

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 2019 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 1/1/19	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2019 1st Period	2019 2nd 2020 1st	2020 2nd Period	2019	2020
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	895.89	0.256609			72.11	
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	674.06	0.186353	0.204308	0.225222	69.63	76.66

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 2019 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIABLES	4.7500		0.132583	0.132375	0.132163				47.62	1.59
ALTERYX INC	02156BAA1	05/18/18	06/01/23	98.000	0.500	0.9072	2.41	0.010859	0.010908	0.010958	0.011008	0.011057		3.92	3.96
ALTERYX INC	02156BAB9	05/18/18	06/01/23	98.000	0.500	0.9072	2.41	0.010859	0.010908	0.010958	0.011008	0.011057		3.92	3.96
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIABLES	4.4730		0.163999	0.167489	0.171056	0.174703	0.178411		60.51	63.12
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19*	98.500	4.375	4.6881	14.88	0.008498						0.12*	
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025137	0.025132	0.025127	0.025122	0.025117		9.05	9.04
Argentina, Republic	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8670	43.32	0.016279	0.017326	0.018441	0.019627	0.020890		6.39	7.24
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	0.000	N/A		0.610915	0.609042	0.610613	0.612297	0.617476		222.64	223.88
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1754	28.88	0.018460	0.018846	0.019239	0.019641	0.020051		6.84	7.13
Banco de Galicia	059538AR9	07/19/16	07/19/26	100.000	VARIABLES	8.7499	215.47	0.245647	0.246368	0.247121	0.247906	0.248726		88.80	89.36
Bank of America Corp.	06048WB74	08/02/19	08/02/49	100.000	0.000	4.1568		0.115467		0.115467	0.117867	0.120316		17.20	42.72
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIABLES	5.5724		0.155972	0.155660	0.155231				56.02	12.11
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIABLES	5.5514		0.136353	0.136918	0.137499	0.138096	0.138709		49.23	49.65
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIABLES	5.2406		0.146496	0.146154	0.145866				52.66	21.44
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIABLES	5.5092		0.142406	0.142744	0.143090	0.143446	0.143812		51.33	51.58
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIABLES	5.5310		0.154634	0.154276	0.153961				55.60	27.41
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIABLES	5.8002		0.151075	0.151370	0.151674	0.151987	0.152309		54.54	54.77
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIABLES	5.8695		0.155653	0.155882	0.156118	0.156361	0.156612		56.08	56.25
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIABLES	5.3993		0.140280	0.140573	0.140873	0.141182	0.141499		50.64	50.86
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIABLES	2.4230		0.008550	0.008653	0.008758	0.008864			3.12	2.00
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIABLES	2.3835		0.008834	0.008940	0.009046	0.009154			3.23	2.14
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIABLES	2.5928		0.014584	0.014774	0.014965	0.015159			5.33	3.66
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	VARIABLES	5.0520		0.140333	0.140333	0.140333	0.140333			50.52	37.89
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIABLES	5.3199		0.139258	0.139516	0.139781	0.140053	0.140333		50.23	50.42
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIABLES	2.4734		0.015427	0.015618	0.015811	0.016006			5.63	3.94
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIABLES	2.6605		0.016084	0.016298	0.016515	0.016735			5.87	4.45
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIABLES	2.4632		0.011194	0.011332	0.011472	0.011613			4.08	3.09
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIABLES	2.6494		0.016059	0.016272	0.016487	0.016706			5.86	4.44
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIABLES	5.2017		0.133480	0.133816	0.134161	0.134515	0.134878		48.17	48.42
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIABLES	5.6999		0.147376	0.147700	0.148034	0.148377	0.148729		53.14	53.38
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIABLES	2.5529		0.014335	0.014518	0.014703	0.014891			5.21	4.69
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIABLES	2.4292		0.020359	0.020606	0.020857	0.021110			7.39	6.68
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIABLES	1.9847		0.010271	0.010373	0.010476	0.010580			3.72	3.47
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIABLES	2.5893		0.010799	0.010939	0.011081	0.011224			3.92	3.68
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIABLES	5.9911		0.152898	0.153291	0.153695	0.154112	0.154542		55.13	55.42
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIABLES	2.5961		0.010714	0.010853	0.010994	0.011137			3.89	3.75

* Called in 2019; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIABLE	5.1717	0.137214	0.137401	0.137592	0.137789	0.137990	49.49	49.64	
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIABLE	5.4019	0.149756	0.149812	0.149870	0.149930	0.149991	53.94	53.98	
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIABLE	5.5089	0.152775	0.152822	0.152871	0.152921	0.152972	55.02	55.06	
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIABLE	5.9293	0.159444	0.159589	0.159738	0.159892	0.160050	57.46	57.57	
Bank of America Corp.	06048WFJ4	03/04/11	03/04/31	100.000	VARIABLE	5.6399	0.150124	0.150308	0.150496	0.150690	0.150890	54.12	54.26	
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIABLE	5.2650	0.145894	0.145961	0.146030	0.146101	0.146174	52.55	52.60	
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIABLE	5.0284	0.140741	0.140539	0.140332	0.140120	0.139902	50.59	50.43	
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIABLE	5.2102	0.145223	0.145129	0.145032	0.144933	0.144832	52.25	52.18	
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIABLE	2.3129	0.010042	0.010158	0.010276	0.010395	0.010515	3.66	3.74	
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIABLE	5.3401	0.148713	0.148642	0.148568	0.148493	0.148416	53.51	53.46	
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIABLE	5.1375	0.135178	0.135397	0.135621	0.135851	0.136086	48.72	48.88	
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIABLE	2.2369	0.061399	0.061543	0.061689	0.061836	0.061985	22.13	22.24	
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIABLE	4.8974	0.135933	0.135944	0.135955	0.135966	0.135977	48.94	48.95	
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIABLE	5.5242	0.145733	0.145951	0.146175	0.146406	0.146643	52.50	52.67	
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIABLE	5.1062	0.141896	0.141887	0.141878	0.141868	0.141858	51.08	51.07	
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIABLE	2.3483	0.015790	0.015975	0.016163	0.016352	0.016544	5.72	5.85	
Bank of America Corp.	06048WQQ7	07/14/11	07/14/31	100.000	VARIABLE	5.5582	0.146452	0.146664	0.146882	0.147106	0.147337	52.83	52.99	
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIABLE	5.1475	0.142566	0.142603	0.142642	0.142681	0.142721	51.34	51.37	
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIABLE	5.3900	0.145105	0.145340	0.145581	0.145828	0.146082	52.36	52.54	
Bank of America Corp.	06048WZ7	08/15/11	08/15/31	100.000	VARIABLE	5.2773	0.138774	0.138987	0.139206	0.139430	0.139661	50.06	50.22	
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIABLE	4.7457	0.131547	0.131572	0.131598	0.131624	0.131650	47.37	47.39	
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIABLE	5.0293	0.131473	0.131701	0.131935	0.132175	0.132421	47.43	47.60	
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIABLE	5.3142	0.138607	0.138852	0.139104	0.139362	0.139627	49.99	50.17	
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIABLE	5.9880	0.158268	0.158477	0.158693	0.158915	0.159144	57.04	57.20	
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIABLE	5.8093	0.154474	0.154646	0.154823	0.155006	0.155193	55.69	55.83	
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIABLE	5.1904	0.142057	0.142112	0.142169	0.142227	0.142287	51.16	51.21	
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIABLE	5.6026	0.150016	0.150158	0.150304	0.150454	0.150608	54.06	54.17	
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIABLE	5.3816	0.146295	0.146377	0.146462	0.146548	0.146637	52.70	52.76	
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIABLE	5.1652	0.137844	0.137991	0.138142	0.138296	0.138455	49.67	49.78	
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIABLE	5.4874	0.146758	0.146938	0.147123	0.147313	0.147509	52.89	53.03	
Bank of America Corp.	06048WLV6	05/04/12	05/04/32	100.000	VARIABLE	5.6986	0.151073	0.151254	0.151440	0.151632	0.151829	54.44	54.58	
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIABLE	2.0566	0.010222	0.010327				2.38		
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIABLE	1.6066	0.009213	0.009287	0.009361	0.009437	0.009512	3.34	3.39	
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIABLE	1.4139	0.038264	0.038387	0.038511	0.038636	0.038762	13.80	13.89	
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIABLE	5.0043	0.132662	0.132806	0.132955	0.133106	0.133262	47.83	47.94	
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIABLE	4.8453	0.128569	0.128708	0.128850	0.128996	0.129145	46.35	46.45	
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIABLE	4.9958	0.131271	0.130689	0.130828	0.130970	0.131837	47.75	48.03	
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIABLE	4.8735	0.129052	0.129198	0.129347	0.129499	0.129656	46.51	46.62	
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIABLE	4.7034	0.124657	0.124797	0.124940	0.125086	0.125236	44.92	45.03	
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIABLE	4.8649	0.129109	0.129248	0.129390	0.129536	0.129685	46.51	46.61	
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIABLE	3.7879	0.101742	0.100319	0.101663	0.100803	0.102726	36.86	37.18	
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIABLE	4.4527	0.117631	0.117769	0.117910	0.118054	0.118201	42.40	42.50	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Bank of America Corp.	06048WRU6	09/30/15	09/30/30	100.000	VARIABLES	2.8047		0.017515	0.017009	0.016495	0.015975	0.015447	6.12	5.75
Bank of America Corp.	06048WRV4	10/30/15	10/30/25	100.000	VARIABLES	2.4485		0.008399	0.008502	0.008606	0.008712	0.008818	3.05	3.13
Bank of America Corp.	06048WTR1	10/28/16	10/28/26	100.000	VARIABLES	2.1950	6.18	0.007114	0.007192	0.007271	0.007351	0.007431	2.58	2.64
Bank of America Corp.	06048WUR9	08/25/17	08/25/29	100.000	VARIABLES	1.6609	4.06	0.007983	0.007652	0.007319	0.007380	0.007441	2.73	2.66
Bank of America Corp.	06048WUT5	08/28/17	08/28/27	100.000	VARIABLES	1.7157	5.16	0.010296	0.009943	0.009588	0.009670	0.009753	3.56	3.49
Bank of America Corp.	06048WVM9	01/30/18	01/30/28	100.000	VARIABLES	3.1591	3.85	0.011273	0.010618	0.009952	0.009275	0.009422	3.74	3.38
Bank of America Corp.	06048WWA4	03/27/18	03/27/28	100.000	VARIABLES	3.7904	28.86	0.105443	0.105599	0.105584	0.105569	0.105554	38.00	38.00
Bank of America Corp.	06048WWX4	06/13/18	06/13/28	100.000	VARIABLES	3.6250	3.30	0.015732	0.014696	0.013641	0.012566	0.012794	5.44	4.70
Bank of America Corp.	06048WWY2	06/27/18	06/27/28	100.000	VARIABLES	3.6179	3.46	0.018139	0.017462	0.016773	0.016071	0.015357	6.40	5.91
Bank of America Corp.	06048WZE3	02/06/19	02/06/39	100.000	0.000	4.7730			0.132585	0.135749	0.138988	0.142305	43.55	50.40
Bank of America Corp.	06051GHN2	08/29/18	12/15/37	43.329	0.000	4.3817	6.44	0.053418	0.054588	0.055784	0.057006	0.058255	19.48	20.34
Bank of America Corp.	06053E391	02/28/13	02/22/19	100.000	0.000	2.1320		0.066517					3.39	
Bank of America Corp.	06053E599	04/05/13	03/29/19	100.000	0.000	2.2115		0.069305					6.10	
Bank of America Corp.	06053E755	06/06/13	05/31/19	100.000	0.000	2.3276		0.073403					10.94	
Bank of America Corp.	06053F638	10/04/13	09/24/19	100.000	0.000	2.9627		0.095258	0.096669				25.31	
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178		0.090949	0.092276	0.093622	0.094988	0.096374	33.31	34.29
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046		0.097483	0.098996	0.100533	0.102094	0.103678	35.66	36.78
Bank of America Corp.	06053M534	11/06/14	10/29/21	100.000	0.000	2.9616		0.092480	0.093849	0.095239	0.096649	0.098081	33.71	34.72
Bank of America Corp.	06053M674	12/03/14	11/24/21	100.000	0.000	2.8708		0.089311	0.090593	0.091893	0.093213	0.094550	32.48	33.42
Bank of America Corp.	06053M864	02/12/15	02/26/27	100.000	0.000	3.3492		0.104638	0.106390	0.108172	0.109983	0.111825	38.43	39.72
Bank of America Corp.	06053U106	02/05/15	01/28/22	100.000	0.000	2.5377		0.076959	0.077936	0.078925	0.079926	0.080940	28.18	28.90
Bank of America Corp.	06053W169	04/02/15	03/25/22	100.000	0.000	2.7072		0.082579	0.083697	0.084830	0.085978	0.087142	30.15	30.97
Bank of America Corp.	06053W359	06/04/15	05/27/22	100.000	0.000	2.8843		0.088518	0.089794	0.091089	0.092403	0.093736	32.18	33.12
Bank of America Corp.	06053W458	07/02/15	06/24/22	100.000	0.000	3.1925		0.099008	0.100589	0.102195	0.103826	0.105483	35.95	37.11
Bank of America Corp.	06053W631	08/10/15	08/27/21	100.000	0.000	2.7830		0.084098	0.085268	0.086455	0.087658	0.088877	30.78	31.64
Bank of America Corp.	06053W649	08/10/15	08/26/22	100.000	0.000	3.0325		0.092319	0.093719	0.095140	0.096582	0.098047	33.84	34.87
Bank of America Corp.	06053W730	10/01/15	09/30/22	100.000	0.000	2.9206		0.087521	0.088313	0.089603	0.090912	0.092746	32.28	33.33
Bank of America Corp.	06053W888	10/23/15	10/28/22	100.000	0.000	2.9889		0.090789	0.092146	0.093523	0.094921	0.096339	33.10	34.10
Bank of Nova Scotia	064159MB9	08/29/18	08/05/20	100.000	0.000	3.0786	10.43	0.085517	0.086658	0.087992	0.089346		31.35	19.07
Bank of Nova Scotia	064159MG8	10/09/18	11/04/20	100.000	0.000	3.3597	7.67	0.093543	0.095114	0.096712	0.098336		34.14	29.60
Bank of Nova Scotia	064159MP8	11/09/18	11/04/21	100.000	0.000	3.6704	5.30	0.101955	0.103774	0.105678	0.107618	0.109593	37.24	38.62
Bank of Nova Scotia	06417P124	08/01/19	07/26/24	100.000	0.000	2.5003			0.069453	0.070297	0.071176		10.42	25.42
Bank of Nova Scotia	06417P330	06/06/19	05/30/25	100.000	0.000	3.0038			0.083440	0.084652	0.085923	0.087213	17.14	30.78
Bank of Nova Scotia	06417P538	01/31/19	01/27/23	100.000	0.000	3.6098			0.100273	0.102052	0.103894	0.105769	33.46	37.64
Bank of Nova Scotia	06417P611	12/28/18	12/20/24	100.000	0.000	3.9396	0.33	0.109434	0.111494	0.113690	0.115930	0.118213	39.81	41.38
Bank of Nova Scotia	06417P819	11/01/18	10/25/24	100.000	0.000	3.9550	6.59	0.109861	0.111961	0.114175	0.116433	0.118735	40.21	41.81
Barclays Bank PLC	067387HP8	02/28/14	02/29/20	100.000	0.000	2.6300		0.081718	0.081442	0.083420			29.99	4.92
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500		0.115531	0.117582	0.119669	0.121793	0.123955	42.35	43.86
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100		0.117795	0.119921	0.122086	0.124289	0.126533	43.14	44.71
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIABLES	3.8891		0.110358	0.110343	0.110328	0.110313	0.110297	39.72	39.71
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIABLES	4.0513		0.114866	0.114339	0.113802	0.113176		41.16	30.50
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIABLES	4.2147		0.121356	0.120902	0.120439	0.119966	0.119483	43.54	43.20

