78	-0.033111	0.084144	0.058273	21.84
U.S. Treasury	912828SQ4	04/15/12	04/15/17	100.000	0.125%	64.27	0.062115			6.46
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125%	51.16	-0.052857	0.073536	0.052294	21.46
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125%	47.26	-0.052857	0.073260	0.052118	21.38
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625%	51.40	-0.032444	0.082652	0.057266	21.46
U.S. Treasury	912828UX6	04/15/13	04/15/18	100.000	0.125%	45.72	0.060962	0.045410	0.085769	21.34
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375%	38.72	-0.052143	0.072597	0.051706	21.20
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625%	36.00	-0.052143	0.072486	0.051529	21.15
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375%	37.21	-0.032000	0.081547	0.056475	21.17
U.S. Treasury	912828C99	04/15/14	04/15/19	100.000	0.125%	31.63	0.060192	0.044809	0.084615	21.06
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125%	18.04	-0.051429	0.071160	0.050647	20.78
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250%	20.58	-0.051429	0.071381	0.050765	20.83
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750%	26.53	-0.031778	0.080718	0.055899	20.95
U.S. Treasury	912828K33	04/15/15	04/15/20	100.000	0.125%	32.24	0.060192	0.044863	0.084615	21.07
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375%	19.34	-0.051429	0.071271	0.050706	20.80
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625%	17.33	-0.050714	0.071105	0.050588	20.76
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000%	20.19	-0.031556	0.080221	0.055540	20.82
U.S. Treasury	912828Q60	04/15/16	04/15/21	100.000	0.125%	19.92	0.059519	0.044317	0.083590	20.82
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125%	8.46	-0.050714	0.070497	0.050176	20.58
U.S. Treasury	912828V49	01/15/17	01/15/27	100.000	0.375%			0.070000	0.049765	21.13
U.S. Treasury	912810RW0	02/15/17	02/15/47	100.000	0.875%			0.078729	0.054532	21.83
U.S. Treasury	912828X39	04/15/17	04/15/22	100.000	0.125%			0.043169	0.081538	14.26
U.S. Treasury	9128282L3	07/15/17	07/15/27	100.000	0.375%				0.049176	8.36

Section II

STRIPPED COMPONENTS OF U.S. TREASURY AND GOVERNMENT-SPONSORED ENTERPRISES

FOR BROKERS & MIDDLEMEN ONLY: Original Issue Discount (OID) to be reported for stripped interest & principal components per \$1000 Maturity Value (for calendar year 2017).

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

(continued)

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

Note: This section lists OID for use SOLELY by brokers and other middlemen in preparing information returns for zero coupon instruments issued under the Department of the Treasury's STRIPS program, by government-sponsored enterprises such as the Resolution Funding Corporation and the Financing Corporation, or as instruments backed by U.S. Treasury securities that represent ownership interests in such securities. If you owned or held such debt instruments in 2017, do not rely on the amounts listed in this section. Instead, follow the OID computation rules and methods described earlier in this publication under "Figuring OID on Stripped Bonds and Coupons."

Section III-A

Short Term U.S. Treasury Bills
Issued at a Discount and Maturing
January 2017 - December 2018

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

Section III-A (continued)

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

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

Section III-B

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

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

Section III-B (Continued)

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

Section III-B (Continued)

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

Section III-B (Continued)

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

Section III-B (Continued)

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

Section III-B (Continued)

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

Section III-C

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

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

Section III-C (continued)

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

Section III-C (continued)

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

Section III-C (continued)

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

Section III-C (continued)

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

Section III-C (continued)

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

Section III-D

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

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

Section III-D (continued)

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

Section III-D (continued)

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

Section III-D (continued)

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

Section III-D (continued)

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

Section III-D (continued)

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

Section III-E

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

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

Section III-E (continued)

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

Section III-E (continued)

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

Section III-E (continued)

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

Section III-E (continued)

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

Section III-E (continued)

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

Section III-F

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

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

Section III-F (continued)

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

Section III-F (continued)

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

Section III-F (continued)

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

Section III-F (continued)

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

Section III-F (continued)

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