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIABLE	4.0417		0.114860	0.114262	0.113652	0.112967		41.14	31.24
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIABLE	4.4416		0.127357	0.127563	0.127003	0.126431	0.124920	45.85	45.42
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25**	100.000	VARIABLE	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	VARIABLE	4.0317		0.114662	0.114061	0.113449	0.112727		41.09	32.77
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIABLE	4.2148		0.121400	0.120942	0.120475	0.119997	0.119510	43.54	43.20
Barclays Bank PLC	06738JMB7	08/19/10	08/19/22	100.000	VARIABLE	4.2846	362.34	0.120964	0.120878	0.120789	0.120699	0.120607	43.51	43.44
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIABLE	5.5651		0.125640	0.126689	0.127768	0.128877	0.130170	45.69	46.50
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIABLE	4.8413		0.136129	0.135833	0.135512	0.135182	0.134836	48.87	48.63
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIABLE	4.8210		0.135582	0.135291	0.134962	0.134626	0.134276	48.69	48.45
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIABLE	5.1731		0.149740	0.148592	0.147415	0.146207	0.144968	53.44	52.58
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIABLE	5.0807		0.143245	0.142831	0.142413	0.141984	0.141563	51.42	51.12
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIABLE	4.6809		0.131599	0.131332	0.131024	0.130709	0.130371	47.30	47.08
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4001		0.162188					3.89	
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIABLE	4.8717		0.139109	0.138764	0.138357	0.137940	0.137480	50.01	49.73
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIABLE	4.8123		0.136497	0.136091	0.135675	0.135214	0.134742	48.94	48.62
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIABLE	4.0104		0.111448	0.109556	0.110668	0.109374	0.111085	40.23	40.32
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.144465	0.147148	0.149885	0.152679	0.155530	53.23	55.23
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIABLE	6.1336		0.144698	0.144006	0.147324	0.147493	0.151793	53.01	54.50
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIABLE	4.6124		0.132664	0.132031	0.131383	0.130617	0.129833	47.46	46.93
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIABLE	5.4570		0.138235	0.139675	0.141155	0.142674	0.144235	50.29	51.37
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIABLE	5.2986		0.136050	0.137091	0.138161	0.139259	0.140386	49.36	50.14
Barclays Bank PLC	06738KW5	10/31/11	11/01/31	100.000	VARIABLE	4.5597		0.119574	0.118622	0.120958	0.120687	0.123772	43.55	44.39
Barclays Bank PLC	06739FJA0	12/18/15	12/19/22	100.000	0.125	2.3109	72.14	0.068527	0.069279	0.070039	0.070808	0.071587	24.82	25.37
Barclays Bank PLC	06739FJF9	03/11/16	03/13/23	100.000	0.125	2.2608	65.03	0.066237	0.066947	0.067664	0.068390	0.069124	24.13	24.65
Barclays Bank PLC	06739FJQ5	10/30/18	10/30/23	100.000	0.000	3.9200	6.64	0.108889	0.111023	0.113199	0.115418	0.117680	39.85	41.42
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIABLE	5.0571		0.137426	0.138932				37.24	
Barclays Bank PLC	06740AC49	09/30/13	09/27/19	100.000	0.000	2.5800		0.080998	0.080706				21.73	
Barclays Bank PLC	06740AE21	10/31/13	10/30/19	100.000	0.000	2.5111		0.078149	0.078698				23.70	
Barclays Bank PLC	06740AF38	11/29/13	11/26/19	100.000	0.000	2.5599		0.080291	0.079993				26.36	
Barclays Bank PLC	06740AH69	12/30/13	12/27/19	100.000	0.000	2.8199		0.089092	0.089854				32.21	
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775		0.082004	0.084480	0.084215			30.66	4.80
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIABLE	3.2529		0.093394	0.091585	0.092149	0.090702	0.091654	33.60	33.40
Barclays Bank PLC	06740AWF2	10/31/12	10/30/19	100.000	0.000	2.2609		0.071077	0.071488				21.54	
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1583		0.065995	0.067813	0.067427			24.60	3.84
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0500		0.063001	0.063299	0.063948			23.11	7.61
Barclays Bank PLC	06740AZZ5	07/31/13	07/30/19	100.000	0.000	2.6012		0.080428	0.082824				17.32	
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2500		0.067587	0.068347	0.069116	0.069894	0.070680	24.69	25.25
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIABLE	5.0547		0.146473	0.145070	0.143632	0.142040		51.98	26.29
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIABLE	4.9296		0.107180	0.107916	0.108669	0.109802	0.110962	38.76	39.40
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIABLE	4.6824		0.133154	0.132446	0.131721	0.130903		47.76	43.19
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIABLE	4.4380		0.108599	0.109316	0.110049	0.111007	0.111986	39.38	39.99
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIABLE	4.3098		0.123628	0.122681	0.121714	0.120726		44.10	28.42

** These calculations may be revised.

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Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.128744	0.129870	0.131026	0.132212	0.133430	46.55	47.39
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6203		0.129555	0.129684	0.129815	0.129949	0.130087	46.68	46.78
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7399		0.110037	0.111030	0.112047	0.113421	0.114827	39.98	40.84
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6003		0.128333	0.130133	0.131983	0.133885	0.135840	46.53	47.86
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9825		0.142190	0.141596	0.140865	0.140116	0.139270	50.86	50.31
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.135822	0.136517	0.137231	0.137965	0.138720	49.24	49.76
Barclays Bank PLC	06741J7V5	09/27/18	09/26/23	100.000	0.000	3.8900	10.16	0.108055	0.110145	0.112287	0.114471	0.116698	39.68	41.24
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7400		0.086026	0.087204	0.088399	0.089610	0.090838	31.28	32.14
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8400		0.088308	0.089562	0.090833	0.092123	0.093431	32.42	33.34
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.8000		0.086928	0.088145	0.089379	0.090630	0.091899	31.84	32.74
Barclays Bank PLC	06741RGQ8	04/18/13	04/18/30	100.000	VARIES	3.0513		0.088851	0.089041	0.089234	0.089430	0.089523	32.05	32.18
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIES	4.3876		0.091278	0.091321	0.091366	0.092378	0.093413	32.87	33.09
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIES	4.2827		0.094582	0.094824	0.095070	0.096239	0.097432	34.09	34.45
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0797		0.090612	0.089317	0.090487	0.089693	0.092061	32.82	33.17
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532		0.082366	0.078308	0.075903	0.073448	0.074247	28.32	26.73
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4337		0.110022	0.111792	0.113592	0.115423	0.117286	40.34	41.65
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.086205	0.087347				22.53	
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.103913	0.105572	0.107257	0.108969		38.04	28.19
Barclays Bank PLC	06741TM79	09/27/13	09/27/19	100.000	0.000	2.7613		0.087974	0.089188				23.62	
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.062087	0.063307	0.064551	0.065820	0.067113	22.82	23.72
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9300		0.062088	0.063308	0.064552	0.065820	0.067114	22.80	23.71
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5338		0.074972	0.074762	0.075823	0.076903	0.078002	27.02	27.67
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.067875	0.068612	0.069356			24.66	8.25
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.071565	0.070893	0.071879	0.072885	0.073909	25.67	26.20
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.066552	0.067635	0.068737	0.069856	0.070993	24.27	25.06
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.058100	0.059094	0.060104	0.061132	0.062177	21.21	21.94
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.058869	0.059902	0.060954	0.062023	0.063112	21.44	22.20
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.062964	0.062804	0.063942	0.065102	0.066283	22.65	23.26
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.097883	0.099347	0.100834			35.50	18.05
Barclays Bank PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9327	169.91	0.093142	0.094406	0.095689	0.096990		34.14	20.23
Barclays Bank PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9848	177.41	0.075670	0.076368	0.077604	0.079151	0.080728	27.67	28.71
Barclays Bank PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIES	4.2320	177.47	0.071855	0.071462	0.071534	0.071953	0.072625	25.75	25.98
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.116427	0.118373	0.120354	0.122369	0.124421	42.85	44.30
Barclays Bank PLC	06741U2A1	12/31/15	12/31/21	100.000	0.000	2.5800		0.077396	0.078394	0.079406	0.080430	0.081468	28.04	28.77
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.092365	0.093704	0.095062			33.50	17.02
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516		0.065846	0.065707	0.065565	0.065421	0.066550	23.66	23.64
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29	100.000	VARIES	3.9399		0.093568	0.093820	0.094077	0.094339	0.095017	33.76	33.97
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4912		0.100221	0.100104	0.099897	0.099687	0.099421	36.04	35.90
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8795		0.083329	0.083128	0.082923	0.082714	0.083132	29.95	29.82
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226		0.078122	0.074306	0.070417	0.067788	0.065109	26.26	24.06
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8919		0.086989	0.086668	0.086341	0.086008	0.085668	31.16	30.92
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8200		0.087611	0.088846	0.090099	0.091369	0.092658	32.14	33.05

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Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIABLES	3.7703		0.089821	0.089576	0.089327	0.089073	0.088814	32.23	32.05
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIABLES	3.7464		0.086487	0.086254	0.086015	0.085773	0.085526	31.05	30.88
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIABLES	3.5915		0.084851	0.084582	0.084309	0.084540	0.084775	30.46	30.42
Barclays Bank PLC	06741UMK7	12/04/14	12/06/21	100.000	0.000	2.6300		0.081116	0.082182	0.083263	0.084358	0.085467	29.45	30.23
Barclays Bank PLC	06741UQZ0	02/20/15	02/25/22	100.000	0.000	2.6399		0.080411	0.081473	0.082548	0.083638	0.084742	29.41	30.19
Barclays Bank PLC	06741UVZ4	05/19/15	02/18/20	100.000	0.000	2.2397		0.066880	0.067629	0.068386			24.41	3.21
Barclays Bank PLC	06741VAN2	09/30/16	09/29/23	100.000	0.000	2.2200	51.01	0.064447	0.065162	0.065885	0.066617	0.067356	23.46	23.99
Barclays Bank PLC	06741VAY8	09/30/16	09/30/21	100.000	0.000	2.0500	47.03	0.059315	0.059923	0.060537	0.061158	0.061785	21.57	22.02
Barclays Bank PLC	06741VGG5	10/31/16	10/31/23	100.000	0.000	2.5499	56.53	0.074514	0.075464	0.076426	0.077400	0.078387	27.11	27.81
Barclays Bank PLC	06741VCH3	10/31/16	10/29/21	100.000	0.000	2.2199	49.08	0.064445	0.065160	0.065883	0.066614	0.067354	23.42	23.94
Barclays Bank PLC	06741VDS8	11/28/16	11/24/23	100.000	0.000	3.0999	66.48	0.091542	0.092961	0.094401	0.095865	0.097350	33.32	34.36
Barclays Bank PLC	06741VE40	11/28/16	11/26/21	100.000	0.000	2.6500	56.62	0.077579	0.078607	0.079649	0.080704	0.081773	28.19	28.94
Barclays Bank PLC	06741VE65	11/28/16	11/26/21	100.000	0.000	2.6500	56.62	0.077579	0.078607	0.079649	0.080704	0.081773	28.19	28.94
Barclays Bank PLC	06741VEJ7	12/30/16	12/29/23	100.000	0.000	3.3400	68.59	0.099123	0.100779	0.102462	0.104173	0.105913	35.99	37.20
Barclays Bank PLC	06741VFP6	12/30/16	06/30/20	100.000	0.000	2.6600	54.35	0.077900	0.078937	0.079986			28.23	14.32
Barclays Bank PLC	06741VFP2	12/30/16	12/30/21	100.000	0.000	2.9701	60.82	0.087512	0.088812	0.090131	0.091469	0.092828	31.74	32.69
Barclays Bank PLC	06741VFX5	12/30/16	12/31/21	100.000	0.000	2.9684	60.88	0.086985	0.086837	0.089094	0.089434	0.092265	31.72	32.67
Barclays Bank PLC	06741VG22	01/31/17	07/30/20	100.000	0.000	2.6421	51.66	0.074673	0.076914	0.076659	0.078525		27.97	16.51
Barclays Bank PLC	06741VG30	01/27/17	01/25/23	100.000	0.000	3.1501	62.12	0.091686	0.093130	0.094597	0.096087	0.097600	33.72	34.79
Barclays Bank PLC	06741VG55	01/31/17	07/31/19	100.000	0.000	2.1999	42.90	0.063146	0.063841				13.32	
Barclays Bank PLC	06741VG63	01/31/17	01/31/22	100.000	0.000	2.9201	57.24	0.084718	0.085955	0.087210	0.088484	0.089775	31.10	32.01
Barclays Bank PLC	06741VHH8	01/27/17	01/27/27	100.000	VARIABLES	2.3799	6.44	0.008619	0.008185	0.008283	0.008381	0.008481	2.97	3.03
Barclays Bank PLC	06741VHQ8	02/10/17	02/08/23	100.000	0.000	3.1499	60.93	0.091682	0.093126	0.094593	0.096082	0.097596	33.68	34.75
Barclays Bank PLC	06741VJB9	02/02/17	02/03/21	100.000	0.000	2.7601	53.88	0.079892	0.080995	0.082113	0.083246	0.084395	29.29	30.10
Barclays Bank PLC	06741VJG8	03/03/17	09/03/19	100.000	0.000	2.4698	45.91	0.071180	0.072059				17.38	
Barclays Bank PLC	06741VJH6	03/03/17	03/03/22	100.000	0.000	2.9401	54.82	0.085324	0.086578	0.087851	0.089142	0.090453	31.24	32.17
Barclays Bank PLC	06741VJJ2	02/28/17	08/28/23	100.000	0.000	3.1900	60.05	0.092919	0.094401	0.095906	0.097436	0.098990	34.08	35.18
Barclays Bank PLC	06741VJK9	02/28/17	08/27/20	100.000	0.000	2.6240	49.05	0.075780	0.076775	0.077782	0.078803		27.71	18.54
Barclays Bank PLC	06741VLU4	03/31/17	09/29/20	100.000	0.000	2.6600	47.43	0.076872	0.077895	0.078931	0.079981		28.05	21.34
Barclays Bank PLC	06741VLW0	03/31/17	03/28/24	100.000	0.000	3.2600	58.35	0.095038	0.096587	0.098161	0.099761	0.101388	34.78	35.93
Barclays Bank PLC	06741VLY6	03/31/17	09/29/23	100.000	0.000	3.2100	57.44	0.093523	0.095024	0.096549	0.098098	0.099673	34.22	35.32
Barclays Bank PLC	06741VLZ3	04/05/17	04/05/22	100.000	0.000	2.8900	51.19	0.083810	0.085021	0.086249	0.087496	0.088760	30.60	31.49
Barclays Bank PLC	06741VQP0	04/28/17	10/29/20	100.000	0.000	2.6001	44.24	0.075084	0.076060	0.077049	0.078051		27.33	23.14
Barclays Bank PLC	06741VQQ8	04/28/17	04/25/24	100.000	0.000	3.0900	52.73	0.089851	0.091239	0.092649	0.094080	0.095534	32.78	33.80
Barclays Bank PLC	06741VQR6	04/28/17	10/30/23	100.000	0.000	3.1299	53.43	0.091104	0.092530	0.093978	0.095448	0.096942	33.23	34.28
Barclays Bank PLC	06741VQS4	05/03/17	05/03/22	100.000	0.000	2.9001	49.01	0.084113	0.085332	0.086570	0.087825	0.089098	30.64	31.54
Barclays Bank PLC	06741VTV4	05/31/17	11/30/20	100.000	0.000	2.5101	40.37	0.072382	0.073291	0.074210	0.075142		26.28	24.58
Barclays Bank PLC	06741VTF2	05/31/17	05/30/24	100.000	0.000	3.0612	49.37	0.088498	0.088387	0.090726	0.091114	0.094042	32.35	33.38
Barclays Bank PLC	06741VU83	05/26/17	05/23/24	100.000	0.000	3.0400	49.39	0.088332	0.089675	0.091038	0.092421	0.093826	32.14	33.13
Barclays Bank PLC	06741VUR1	05/19/17	05/19/27	100.000	VARIABLES	2.5708	6.43	0.010055	0.009505	0.009628	0.009751	0.009877	3.50	3.50
Barclays Bank PLC	06741VXA5	06/30/17	06/27/24	100.000	0.000	2.9300	44.69	0.084999	0.086244	0.087508	0.088790	0.090090	30.83	31.74
Barclays Bank PLC	06741VXB3	06/30/17	06/28/23	100.000	0.000	2.8299	43.14	0.081981	0.083141	0.084317	0.085510	0.086720	29.73	30.58

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06741VXC1	06/30/17	12/31/20	100.000	0.000	2.4501	37.27	0.070590	0.071455	0.072330	0.073216		25.57	26.13
Barclays Bank PLC	06741VXF4	07/06/17	07/06/22	100.000	0.000	2.7400	41.27	0.078210	0.079281	0.080367	0.081468	0.082584	28.73	29.52
Barclays Bank PLC	06741WCC2	12/30/16	06/28/19	100.000	0.000	2.3902	48.74	0.069615					12.32	
Barclays Bank PLC	06741WCJ7	06/05/17	06/03/22	100.000	0.000	2.6701	42.60	0.077168	0.078198	0.079242	0.080300	0.081372	28.02	28.78
Barclays Bank PLC	06741WDG2	12/04/17	06/02/23	100.000	1.000	3.0301	32.85	0.085897	0.087198	0.087677	0.089006	0.089512	31.21	31.85
Barclays Bank PLC	06741WEM8	12/26/18	12/26/23	100.000	0.000	2.8900	0.40	0.080279	0.081439	0.082616	0.083809	0.085020	29.12	29.97
Barclays Bank PLC	06742B329	03/17/14	03/18/19	100.000	0.000	2.2100		0.067775					5.22	
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400		0.089563	0.090835	0.092125	0.093433	0.094760	32.77	33.71
Barclays Bank PLC	06742W737	06/25/14	06/25/20	100.000	0.000	2.6600		0.083220	0.084327	0.085448			30.17	14.87
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8300		0.089207	0.090469	0.091749	0.093047	0.094364	32.36	33.28
Barclays Bank PLC	06742W760	06/25/14	06/25/20	100.000	0.000	2.6600		0.083220	0.084327	0.085448			30.17	14.87
Barclays Bank PLC	06744C3B5	09/29/17	09/30/24	100.000	0.000	3.1200	39.67	0.089399	0.090794	0.092210	0.093649	0.095110	32.69	33.72
Barclays Bank PLC	06744C3C3	09/29/17	03/31/21	100.000	0.000	2.6100	33.12	0.074410	0.075381	0.076364	0.077361	0.078370	27.14	27.85
Barclays Bank PLC	06744C3D1	10/04/17	10/05/22	100.000	0.000	2.7800	34.90	0.079390	0.080494	0.081612	0.082747	0.083897	28.97	29.78
Barclays Bank PLC	06744C4C2	09/15/17	09/15/27	100.000	VARIES	2.4839	4.34	0.008810	0.008374	0.007933	0.008032	0.008131	3.00	2.89
Barclays Bank PLC	06744C4X6	10/20/17	10/20/37	100.000	VARIES	3.4599	40.83	0.092435	0.092338	0.092293	0.092293	0.092323	33.25	33.23
Barclays Bank PLC	06744C6M8	10/31/17	04/29/21	100.000	0.000	2.8100	33.19	0.080258	0.081385	0.082529	0.083688	0.084864	29.24	30.06
Barclays Bank PLC	06744C6N6	10/31/17	10/31/24	100.000	0.000	3.2400	38.33	0.092940	0.094445	0.095975	0.097530	0.099110	33.91	35.02
Barclays Bank PLC	06744C6P1	11/03/17	11/03/22	100.000	0.000	2.6500	31.06	0.075575	0.076576	0.077591	0.078619	0.079660	27.50	28.24
Barclays Bank PLC	06744C7B1	10/27/17	10/24/24	100.000	0.000	3.2400	38.61	0.092914	0.094419	0.095949	0.097503	0.099082	33.92	35.03
Barclays Bank PLC	06744C7C9	10/27/17	10/25/23	100.000	0.000	3.1300	37.29	0.089671	0.091074	0.092500	0.093947	0.095418	32.72	33.75
Barclays Bank PLC	06744CAL5	07/31/17	07/31/24	100.000	0.000	3.0701	44.21	0.087917	0.089267	0.090637	0.092029	0.093441	32.30	33.30
Barclays Bank PLC	06744CAM3	07/31/17	01/29/21	100.000	0.000	2.5600	36.78	0.072939	0.073873	0.074819	0.075776	0.076746	26.71	27.40
Barclays Bank PLC	06744CAN1	08/03/17	08/04/22	100.000	0.000	2.6899	38.44	0.076749	0.077781	0.078827	0.079887	0.080962	28.12	28.88
Barclays Bank PLC	06744CBB6	07/28/17	07/25/24	100.000	0.000	3.0200	43.65	0.086420	0.087725	0.089050	0.090394	0.091759	31.76	32.72
Barclays Bank PLC	06744CBC4	07/28/17	07/27/22	100.000	0.000	2.6601	38.39	0.075864	0.076873	0.077896	0.078932	0.079981	27.81	28.55
Barclays Bank PLC	06744CD65	10/25/17	10/24/24	100.000	0.000	3.2400	38.80	0.092931	0.094436	0.095966	0.097521	0.099101	33.93	35.04
Barclays Bank PLC	06744CD73	10/25/17	10/24/24	100.000	0.000	3.2400	38.80	0.092931	0.094437	0.095967	0.097521	0.099101	33.93	35.04
Barclays Bank PLC	06744CEV9	08/31/17	08/30/24	100.000	0.000	2.9100	39.38	0.083202	0.084399	0.085641	0.086880	0.088151	30.47	31.36
Barclays Bank PLC	06744CEX5	08/31/17	02/26/21	100.000	0.000	2.4699	33.36	0.070294	0.071162	0.072041	0.072930	0.073831	25.68	26.32
Barclays Bank PLC	06744CGK1	08/25/17	08/22/24	100.000	0.000	2.9600	40.49	0.084652	0.085905	0.087176	0.088467	0.089776	31.03	31.95
Barclays Bank PLC	06744CHA2	08/17/17	08/19/21	100.000	0.000	2.5199	34.98	0.071783	0.072687	0.073603	0.074530	0.075469	26.24	26.91
Barclays Bank PLC	06744CJQ5	11/27/17	11/21/24	100.000	0.000	3.1199	34.49	0.089344	0.090738	0.092154	0.093591	0.095051	32.53	33.55
Barclays Bank PLC	06744CJR3	11/27/17	11/22/23	100.000	0.000	3.0299	33.48	0.086699	0.088012	0.089346	0.090699	0.092073	31.55	32.51
Barclays Bank PLC	06744CJY8	11/30/17	05/28/21	100.000	0.000	2.8000	30.68	0.079958	0.081077	0.082212	0.083363	0.084530	29.06	29.88
Barclays Bank PLC	06744CJZ5	11/30/17	11/29/24	100.000	0.000	3.1200	34.22	0.089384	0.090778	0.092194	0.093632	0.095093	32.52	33.54
Barclays Bank PLC	06744CKH3	12/05/17	12/05/22	100.000	0.000	2.9000	31.37	0.082909	0.084111	0.085331	0.086568	0.087823	30.13	31.01
Barclays Bank PLC	06744CKT7	12/05/17	12/05/22	100.000	0.000	2.9800	32.24	0.085263	0.086533	0.087823	0.089131	0.090459	30.99	31.92
Barclays Bank PLC	06744CMQ1	12/27/17	12/30/22	100.000	0.000	3.0300	30.88	0.086758	0.088072	0.089407	0.090761	0.092136	31.47	32.43
Barclays Bank PLC	06744CMR9	12/27/17	06/30/21	100.000	0.000	2.8799	29.34	0.082339	0.083524	0.084727	0.085947	0.087185	29.86	30.72
Barclays Bank PLC	06744CN72	12/29/17	12/27/24	100.000	0.000	3.2100	32.54	0.092035	0.093512	0.095013	0.096538	0.098088	33.41	34.49
Barclays Bank PLC	06744CN80	12/29/17	12/27/23	100.000	0.000	3.1400	31.83	0.089966	0.091379	0.092813	0.094270	0.095751	32.65	33.69

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06744CP21	12/13/17	12/13/22	100.000	0.000	2.9000	30.70	0.082908	0.084111	0.085330	0.086568	0.087823	30.11	30.99
Barclays Bank PLC	06744CPC9	01/05/18	01/06/23	100.000	1.300	3.0300	30.19	0.085449	0.085649	0.086947	0.087170	0.088490	31.06	31.61
Barclays Bank PLC	06744CPT2	12/28/17	12/23/20	100.000	0.000	2.8399	28.85	0.081111	0.082263	0.083431	0.084616		29.43	29.58
Barclays Bank PLC	06744CQA2	01/31/18	07/29/21	100.000	0.000	2.9600	27.40	0.083432	0.084666	0.085919	0.087191	0.088481	30.64	31.55
Barclays Bank PLC	06744CQB0	01/31/18	01/30/25	100.000	0.000	3.2700	30.29	0.092318	0.093828	0.095362	0.096921	0.098506	33.97	35.09
Barclays Bank PLC	06744CQE4	01/31/18	01/31/23	100.000	1.000	3.0900	28.61	0.087160	0.087648	0.089002	0.089519	0.090902	31.74	32.42
Barclays Bank PLC	06744CQJ3	02/05/18	02/03/23	100.000	1.000	3.3800	30.84	0.095457	0.096131	0.097756	0.098469	0.100133	34.83	35.67
Barclays Bank PLC	06744CQZ7	01/26/18	01/24/25	100.000	0.000	3.2700	30.66	0.092301	0.093811	0.095344	0.096903	0.098488	33.98	35.10
Barclays Bank PLC	06744CR29	01/26/18	01/24/24	100.000	0.000	3.2100	30.09	0.090581	0.092035	0.093512	0.095013	0.096538	33.33	34.41
Barclays Bank PLC	06744CRB9	12/29/17	06/30/23	100.000	0.000	3.0800	31.21	0.088218	0.089577	0.090956	0.092357	0.093779	32.01	33.00
Barclays Bank PLC	06744CRJ2	01/10/18	01/07/21	100.000	0.000	2.8899	28.38	0.081417	0.082593	0.083787	0.084997	0.086226	29.93	30.81
Barclays Bank PLC	06744CSA0	01/26/18	01/26/23	100.000	VARIES	3.3198	30.77	0.091442	0.090655	0.090735	0.090960	0.091193	32.67	32.78
Barclays Bank PLC	06744CSB8	01/18/18	01/14/21	100.000	0.000	3.0399	29.17	0.085697	0.086999	0.088322	0.089664	0.091027	31.52	32.49
Barclays Bank PLC	06744CT50	01/26/18	01/26/28	100.000	VARIES	3.1964	3.79	0.010985	0.010340	0.009684	0.009017	0.009161	3.64	3.29
Barclays Bank PLC	06744CT76	02/02/18	02/02/23	100.000	VARIES	3.0901	28.12	0.085016	0.083819	0.083852	0.084065	0.084336	30.22	30.30
Barclays Bank PLC	06744CTC5	02/14/18	02/12/25	100.000	0.000	3.7700	33.47	0.106673	0.108684	0.110733	0.112820	0.114947	39.33	40.83
Barclays Bank PLC	06744CTD3	02/01/18	02/01/21	100.000	VARIES	3.2299	29.57	0.089487	0.089250	0.089293	0.089464	0.089621	32.14	32.23
Barclays Bank PLC	06744CTM3	03/05/18	03/05/25	100.000	VARIES	3.7200	30.51	0.102673	0.101999	0.102408	0.102990	0.103452	36.81	37.09
Barclays Bank PLC	06744CTR2	02/26/18	02/21/25	100.000	0.000	3.3199	28.32	0.093709	0.095265	0.096846	0.098454	0.100088	34.42	35.58
Barclays Bank PLC	06744CTS0	02/26/18	11/21/23	100.000	0.000	3.2994	28.17	0.093888	0.095437	0.097011	0.098612	0.100239	34.20	35.34
Barclays Bank PLC	06744CU90	01/31/18	07/29/22	100.000	0.000	3.0600	28.33	0.086293	0.087613	0.088954	0.090315	0.091696	31.71	32.69
Barclays Bank PLC	06744CUA7	01/31/18	07/29/22	100.000	0.000	3.0600	28.33	0.086293	0.087614	0.088954	0.090315	0.091697	31.71	32.69
Barclays Bank PLC	06744CUB5	02/28/18	02/28/25	100.000	0.000	3.7300	31.63	0.105543	0.107512	0.109517	0.111559	0.113640	38.84	40.30
Barclays Bank PLC	06744CUC3	02/28/18	02/28/23	100.000	1.100	3.5359	29.97	0.099957	0.100644	0.102423	0.103154	0.104977	36.41	37.32
Barclays Bank PLC	06744CUD1	02/28/18	02/26/21	100.000	0.000	3.2938	27.91	0.092984	0.094515	0.096072	0.097654	0.099262	34.14	35.27
Barclays Bank PLC	06744CUP4	03/05/18	03/03/23	100.000	1.000	3.5700	29.56	0.100916	0.101726	0.103542	0.104399	0.106262	36.79	37.75
Barclays Bank PLC	06744CUQ2	03/05/18	03/03/23	100.000	0.000	3.5700	29.56	0.100917	0.102718	0.104551	0.106418	0.108317	37.08	38.42
Barclays Bank PLC	06744CUW9	02/28/18	02/26/38	100.000	VARIES	3.9197	32.65	0.106116	0.103296	0.100420	0.097489	0.098332	36.99	35.37
Barclays Bank PLC	06744CVE8	02/09/18	02/09/21	100.000	VARIES	3.1999	28.59	0.088640	0.088392	0.088377	0.088525	0.088709	31.83	31.89
Barclays Bank PLC	06744CVY4	02/14/18	02/14/23	100.000	0.000	3.5600	31.59	0.100649	0.102441	0.104264	0.106120	0.108009	37.05	38.38
Barclays Bank PLC	06744CWD9	02/16/18	02/16/21	100.000	VARIES	2.8899	25.25	0.080029	0.079781	0.079788	0.079905	0.080074	28.73	28.78
Barclays Bank PLC	06744CWE7	02/13/18	02/16/21	100.000	0.000	2.8899	25.69	0.081456	0.082633	0.083827	0.085038	0.086267	29.86	30.73
Barclays Bank PLC	06744CWV9	02/21/18	02/19/21	100.000	0.000	2.8900	25.04	0.081424	0.082600	0.083794	0.085005	0.086233	29.84	30.71
Barclays Bank PLC	06744CWY3	02/22/18	02/22/21	100.000	VARIES	3.3299	28.57	0.092419	0.092339	0.092282	0.092403	0.092495	33.24	33.27
Barclays Bank PLC	06744CY62	03/29/18	03/28/23	100.000	0.000	3.5100	26.68	0.099201	0.100942	0.102714	0.104516	0.106350	36.35	37.64
Barclays Bank PLC	06744CY70	03/29/18	09/26/24	100.000	0.000	3.6400	27.67	0.102919	0.104792	0.106700	0.108642	0.110619	37.75	39.13
Barclays Bank PLC	06744CYD7	03/29/18	03/31/21	100.000	0.000	3.3000	25.07	0.093187	0.094724	0.096287	0.097876	0.099491	34.11	35.24
Barclays Bank PLC	06744CYE5	04/03/18	04/05/23	100.000	0.000	3.5300	26.43	0.099805	0.101566	0.103359	0.105183	0.107040	36.55	37.85
Barclays Bank PLC	06744CYF2	03/29/18	03/31/23	100.000	1.250	3.5081	26.66	0.099156	0.099677	0.101425	0.101986	0.103775	36.00	36.83
Barclays Bank PLC	06744CYT2	03/08/18	03/08/21	100.000	VARIES	3.3300	27.09	0.092421	0.092341	0.092307	0.092451	0.092526	33.24	33.28
Barclays Bank PLC	06744CYW5	03/09/18	03/09/28	100.000	VARIES	3.4394	4.07	0.013431	0.012587	0.011729	0.010856	0.011042	4.49	3.99
Barclays Bank PLC	06744CZF1	03/29/18	03/29/38	100.000	VARIES	3.8306	28.64	0.103122	0.099777	0.100961	0.102204	0.103339	36.32	36.79

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
Barclays Bank PLC	06744CZQ7	03/07/18	04/05/19	100.000	0.000	2.5590	21.01	0.072135						6.78	
Barclays Bank PLC	06746L125	09/14/17	09/16/21	100.000	0.000	2.5900	33.97	0.073830	0.074786	0.075754	0.076735	0.077729	26.95	27.66	
Barclays Bank PLC	06746M107	09/14/17	09/15/22	100.000	0.000	2.7800	36.49	0.079390	0.080493	0.081612	0.082747	0.083897	29.01	29.83	
Barclays Bank PLC	06746M206	09/14/17	09/14/23	100.000	0.000	2.9700	39.01	0.084968	0.086230	0.087511	0.088810	0.090129	31.09	32.02	
Barclays Bank PLC	06746M404	09/14/17	09/16/21	100.000	0.000	2.5900	33.97	0.073830	0.074786	0.075754	0.076735	0.077729	26.95	27.66	
Barclays Bank PLC	06746N451	01/03/18	01/03/25	100.000	0.000	3.2700	32.78	0.092318	0.093828	0.095362	0.096921	0.098506	34.05	35.17	
Barclays Bank PLC	06746P795	02/05/18	02/03/23	100.000	0.000	3.3800	30.84	0.095457	0.097070	0.098711	0.100379	0.102075	35.14	36.33	
Barclays Bank PLC	06746Q462	03/01/18	03/03/21	100.000	0.000	3.2599	27.35	0.092047	0.093547	0.095072	0.096622	0.098196	33.76	34.87	
Barclays Bank PLC	06746Q702	03/05/18	03/03/21	100.000	0.000	3.3199	27.48	0.093735	0.095291	0.096872	0.098480	0.100115	34.39	35.55	
Barclays Bank PLC	06746R320	05/18/18	05/20/20	100.000	0.000	3.3899	21.07	0.095779	0.097402	0.099053			34.91	13.77	
Barclays Bank PLC	06746R338	06/01/18	05/27/22	100.000	0.000	3.5899	21.00	0.101470	0.103291	0.105145	0.107033	0.108954	36.98	38.32	
Barclays Bank PLC	06746R841	05/03/18	05/06/21	100.000	0.000	3.4899	23.17	0.098662	0.100384	0.102136	0.103918	0.105731	36.02	37.29	
Barclays Bank PLC	06746T219	08/20/18	09/03/20	100.000	0.000	3.4495	12.57	0.095939	0.097594	0.099277	0.100989		35.23	24.33	
Barclays Bank PLC	06746T250	09/06/18	09/04/25	100.000	0.000	3.8400	12.27	0.106666	0.108691	0.110778	0.112905	0.115073	39.25	40.77	
Barclays Bank PLC	06746T805	07/05/18	07/03/25	100.000	0.000	3.8500	18.82	0.106944	0.108979	0.111077	0.113215	0.115395	39.60	41.14	
Barclays Bank PLC	06746U331	10/23/18	11/04/20	100.000	0.000	3.6995	6.99	0.102880	0.104784	0.106722	0.108696		37.60	32.69	
Barclays Bank PLC	06746U448	10/03/18	10/03/23	100.000	0.000	3.9800	9.73	0.110556	0.112756	0.114999	0.117288	0.119622	40.59	42.22	
Barclays Bank PLC	06746U802	08/22/18	08/20/20	100.000	0.000	3.4199	12.25	0.094998	0.096604	0.098256	0.099936		34.92	22.80	
Barclays Bank PLC	06746V628	12/05/18	12/03/20	100.000	0.000	3.6099	2.61	0.100275	0.102065	0.103907	0.105783		36.52	34.83	
Barclays Bank PLC	06746V776	12/06/18	11/29/24	100.000	0.000	3.9099	2.72	0.108608	0.110648	0.112812	0.115017	0.117265	39.60	41.15	
Barclays Bank PLC	06746X2A0	03/13/18	03/11/21	100.000	0.000	3.3499	26.97	0.094595	0.096180	0.097791	0.099429	0.101094	34.69	35.86	
Barclays Bank PLC	06746X2B8	03/16/18	03/16/21	100.000	VARIABLES	3.2600	25.80	0.090447	0.090337	0.090392	0.090579	0.090638	32.54	32.60	
Barclays Bank PLC	06746X2F9	03/21/18	03/22/21	100.000	0.000	3.3500	26.21	0.094622	0.096207	0.097819	0.099457	0.101123	34.67	35.84	
Barclays Bank PLC	06746X3C5	03/28/18	03/29/21	100.000	0.000	3.3000	25.17	0.093187	0.094724	0.096287	0.097876	0.099491	34.11	35.24	
Barclays Bank PLC	06746X3U5	04/30/18	04/30/21	100.000	0.000	3.4900	23.47	0.098636	0.100357	0.102108	0.103890	0.105703	36.03	37.30	
Barclays Bank PLC	06746X3V3	04/30/18	04/30/25	100.000	0.000	3.8700	26.03	0.109580	0.111701	0.113862	0.116065	0.118311	40.09	41.66	
Barclays Bank PLC	06746X3W1	04/30/18	04/28/23	100.000	1.250	3.7000	24.89	0.104679	0.105331	0.107280	0.107980	0.109977	37.96	38.91	
Barclays Bank PLC	06746X3X9	05/03/18	05/03/23	100.000	0.000	3.7000	24.57	0.104679	0.106616	0.108588	0.110597	0.112643	38.26	39.69	
Barclays Bank PLC	06746X4M2	05/03/18	05/03/23	100.000	0.000	3.7000	24.57	0.104679	0.106616	0.108588	0.110597	0.112643	38.26	39.69	
Barclays Bank PLC	06746X4W0	04/27/18	04/25/23	100.000	0.000	3.7000	25.20	0.104657	0.106593	0.108565	0.110573	0.112619	38.28	39.71	
Barclays Bank PLC	06746X4X8	04/27/18	07/25/24	100.000	0.000	3.8193	26.04	0.107081	0.109126	0.111210	0.113334	0.115498	39.56	41.09	
Barclays Bank PLC	06746X5F6	04/30/18	04/30/21	100.000	0.000	3.4900	23.47	0.098636	0.100357	0.102108	0.103890	0.105703	36.03	37.30	
Barclays Bank PLC	06746X5W9	04/11/18	04/09/21	100.000	0.000	3.3399	24.25	0.094308	0.095883	0.097484	0.099112	0.100767	34.49	35.66	
Barclays Bank PLC	06746X6A6	04/25/18	04/25/28	100.000	VARIABLES	3.6446	4.06	0.016063	0.015459	0.014845	0.014220	0.013583	5.59	5.15	
Barclays Bank PLC	06746X6Q1	04/30/18	04/28/23	100.000	0.000	3.7000	24.89	0.104657	0.106593	0.108565	0.110573	0.112619	38.27	39.70	
Barclays Bank PLC	06746X6R9	04/30/18	04/30/21	100.000	VARIABLES	3.4902	23.39	0.097429	0.097918	0.097759	0.097873	0.097631	35.18	35.21	
Barclays Bank PLC	06746X6S7	04/30/18	04/30/21	100.000	VARIABLES	3.4905	23.40	0.097439	0.097928	0.098182	0.098441	0.097969	35.21	35.38	
Barclays Bank PLC	06746X6T5	05/03/18	04/29/21	100.000	0.000	3.4899	23.17	0.098595	0.100316	0.102066	0.103847	0.105659	36.02	37.29	
Barclays Bank PLC	06746X6Z1	05/02/18	04/29/21	100.000	0.000	3.4999	23.34	0.098893	0.100623	0.102384	0.104176	0.105999	36.13	37.40	
Barclays Bank PLC	06746X7B3	06/05/18	12/04/19	100.000	0.000	2.9599	16.97	0.083431	0.084665				28.00		
Barclays Bank PLC	06746X7C1	05/30/18	05/27/21	100.000	0.000	3.3699	19.80	0.095161	0.096764	0.098394	0.100052	0.101738	34.66	35.83	
Barclays Bank PLC	06746X7D9	05/10/18	05/08/20	100.000	0.000	3.3599	21.64	0.094882	0.096476	0.098097			34.61	12.46	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06746X7E7	05/30/18	05/30/23	100.000	1.000	3.6100	21.21	0.102088	0.102928	0.104786	0.105674	0.107582	36.99	37.97
Barclays Bank PLC	06746XA45	05/30/18	05/28/21	100.000	0.000	3.3700	19.80	0.095170	0.096773	0.098404	0.100062	0.101748	34.66	35.83
Barclays Bank PLC	06746XA60	06/05/18	12/04/19	100.000	0.000	3.4999	20.07	0.098913	0.100643				33.25	
Barclays Bank PLC	06746XAE3	05/25/18	05/23/24	100.000	0.000	3.8000	22.88	0.107538	0.109581	0.111663	0.113785	0.115947	39.24	40.74
Barclays Bank PLC	06746XAF0	05/25/18	05/23/23	100.000	0.000	3.6900	22.21	0.104369	0.106295	0.108256	0.110253	0.112287	38.07	39.48
Barclays Bank PLC	06746XAM5	05/02/18	05/02/23	100.000	1.000	3.7100	24.74	0.104967	0.105884	0.107848	0.108818	0.110837	38.12	39.18
Barclays Bank PLC	06746XAV5	06/05/18	06/04/21	100.000	0.000	3.4600	19.84	0.097764	0.099455	0.101176	0.102926	0.104707	35.59	36.83
Barclays Bank PLC	06746XBF9	06/05/18	06/05/23	100.000	0.000	3.6901	21.16	0.104393	0.106319	0.108280	0.110278	0.112313	38.03	39.45
Barclays Bank PLC	06746XBJ1	05/09/18	05/06/21	100.000	0.000	3.5199	22.78	0.099468	0.101218	0.103000	0.104812	0.106657	36.32	37.61
Barclays Bank PLC	06746XBL6	05/30/18	05/31/23	100.000	1.750	3.6101	21.22	0.102089	0.102177	0.104022	0.104144	0.106024	36.83	37.53
Barclays Bank PLC	06746XBU6	05/16/18	05/13/21	100.000	0.000	3.5899	22.52	0.101480	0.103301	0.105156	0.107043	0.108965	37.04	38.38
Barclays Bank PLC	06746XBZ5	05/14/18	05/14/21	100.000	VARIES	3.5104	22.16	0.098003	0.098505	0.098519	0.098660	0.098356	35.40	35.48
Barclays Bank PLC	06746XC55	05/25/18	05/21/26	100.000	0.000	3.9200	23.60	0.110974	0.113149	0.115367	0.117628	0.119934	40.52	42.12
Barclays Bank PLC	06746XCW1	05/30/18	05/30/23	100.000	VARIES	2.9247	1.61	0.007741	0.007854	0.007969	0.008086	0.008204	2.81	2.90
Barclays Bank PLC	06746XD34	06/29/18	06/27/24	100.000	0.000	3.8100	19.27	0.107826	0.109880	0.111973	0.114106	0.116280	39.20	40.71
Barclays Bank PLC	06746XD42	06/29/18	06/27/23	100.000	0.000	3.7300	18.86	0.105521	0.107489	0.109494	0.111536	0.113616	38.36	39.80
Barclays Bank PLC	06746XD75	05/31/18	05/31/23	100.000	VARIES	3.1075	1.98	0.009493	0.009640	0.009790	0.009942	0.010097	3.45	3.56
Barclays Bank PLC	06746XDT7	06/29/18	06/30/21	100.000	0.000	3.5300	17.85	0.099795	0.101556	0.103349	0.105173	0.107029	36.25	37.54
Barclays Bank PLC	06746XDY6	07/05/18	01/03/20	100.000	0.000	3.3899	16.57	0.094163	0.095742	0.097364			34.75	0.19
Barclays Bank PLC	06746XE41	06/29/18	06/29/23	100.000	1.750	3.7100	18.76	0.104968	0.105112	0.107062	0.107244	0.109234	37.82	38.58
Barclays Bank PLC	06746XE58	06/29/18	06/29/23	100.000	1.000	3.7100	18.76	0.104967	0.105884	0.107848	0.108818	0.110837	37.96	39.01
Barclays Bank PLC	06746XEC3	06/29/18	12/31/20	100.000	0.000	3.4500	17.44	0.097496	0.099177	0.100888	0.102629		35.40	36.53
Barclays Bank PLC	06746XEK5	07/05/18	07/02/21	100.000	0.000	3.5099	17.16	0.097498	0.099180	0.100921	0.102692	0.104494	36.01	37.29
Barclays Bank PLC	06746XEW9	07/05/18	12/31/19	100.000	0.000	3.3898	16.57	0.095714	0.097336				34.65	
Barclays Bank PLC	06746XFD0	06/18/18	06/17/22	100.000	0.000	3.6600	19.65	0.103516	0.105411	0.107340	0.109304	0.111304	37.66	39.05
Barclays Bank PLC	06746XFE8	06/29/18	06/29/23	100.000	VARIES	3.3273	2.06	0.011054	0.010790	0.010521	0.010248	0.010418	3.93	3.74
Barclays Bank PLC	06746XFL2	06/29/18	06/29/28	100.000	VARIES	3.9404	19.92	0.107780	0.106072	0.107853	0.109397	0.110562	38.49	39.11
Barclays Bank PLC	06746XFQ1	07/02/18	06/26/20	100.000	0.000	3.4098	16.96	0.096278	0.097919	0.099588			34.97	17.43
Barclays Bank PLC	06746XG31	07/23/18	01/23/26	100.000	VARIES	3.8703	16.99	0.107508	0.106901	0.106282	0.105651	0.105008	38.40	37.95
Barclays Bank PLC	06746XGT4	07/31/18	07/30/21	100.000	0.000	3.5100	14.72	0.097500	0.099211	0.100952	0.102724	0.104527	35.93	37.20
Barclays Bank PLC	06746XGV9	07/18/18	07/16/21	100.000	0.000	3.5499	16.07	0.098610	0.100340	0.102121	0.103934	0.105779	36.39	37.69
Barclays Bank PLC	06746XGZ0	08/03/18	02/05/20	100.000	0.000	3.0199	12.42	0.083901	0.085168	0.086454			30.81	2.94
Barclays Bank PLC	06746XH71	07/27/18	07/25/24	100.000	0.000	3.8699	16.55	0.107499	0.109556	0.111675	0.113836	0.116039	39.72	41.27
Barclays Bank PLC	06746XH89	07/27/18	04/25/23	100.000	0.000	3.7791	16.23	0.105944	0.107946	0.109985	0.112063	0.114181	38.77	40.25
Barclays Bank PLC	06746XHH9	07/31/18	07/31/23	100.000	1.750	3.7399	15.69	0.103885	0.105784	0.105944	0.107926	0.108126	38.06	38.83
Barclays Bank PLC	06746XHJ5	07/31/18	07/31/23	100.000	1.000	3.7400	15.69	0.103889	0.105832	0.106772	0.108769	0.109764	38.19	39.25
Barclays Bank PLC	06746XHK2	07/31/18	01/29/21	100.000	0.000	3.4500	14.47	0.095833	0.097477	0.099158	0.100868	0.102608	35.30	36.53
Barclays Bank PLC	06746XHP1	08/03/18	08/04/21	100.000	0.000	3.5100	14.43	0.097508	0.099220	0.100961	0.102733	0.104536	35.92	37.19
Barclays Bank PLC	06746XHQ9	07/30/18	07/30/30*	100.000	VARIES	4.1709	17.49	0.115859	0.113641				23.82*	
Barclays Bank PLC	06746XJK0	07/31/18	07/31/23	100.000	VARIES	3.8007	15.94	0.105575	0.104414	0.103231	0.104988	0.106407	37.44	37.96
Barclays Bank PLC	06746XK28	08/01/18	07/29/21	100.000	0.000	3.6199	15.08	0.100554	0.102353	0.104206	0.106092	0.108012	37.08	38.43
Barclays Bank PLC	06746XKF9	08/31/18	02/26/21	100.000	0.000	3.4999	11.76	0.097219	0.098882	0.100613	0.102373	0.104165	35.72	36.98

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
Barclays Bank PLC	06746XKG7	08/31/18	08/27/20	100.000	0.000	3.4599	11.63	0.096109	0.097744	0.099435	0.101155			35.31	23.78
Barclays Bank PLC	06746XKU6	08/29/18	08/29/25	100.000	VARIABLES	3.8807	13.15	0.107797	0.106104	0.104390	0.105974	0.107214		38.08	38.21
Barclays Bank PLC	06746XKV4	08/30/18	08/30/30	100.000	VARIABLES	3.9609	13.31	0.110025	0.107779	0.105512	0.107353	0.108672		38.65	38.70
Barclays Bank PLC	06746XKX0	09/06/18	06/05/23	100.000	0.000	3.7091	11.87	0.103975	0.105903	0.107867	0.109868	0.111905		37.88	39.30
Barclays Bank PLC	06746XKZ5	09/06/18	09/03/21	100.000	0.000	3.5399	11.31	0.098331	0.100042	0.101813	0.103615	0.105449		36.12	37.41
Barclays Bank PLC	06746XL50	08/31/18	08/31/21	100.000	0.000	3.5400	11.90	0.098333	0.100055	0.101845	0.103638	0.105482		36.14	37.43
Barclays Bank PLC	06746XL68	09/06/18	03/04/20	100.000	0.000	3.1099	9.93	0.086386	0.087714	0.089078				31.65	5.61
Barclays Bank PLC	06746XLB7	08/31/18	06/01/23	100.000	0.000	3.6892	12.43	0.103432	0.105340	0.107283	0.109262	0.111277		37.69	39.10
Barclays Bank PLC	06746XLE1	08/31/18	06/01/23	100.000	1.000	3.6891	12.43	0.103431	0.104314	0.106238	0.107173	0.109150		37.48	38.50
Barclays Bank PLC	06746XLJ0	08/31/18	03/03/21	100.000	0.000	3.5199	11.83	0.097804	0.099525	0.101276	0.103059	0.104873		35.93	37.20
Barclays Bank PLC	06746XM34	08/31/18	08/31/23	100.000	VARIABLES	3.7102	12.47	0.103060	0.101890	0.100689	0.102152	0.103227		36.61	36.82
Barclays Bank PLC	06746XM42	09/04/18	08/31/21	100.000	0.000	3.5733	11.61	0.099257	0.100971	0.102795	0.104622	0.106501		36.47	37.79
Barclays Bank PLC	06746XME0	08/31/18	08/31/23	100.000	0.000	3.7100	12.47	0.103056	0.104946	0.106914	0.108887	0.110918		37.91	39.33
Barclays Bank PLC	06746XNG4	08/31/18	08/31/23	100.000	0.000	3.7100	12.47	0.103056	0.104946	0.106914	0.108887	0.110918		37.91	39.33
Barclays Bank PLC	06746XPP2	10/03/18	09/29/21	100.000	0.000	3.7899	9.26	0.105274	0.107225	0.109257	0.111327	0.113436		38.62	40.09
Barclays Bank PLC	06746XPW7	10/03/18	04/02/20	100.000	0.000	3.3200	8.12	0.092221	0.093743	0.095299				33.75	8.67
Barclays Bank PLC	06746XPX5	09/28/18	09/29/21	100.000	0.000	3.7200	9.61	0.103343	0.105266	0.107224	0.109218	0.111249		37.91	39.33
Barclays Bank PLC	06746XQ22	09/17/18	09/17/30	100.000	VARIABLES	3.9600	11.44	0.110001	0.107229	0.104402	0.106198	0.107605		38.52	38.24
Barclays Bank PLC	06746XQ63	10/03/18	06/30/23	100.000	0.000	3.9789	9.73	0.111589	0.113809	0.116073	0.118383	0.120738		40.58	42.21
Barclays Bank PLC	06746XR62	09/26/18	09/26/24	100.000	0.000	3.9700	10.48	0.110278	0.112467	0.114699	0.116976	0.119298		40.51	42.14
Barclays Bank PLC	06746XRK1	11/05/18	10/29/21	100.000	0.000	3.8098	5.93	0.105828	0.107777	0.109830	0.111922	0.114054		38.70	40.18
Barclays Bank PLC	06746XRP0	10/31/18	10/31/23	100.000	0.000	3.9400	6.68	0.109444	0.111601	0.113799	0.116041	0.118327		40.05	41.65
Barclays Bank PLC	06746XRQ8	10/31/18	10/29/21	100.000	0.000	3.7700	6.39	0.104721	0.106684	0.108695	0.110744	0.112832		38.30	39.76
Barclays Bank PLC	06746XRS4	11/05/18	07/31/20	100.000	0.000	3.7235	5.79	0.103431	0.104340	0.106283	0.108261			37.83	22.57
Barclays Bank PLC	06746XS20	10/22/18	10/21/21	100.000	0.000	3.7800	7.24	0.104999	0.106973	0.108995	0.111055	0.113154		38.43	39.90
Barclays Bank PLC	06746XSP9	10/26/18	10/22/20	100.000	0.000	3.6398	6.57	0.101106	0.102906	0.104778	0.106685			36.98	30.83
Barclays Bank PLC	06746XSQ7	10/26/18	10/22/20	100.000	0.000	3.6398	6.57	0.101107	0.102906	0.104779	0.106686			36.98	30.83
Barclays Bank PLC	06746XTC7	10/31/18	10/30/25*	100.000	0.000	4.0800	6.91	0.113333	0.115645	0.118005				34.77*	
Barclays Bank PLC	06746XTD5	10/31/18	10/30/25*	100.000	0.000	4.0800	6.91	0.113332	0.115644	0.118003				34.77*	
Barclays Bank PLC	06746XTF0	11/05/18	08/03/23	100.000	0.000	3.9789	6.19	0.110526	0.111601	0.113821	0.116086	0.118395		40.47	42.06
Barclays Bank PLC	06746XVF7	11/30/18	11/30/21	100.000	0.000	3.6100	3.11	0.100278	0.102088	0.103931	0.105807	0.107716		36.54	37.87
Barclays Bank PLC	06746XVG5	12/05/18	05/29/20	100.000	0.000	3.4197	2.47	0.094991	0.096561	0.098212				34.58	14.54
Barclays Bank PLC	06746XVU4	11/29/18	11/25/20	100.000	0.000	3.5799	3.18	0.099440	0.101181	0.102992	0.104835			36.24	33.70
Barclays Bank PLC	06746XVV2	11/29/18	11/25/20	100.000	0.000	3.5798	3.18	0.099439	0.101179	0.102990	0.104834			36.24	33.70
Barclays Bank PLC	06746XW41	11/30/18	08/31/22	100.000	0.000	3.6834	3.17	0.102317	0.103238	0.105160	0.107086	0.109069		37.35	38.68
Barclays Bank PLC	06746XW58	12/05/18	08/31/22	100.000	0.000	3.7217	2.69	0.103380	0.104267	0.106229	0.108195	0.110220		37.72	39.08
Barclays Bank PLC	06746XX40	11/30/18	11/30/23	100.000	0.000	3.7600	3.24	0.104444	0.106408	0.108408	0.110446	0.112523		38.08	39.52
Barclays Bank PLC	06746XX73	12/05/18	11/30/21	100.000	0.000	3.6498	2.64	0.101385	0.103183	0.105066	0.106984	0.108936		36.94	38.29
Barclays Bank PLC	06746XXL2	11/09/18	05/06/22	100.000	0.000	3.8599	5.58	0.107220	0.109255	0.111363	0.113512	0.115703		39.19	40.72
Barclays Bank PLC	06746XXN8	12/05/18	09/05/23	100.000	0.000	3.7791	2.73	0.104974	0.105965	0.107968	0.110008	0.112086		38.32	39.71
Barclays Bank PLC	06746XXQ1	11/13/18	11/12/21	100.000	0.000	3.7700	5.03	0.104721	0.106684	0.108695	0.110744	0.112832		38.25	39.70
Barclays Bank PLC	06746XXU2	11/30/18	11/28/25*	100.000	0.000	3.9000	3.36	0.108333	0.110422	0.112575				36.59*	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06746XYH0	11/15/18	11/15/21	100.000	0.000	3.7300	4.77	0.103611	0.105544	0.107512	0.109517	0.111560	37.83	39.25
Barclays Bank PLC	06746XZK2	12/24/18	12/22/23	100.000	0.000	3.5300	0.69	0.098055	0.099766	0.101527	0.103319	0.105142	35.64	36.90
Barclays Bank PLC	06746XZL0	12/24/18	12/23/21	100.000	0.000	3.3700	0.66	0.093610	0.095179	0.096783	0.098413	0.100072	34.01	35.16
Barclays Bank PLC	06746XZY2	12/26/18	12/23/21	100.000	0.000	2.7400	0.38	0.076110	0.077135	0.078192	0.079263	0.080349	27.60	28.36
Barclays Bank PLC	06746Y325	04/04/19	03/28/25	100.000	0.000	3.5099			0.097498	0.099152	0.100892	0.102662	26.19	36.33
Barclays Bank PLC	06747A631	04/18/19	04/21/22	100.000	0.000	2.8999		0.080554	0.080573	0.081742	0.082927	0.084129	20.47	29.81
Barclays Bank PLC	06747A862	05/03/19	05/05/26	100.000	0.000	3.2600		0.090555	0.090571	0.092048	0.093548	0.095073	21.64	33.58
Barclays Bank PLC	06747B449	07/03/19	07/06/26	100.000	0.000	3.2200			0.089444	0.089468	0.090908	0.092372	15.93	32.98
Barclays Bank PLC	06747B506	06/05/19	06/04/25	100.000	0.000	3.2000			0.088889	0.090303	0.091748	0.093216	18.35	32.85
Barclays Bank PLC	06747B704	06/06/19	05/26/23	100.000	0.000	2.8899			0.080274	0.081369	0.082545	0.083738	16.49	29.59
Barclays Bank PLC	06747B803	05/13/19	11/13/20	100.000	0.000	2.7200			0.075555	0.076583	0.077625		17.28	24.08
Barclays Bank PLC	06747C546	09/06/19	08/29/24	100.000	0.000	2.3000				0.063888	0.064594	0.065336	7.35	23.30
Barclays Bank PLC	06747C686	09/05/19	09/03/26	100.000	0.000	2.5000				0.069444	0.070303	0.071181	8.06	25.36
Barclays Bank PLC	06747M2J4	12/27/18	06/25/20	100.000	0.000	2.7900	0.31	0.077499	0.078568	0.079664			28.10	13.86
Barclays Bank PLC	06747M3F1	12/31/18	12/24/20	100.000	0.000	2.7698	0.08	0.076940	0.077970	0.079049	0.080144		27.90	28.10
Barclays Bank PLC	06747M3G9	12/31/18	12/24/20	100.000	0.000	2.7699	0.08	0.076941	0.077971	0.079051	0.080146		27.90	28.10
Barclays Bank PLC	06747M3N4	12/24/18	12/24/25*	100.000	0.000	3.7300	0.73	0.103611	0.105543	0.107512			37.25*	
Barclays Bank PLC	06747M3U8	12/26/18	09/25/23	100.000	0.000	2.8095	0.39	0.078041	0.078583	0.079687	0.080806	0.081941	28.35	29.11
Barclays Bank PLC	06747M6P6	01/31/19	01/29/21	100.000	0.000	3.4500			0.095833	0.097476	0.099158	0.100868	31.97	35.91
Barclays Bank PLC	06747M6Q4	01/31/19	01/30/26	100.000	0.000	3.8300			0.106389	0.108427	0.110503	0.112619	35.52	40.04
Barclays Bank PLC	06747M6S0	01/31/19	01/31/24	100.000	0.000	3.6200			0.100555	0.102376	0.104229	0.106115	33.56	37.75
Barclays Bank PLC	06747MA22	01/31/19	01/31/22	100.000	0.000	3.4400			0.095556	0.097199	0.098871	0.100572	31.88	35.80
Barclays Bank PLC	06747MA63	01/25/19	01/25/21	100.000	0.000	3.4499			0.095831	0.097484	0.099166	0.100876	32.46	35.93
Barclays Bank PLC	06747MA89	01/25/19	01/25/21	100.000	0.000	3.4499			0.095832	0.097485	0.099166	0.100877	32.46	35.93
Barclays Bank PLC	06747MBN5	03/05/19	11/30/22	100.000	0.000	3.2591		0.090531	0.091228	0.092715	0.094226	0.095761	26.99	33.74
Barclays Bank PLC	06747MC38	02/28/19	02/29/24	100.000	0.000	3.6879			0.102443	0.104342	0.106267	0.108226	31.27	38.38
Barclays Bank PLC	06747MC87	03/05/19	02/28/22	100.000	0.000	3.1998			0.088884	0.090251	0.091695	0.093162	26.48	33.11
Barclays Bank PLC	06747MCR5	02/28/19	02/26/21	100.000	0.000	3.3704			0.093623	0.095183	0.096787	0.098418	28.56	34.96
Barclays Bank PLC	06747MCT1	02/28/19	02/28/22	100.000	0.000	3.4800			0.096667	0.098349	0.100060	0.101801	29.50	36.14
Barclays Bank PLC	06747MCY0	03/05/19	08/28/20	100.000	0.000	3.0497			0.084714	0.085956	0.087266		25.23	20.61
Barclays Bank PLC	06747MDN3	02/28/19	02/27/26	100.000	0.000	3.8968			0.108245	0.110343	0.112493	0.114685	33.06	40.65
Barclays Bank PLC	06747MEU6	03/04/19	02/27/29	100.000	VARIABLES	4.0488			0.112465	0.111870	0.111351	0.110822	33.33	40.05
Barclays Bank PLC	06747MF92	03/29/19	06/25/21	100.000	0.000	3.1486		0.087461	0.088119	0.089507	0.090916	0.092347	23.92	32.49
Barclays Bank PLC	06747MFA9	03/29/19	06/25/21	100.000	0.000	3.1486		0.087461	0.088119	0.089507	0.090916	0.092347	23.92	32.49
Barclays Bank PLC	06747MFG6	03/29/19	03/31/22	100.000	0.000	3.1900		0.088611	0.088619	0.090032	0.091468	0.092927	24.23	32.93
Barclays Bank PLC	06747MFH4	04/03/19	10/02/20	100.000	0.000	3.0300			0.084166	0.085434	0.086728		22.67	23.39
Barclays Bank PLC	06747MG59	03/29/19	03/29/24	100.000	0.000	3.3800			0.093889	0.095475	0.097089	0.098730	25.68	34.96
Barclays Bank PLC	06747MG67	04/03/19	03/31/22	100.000	0.000	3.1899			0.088609	0.089999	0.091435	0.092893	23.87	32.92
Barclays Bank PLC	06747MGE0	03/29/19	03/31/23	100.000	0.000	3.2800		0.091110	0.091118	0.092613	0.094131	0.095675	24.92	33.89
Barclays Bank PLC	06747MGL4	03/06/19	03/03/21	100.000	0.000	3.1399			0.087219	0.088566	0.089956	0.091369	25.89	32.46
Barclays Bank PLC	06747MGT7	03/12/19	03/10/22	100.000	0.000	3.2000			0.088888	0.090294	0.091739	0.093206	25.84	33.09
Barclays Bank PLC	06747MH74	03/08/19	03/08/29	100.000	VARIABLES	3.7383		0.103841	0.103884	0.103126	0.102354	0.101567	30.36	36.82

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06747MHG4	03/29/19	03/29/29	100.000	4.600	3.7092		0.103034	0.103077	0.102618	0.102152	0.101677	28.00	36.78
Barclays Bank PLC	06747MHX7	03/29/19	06/30/21	100.000	0.000	3.1486		0.087462	0.088158	0.089546	0.090955	0.092387	23.92	32.49
Barclays Bank PLC	06747MHY5	03/29/19	12/29/23	100.000	0.000	3.3592		0.093310	0.094094	0.095674	0.097281	0.098915	25.53	34.74
Barclays Bank PLC	06747MHZ2	04/03/19	12/30/22	100.000	0.000	3.2491		0.090253	0.090962	0.092439	0.093941	0.095467	24.32	33.55
Barclays Bank PLC	06747MJ72	03/11/19	03/11/26	100.000	VARIABLES	3.1873			0.013063	0.011943	0.010806	0.010978	3.67	3.99
Barclays Bank PLC	06747MJP2	03/14/19	03/14/29	100.000	VARIABLES	3.5244			0.017039	0.016027	0.014998	0.013950	4.78	5.36
Barclays Bank PLC	06747MKF2	03/27/19	03/25/21	100.000	0.000	3.1399			0.087220	0.088575	0.089965	0.091378	24.03	32.41
Barclays Bank PLC	06747MKK1	04/30/19	04/28/22	100.000	0.000	3.1900			0.088610	0.090008	0.091443	0.092902	21.44	32.84
Barclays Bank PLC	06747MKL9	05/03/19	10/30/20	100.000	0.000	2.6899			0.074719	0.075708	0.076726		17.84	22.82
Barclays Bank PLC	06747MKS4	04/30/19	04/30/24	100.000	0.000	3.3800			0.093888	0.095475	0.097089	0.098729	22.72	34.86
Barclays Bank PLC	06747MKT2	04/30/19	04/28/23	100.000	0.000	3.2800			0.091110	0.092588	0.094106	0.095650	22.05	33.80
Barclays Bank PLC	06747MKU9	05/03/19	01/31/23	100.000	0.000	2.9015			0.080596	0.081161	0.082339	0.083533	19.27	29.79
Barclays Bank PLC	06747MLB0	05/03/19	04/29/22	100.000	0.000	2.8499			0.079164	0.080267	0.081411	0.082571	18.91	29.24
Barclays Bank PLC	06747MLW4	04/26/19	07/22/21	100.000	0.000	3.1487			0.087464	0.088122	0.089509	0.090918	21.53	32.42
Barclays Bank PLC	06747MLX2	04/26/19	07/22/21	100.000	0.000	3.1487			0.087463	0.088120	0.089508	0.090917	21.53	32.42
Barclays Bank PLC	06747MMQ6	04/30/19	10/28/21	100.000	0.000	3.1599			0.087775	0.089147	0.090555	0.091986	21.24	32.53
Barclays Bank PLC	06747MMR4	05/03/19	10/29/21	100.000	0.000	2.8200			0.078333	0.079413	0.080533	0.081668	18.71	28.93
Barclays Bank PLC	06747MNNJ1	04/11/19	04/11/22	100.000	VARIABLES	2.8762			0.008191	0.007966	0.007737	0.007848	2.11	2.82
Barclays Bank PLC	06747MPF7	05/14/19	05/12/22	100.000	0.000	2.8500			0.079165	0.080281	0.081425	0.082585	18.03	29.22
Barclays Bank PLC	06747MPG5	05/14/19	05/12/22	100.000	0.000	2.8500			0.079166	0.080281	0.081425	0.082586	18.03	29.22
Barclays Bank PLC	06747MPH3	05/03/19	11/03/21	100.000	VARIABLES	3.2253			0.013885	0.013741	0.013596	0.013447	3.30	4.90
Barclays Bank PLC	06747MPU4	05/01/19	04/29/21	100.000	0.000	3.0800			0.085555	0.086858	0.088195	0.089554	20.61	31.68
Barclays Bank PLC	06747MQ66	05/13/19	11/12/26	100.000	0.000	2.3000			0.063889	0.064619	0.065363	0.066114	14.60	23.47
Barclays Bank PLC	06747MQR0	05/31/19	05/30/24	100.000	0.000	3.0400			0.084443	0.085727	0.087030	0.088353	17.86	31.18
Barclays Bank PLC	06747MQS8	05/31/19	05/31/24	100.000	0.000	3.0400			0.084444	0.085728	0.087031	0.088354	17.86	31.18
Barclays Bank PLC	06747MQT6	05/31/19	05/30/24	100.000	0.000	3.0400			0.084444	0.085728	0.087031	0.088354	17.86	31.18
Barclays Bank PLC	06747MQZ2	06/05/19	02/28/23	100.000	0.000	2.8993			0.080536	0.081075	0.082250	0.083442	16.66	29.69
Barclays Bank PLC	06747MR57	05/31/19	05/31/23	100.000	0.000	2.9400			0.081667	0.082867	0.084085	0.085321	17.27	30.13
Barclays Bank PLC	06747MR81	06/05/19	05/31/22	100.000	0.000	2.8499			0.079164	0.080261	0.081405	0.082565	16.34	29.17
Barclays Bank PLC	06747MRB4	05/31/19	05/31/22	100.000	0.000	2.8500			0.079166	0.080294	0.081439	0.082599	16.74	29.18
Barclays Bank PLC	06747MRC2	06/05/19	05/28/21	100.000	0.000	2.7898			0.077495	0.078534	0.079630	0.080740	16.00	28.54
Barclays Bank PLC	06747MRQ1	05/31/19	05/31/29	100.000	4.500	3.3759		0.093774	0.093730	0.093288	0.093199	0.092201	19.74	33.38
Barclays Bank PLC	06747MRQ1	05/31/19	05/31/29	100.000	4.500	3.3743		0.093732	0.093776	0.093249	0.092713	0.092168	19.77	33.45
Barclays Bank PLC	06747MSK3	06/03/19	12/03/21	100.000	VARIABLES	3.2739			0.016769	0.016593	0.016415	0.016233	3.48	5.93
Barclays Bank PLC	06747MSN7	05/30/19	05/25/22	100.000	0.000	2.9399			0.081664	0.082831	0.084049	0.085284	17.27	30.13
Barclays Bank PLC	06747MSQ0	05/31/19	11/30/21	100.000	0.000	2.8300			0.078610	0.079722	0.080850	0.081994	16.62	28.97
Barclays Bank PLC	06747MSR8	06/05/19	11/30/21	100.000	0.000	2.8199			0.078330	0.079404	0.080523	0.081658	16.17	28.86
Barclays Bank PLC	06747MSS6	05/08/19	05/12/21	100.000	0.000	2.7899		0.077498	0.077522	0.078603	0.079700	0.080811	18.12	28.60
Barclays Bank PLC	06747MU46	06/03/19	06/02/22	100.000	0.000	2.8500			0.079166	0.080288	0.081432	0.082593	16.50	29.18
Barclays Bank PLC	06747MUJ3	05/22/19	05/19/22	100.000	0.000	2.8499			0.079165	0.080274	0.081418	0.082578	17.38	29.20
Barclays Bank PLC	06747MV78	05/29/19	05/27/21	100.000	0.000	2.7999			0.077776	0.078853	0.079957	0.081076	16.53	28.66
Barclays Bank PLC	06747MVE3	05/22/19	05/20/22	100.000	0.000	2.8500			0.079165	0.080281	0.081425	0.082585	17.38	29.20

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Barclays Bank PLC	06747MVL7	05/29/19	05/29/29	100.000	VARIABLES	3.3999			0.094442	0.094798	0.094450	0.093894	20.03	34.04
Barclays Bank PLC	06747MVV5	06/19/19	12/19/22	100.000	VARIABLES	3.3078			0.022382	0.022242	0.022100	0.021956	4.30	7.98
Barclays Bank PLC	06747MW85	06/28/19	06/28/24	100.000	0.000	3.0400			0.084445	0.085729	0.087032	0.088354	15.46	31.10
Barclays Bank PLC	06747MWA0	06/28/19	06/30/23	100.000	0.000	2.9300		0.081390	0.081403	0.082596	0.083806	0.085034	14.90	29.95
Barclays Bank PLC	06747MWE2	07/03/19	06/30/22	100.000	0.000	2.8099			0.078054	0.079132	0.080244	0.081371	13.89	28.69
Barclays Bank PLC	06747MWH5	07/03/19	03/31/23	100.000	0.000	2.8815			0.080040	0.080598	0.081759	0.082937	14.30	29.44
Barclays Bank PLC	06747MXC5	06/28/19	06/30/22	100.000	0.000	2.8500		0.079165	0.079178	0.080306	0.081450	0.082611	14.49	29.12
Barclays Bank PLC	06747MXD3	07/03/19	06/30/21	100.000	0.000	2.7999			0.077776	0.078847	0.079951	0.081070	13.85	28.59
Barclays Bank PLC	06747MXV3	06/28/19	06/29/22	100.000	0.000	2.8500			0.079172	0.080301	0.081445	0.082605	14.49	29.12
Barclays Bank PLC	06747MYJ9	06/28/19	12/27/24	100.000	0.000	3.1200			0.086666	0.088011	0.089384	0.090778	15.87	31.94
Barclays Bank PLC	06747MYK6	06/28/19	12/27/24	100.000	0.000	3.1200			0.086666	0.088011	0.089384	0.090778	15.87	31.94
Barclays Bank PLC	06747MYU4	07/03/19	07/03/24	100.000	0.000	2.9900			0.083055	0.084297	0.085557	0.086811	14.78	30.57
Barclays Bank PLC	06747MYV2	06/28/19	06/30/25	100.000	0.000	3.2000		0.088888	0.088904	0.090326	0.091772	0.093240	16.27	32.78
Barclays Bank PLC	06747M274	06/19/19	06/17/21	100.000	0.000	2.7999			0.077776	0.078853	0.079957	0.081076	14.95	28.62
Barclays Bank PLC	06747M2F6	07/02/19	07/01/21	100.000	0.000	2.7900			0.077500	0.078575	0.079671	0.080786	13.87	28.48
Barclays Bank PLC	06747M2K5	06/14/19	06/15/23	100.000	0.000	2.9300			0.081395	0.082588	0.083798	0.085025	16.05	29.99
Barclays Bank PLC	06747M2M1	06/28/19	12/28/21	100.000	VARIABLES	2.7624			0.009753	0.009557	0.009359	0.009489	1.78	3.40
Barclays Bank PLC	06747N2S2	07/26/19	07/31/24	100.000	0.000	2.9716			0.082545	0.082572	0.083799	0.085044	12.80	30.32
Barclays Bank PLC	06747N2T0	07/26/19	07/31/24	100.000	0.000	2.9716			0.082545	0.082572	0.083799	0.085044	12.80	30.32
Barclays Bank PLC	06747N3E2	08/05/19	01/31/22	100.000	0.000	2.2325			0.062013	0.062685	0.063385	0.064129	9.05	22.65
Barclays Bank PLC	06747N3J1	07/31/19	07/31/24	100.000	0.000	2.5801			0.071669	0.072593	0.073530	0.074474	10.82	26.25
Barclays Bank PLC	06747N3K8	08/05/19	07/29/22	100.000	0.000	2.4099			0.066942	0.067722	0.068538	0.069383	9.77	24.48
Barclays Bank PLC	06747N3U6	08/05/19	04/28/23	100.000	0.000	2.4695			0.068988	0.069840	0.070702	0.071554	10.04	25.10
Barclays Bank PLC	06747N5J9	07/31/19	07/31/25	100.000	0.000	2.4500			0.068057	0.068891	0.069734	0.070577	10.28	24.90
Barclays Bank PLC	06747N5K6	08/05/19	07/31/24	100.000	0.000	2.5814			0.071706	0.072606	0.073543	0.074486	10.47	26.25
Barclays Bank PLC	06747N5W0	07/10/19	07/09/21	100.000	0.000	2.8000			0.077777	0.078860	0.079964	0.081068	13.30	28.57
Barclays Bank PLC	06747N6Q2	07/24/19	07/24/34	100.000	VARIABLES	3.2696			0.090824	0.089584	0.088324	0.087084	14.26	32.08
Barclays Bank PLC	06747N6Z2	08/02/19	02/02/23	100.000	VARIABLES	2.7752			0.012112	0.011899	0.011682	0.011465	1.80	4.26
Barclays Bank PLC	06747NAC8	08/30/19	08/28/24	100.000	0.000	2.2800			0.063333	0.064047	0.064777	0.065511	7.66	23.11
Barclays Bank PLC	06747NAD6	08/30/19	08/28/24	100.000	0.000	2.2800			0.063333	0.064047	0.064777	0.065511	7.66	23.11
Barclays Bank PLC	06747NAQ7	08/30/19	08/30/24	100.000	0.000	2.2798			0.063329	0.064046	0.064781	0.065516	7.66	23.10
Barclays Bank PLC	06747NB37	08/30/19	08/31/23	100.000	0.000	2.2000			0.061110	0.061779	0.062462	0.063145	7.39	22.28
Barclays Bank PLC	06747NB45	08/30/19	08/30/24	100.000	0.000	2.2800			0.063335	0.064053	0.064787	0.065522	7.66	23.11
Barclays Bank PLC	06747NB60	09/05/19	08/31/22	100.000	0.000	2.1619			0.060054	0.060681	0.061341	0.061999	6.97	21.89
Barclays Bank PLC	06747NBA1	09/05/19	02/28/22	100.000	0.000	2.1599			0.059997	0.060619	0.061274	0.061939	6.96	21.87
Barclays Bank PLC	06747NCC6	09/05/19	09/05/24	100.000	0.000	2.3100			0.064167	0.064908	0.065658	0.066408	7.44	23.41
Barclays Bank PLC	06747NEG5	09/05/19	03/03/22	100.000	0.000	2.1599			0.059999	0.060639	0.061294	0.061949	6.96	21.87
Barclays Bank PLC	06747NGH1	09/18/19	08/18/21	100.000	0.000	2.4295			0.067485	0.068168	0.068996	0.069824	6.95	24.62
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	N/A		0.133353	0.137332				24.12	
BellSouth	079867AS6	12/13/95	12/15/95	25.235	VARIABLES	6.8500		0.184753	0.184754	0.184755	0.184757	0.184758	66.51	66.51
BEMIS COMPANY INC	081437AQ8	06/13/19	09/15/26	95.210	3.100	3.8632			0.016061	0.016219	0.016532	0.016852	3.20	5.96
Bexar County Housing	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7501	439.57	0.130978	0.134744	0.138618	0.142603	0.146703	48.52	51.35

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BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/17	08/01/24	98.000	0.599	0.8955	3.89	0.007807	0.007842	0.007877	0.007913	0.007948	2.83	2.85
BLACKSTONE MORTGAGE TRUS	09257WAC4	03/27/18	03/15/23	98.500	4.750	5.0956	2.07	0.007655	0.007850	0.008050	0.008256	0.008466	2.83	2.98
BOFA Finance LLC	097097166	11/29/17	11/25/22	100.000	0.000	2.7075	29.73	0.077237	0.078283	0.079342	0.080416	0.081505	28.07	28.83
BOFA Finance LLC	097098297	02/28/19	02/28/25	100.000	0.000	3.3423			0.092843	0.094395	0.095972	0.097576	28.32	34.66
BOFA Finance LLC	097098479	03/12/19	03/12/21	100.000	0.000	2.7766			0.077129	0.078200	0.079285	0.080386	22.41	28.59
BOFA Finance LLC	09709TBQ3	11/16/17	11/16/37	100.000	VARIES	3.2571	36.06	0.086148	0.086231	0.086315	0.086401	0.086488	31.04	31.10
BOFA Finance LLC	09709TCD1	11/30/17	11/30/32	100.000	VARIES	3.2186	34.55	0.085996	0.086094	0.086193	0.086293	0.086395	30.98	31.05
BOFA Finance LLC	09709TDB4	02/28/18	02/28/38	100.000	VARIES	3.3959	28.29	0.091922	0.089474	0.086984	0.087128	0.087275	32.04	31.38
BOFA Finance LLC	09709TDE8	02/28/18	02/28/25	100.000	VARIES	3.1547	26.45	0.086823	0.086002	0.086126	0.086253	0.086381	31.02	31.06
BOFA Finance LLC	09709TDV0	03/29/18	03/29/38	100.000	VARIES	3.3791	25.25	0.090758	0.087598	0.087717	0.087838	0.087961	31.82	31.62
BOFA Finance LLC	09709TDX6	03/20/18	03/20/28	100.000	VARIES	3.4393	26.85	0.095537	0.095537	0.095537	0.095537	0.095537	34.39	34.39
BOFA Finance LLC	09709TEB3	04/06/18	10/06/21	100.000	VARIES	3.0586	22.50	0.084775	0.084584	0.084658	0.084732	0.084808	30.47	30.50
BOFA Finance LLC	09709TED9	04/10/18	05/01/23	100.000	0.250	3.1425	22.87	0.088701	0.089986	0.091291	0.092616	0.093962	32.32	33.26
BOFA Finance LLC	09709TEH0	04/27/18	10/27/21	100.000	VARIES	3.1825	21.56	0.088263	0.088121	0.088176	0.088231	0.088288	31.74	31.76
BOFA Finance LLC	09709TFQ9	07/23/18	07/23/28	100.000	VARIES	3.7795	16.59	0.104986	0.103295	0.101573	0.101734	0.101898	36.95	36.65
BOFA Finance LLC	09709TGF2	09/04/18	09/04/38	100.000	VARIES	3.7870	12.31	0.105196	0.102980	0.100722	0.100803	0.100886	36.95	36.29
BOFA Finance LLC	09709TGH8	09/28/18	03/28/23	100.000	0.000	3.6451	9.42	0.101254	0.103100	0.104979	0.106892	0.108840	37.13	38.50
BOFA Finance LLC	09709TQ8	11/09/18	11/12/19	100.000	7.800	2.6781	3.87	0.074391	0.074399				23.14	
Bank of America Corp.	09709TGU9	04/03/19	04/03/34	100.000	VARIES	3.7267			0.103518	0.101824	0.100098	0.100192	27.59	36.20
BOFA Finance LLC	09709TGY1	06/03/19	06/03/29	100.000	VARIES	3.1909			0.088637	0.088776	0.088917	0.089060	18.44	31.99
BOFA Finance LLC	09709TGZ8	06/20/19	06/18/24	100.000	0.000	2.5962			0.072117	0.073042	0.073991	0.074951	13.79	26.49
BOFA Finance LLC	09709THD6	07/29/19	07/29/34	100.000	VARIES	3.3999			0.094442	0.094159	0.093871	0.093871	14.36	33.86
BOFA Finance LLC	09709TJL6	12/27/18	12/27/23	100.000	0.000	3.6325	0.40	0.100903	0.102736	0.104602	0.106502	0.108436	36.67	38.01
BOFA Finance LLC	09709TJM4	01/31/19	01/26/24	100.000	0.000	3.3706			0.093628	0.095171	0.096774	0.098405	31.23	35.05
BOFA Finance LLC	09709TJS1	09/28/18	09/28/23	100.000	0.000	3.7178	9.60	0.103271	0.105191	0.107146	0.109138	0.111167	37.88	39.31
BOFA Finance LLC	09709TKK6	11/30/18	11/30/23	100.000	0.000	3.7226	3.21	0.103406	0.105330	0.107291	0.109288	0.111322	37.69	39.11
BOFA Finance LLC	09709TKV2	02/04/19	02/04/21	100.000	0.000	2.8401			0.078892	0.080012	0.081148	0.082300	25.96	29.35
BOFA Finance LLC	09709TKW0	10/31/18	10/31/23	100.000	0.000	3.7689	6.39	0.104692	0.106665	0.108675	0.110723	0.112809	38.29	39.74
BOFA Finance LLC	09709TMV0	09/28/18	09/28/23	100.000	0.000	3.6449	9.42	0.101248	0.103093	0.104972	0.106885	0.108833	37.13	38.49
Bank of America Corp.	09709TNJ6	02/28/19	02/25/22	100.000	0.000	3.0213			0.083925	0.085172	0.086458	0.087765	25.59	31.22
BOFA Finance LLC	09709TPF2	03/22/19	03/24/26	100.000	0.000	3.1229		0.086747	0.086762	0.088117	0.089493	0.090890	24.34	32.24
Bank of America Corp.	09709TPQ8	04/02/19	03/31/22	100.000	0.000	2.8493			0.079147	0.080262	0.081406	0.082566	21.39	29.31
BOFA Finance LLC	09709TQE4	04/30/19	04/29/21	100.000	0.000	2.7200			0.075555	0.076577	0.077619	0.078674	18.27	27.89
BOFA Finance LLC	09709TSJ1	05/28/19	05/26/22	100.000	0.000	2.7700			0.076944	0.077998	0.079078	0.080173	16.43	28.35
BOFA Finance LLC	09709TSN2	05/28/19	05/26/22	100.000	0.000	2.7700			0.076944	0.077998	0.079079	0.080174	16.43	28.35
BOFA Finance LLC	09709TSS1	05/28/19	05/26/22	100.000	0.000	2.7600			0.076667	0.077713	0.078785	0.079872	16.37	28.25
BOFA Finance LLC	09709TSW2	05/28/19	05/26/22	100.000	0.000	2.7700			0.076944	0.077998	0.079079	0.080174	16.43	28.35
BOFA Finance LLC	09709TTC5	08/30/19	03/02/23	100.000	0.000	2.0808			0.057799	0.057806	0.058407	0.059015	6.99	21.06
BOFA Finance LLC	09709TTF8	08/30/19	03/04/21	100.000	0.000	1.9095			0.053053	0.053053	0.053559	0.054071	6.42	19.31
BOFA Finance LLC	09709TTW1	07/31/19	01/31/23	100.000	0.000	2.2849			0.063469	0.064195	0.064928	0.064928	9.58	23.20
BOFA Finance LLC	09709TUA7	07/31/19	01/31/24	100.000	0.000	2.3707			0.065853	0.066633	0.067423	0.067423	9.94	24.08
BOFA Finance LLC	09709TVC2	09/18/19	09/16/22	100.000	0.000	2.2021			0.061169	0.061836	0.062516	0.062516	6.30	22.28

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2063	51.14	0.021003	0.021760	0.022544	0.023356	0.024198	7.86	8.44
BP Capital Markets Ameri	10373QAL4	12/14/18	05/10/23	96.839	2.750	3.5309	0.32	0.018593	0.018859	0.019192	0.019531	0.019875	6.77	7.00
BP Capital Markets Ameri	10373QAT7	12/14/18	05/04/26	95.741	3.119	3.7851	0.24	0.014025	0.014231	0.014501	0.014775	0.015055	5.11	5.30
BP Capital Markets Ameri	10373QAU4	12/14/18	09/16/21	96.502	2.112	3.4532	0.58	0.033901	0.034200	0.034790	0.035391	0.036002	12.35	12.76
BP Capital Markets Ameri	10373QAV2	12/14/18	01/16/27	94.278	3.017	3.8468	0.29	0.016936	0.016994	0.017321	0.017654	0.017994	6.17	6.41
BP Capital Markets Ameri	10373QAW0	12/14/18	11/28/23	98.310	3.216	3.5913	0.15	0.008739	0.008882	0.009041	0.009204	0.009369	3.18	3.29
BP Capital Markets Ameri	10373QAY6	12/14/18	04/14/24	98.067	3.224	3.6258	0.16	0.009214	0.009326	0.009495	0.009667	0.009842	3.36	3.48
BP Capital Markets Ameri	10373QAZ3	12/14/18	04/14/27	97.935	3.588	3.8804	0.10	0.005895	0.005972	0.006088	0.006206	0.006326	2.15	2.23
BP Capital Markets Ameri	10373QBA7	12/14/18	09/19/22	96.498	2.520	3.5213	0.41	0.024389	0.024616	0.025049	0.025490	0.025939	8.89	9.19
BUILD NYC RESOURCE CORP	12008ENT9	09/06/18	06/15/27	95.000	7.750	8.5721	1.26	0.011189	0.011669	0.012169	0.012690	0.013234	4.13	4.49
Burea County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3693		0.150410	0.149787				49.52	
Burea County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.159187	0.158779	0.158358	0.157926		57.21	52.18
Burea County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9681		0.168169	0.167800	0.167419	0.167027	0.166623	60.45	60.18
Burea County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1676		0.174812	0.174421	0.174017	0.173601	0.173173	62.84	62.55
Bureau County SD #175, I	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.142609	0.141892				46.93	
Bureau County SD #175, I	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2818		0.149653	0.148947	0.148223	0.147479		53.71	48.78
Bureau County SD #502, I	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9874		0.138615	0.138608	0.138601	0.138594	0.138586	49.90	49.89
Bureau County, SD #205,	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866		0.163693	0.163687	0.163681	0.163675	0.163669	58.93	58.92
Bureau Lee & Whiteside C	121158BR9	06/13/18	12/01/19	100.781	3.750	3.1440	17.47	0.089307	0.090711				29.72	
Bureau Lee & Whiteside C	121158BS7	06/13/18	12/01/20	101.056	3.750	3.2652	18.19	0.093055	0.094574	0.091129	0.090917		33.72	30.03
Bureau Lee & Whiteside C	121158BT5	06/13/18	12/01/21	101.945	4.000	3.3723	18.95	0.097001	0.098636	0.094804	0.094529	0.094249	35.15	34.06
Bureau Lee & Whiteside C	121158BU2	06/13/18	12/01/22	101.635	4.000	3.5768	20.04	0.102665	0.104501	0.100541	0.100352	0.100160	37.23	36.15
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.566323	0.587166	0.608790	0.631386	0.655000	208.90	224.62
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.566323	0.587166	0.608790	0.631386	0.655000	208.90	224.62
Caesars Entertainment	127693AC3	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181			4.59	0.58
Caesars Entertainment	127693AF6	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181			4.59	0.58
Caesars Entertainment	127693AG4	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181			4.59	0.58
Caesars Entertainment	127693AH2	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181			4.59	0.58
California Resources Cor	13057QAG2	12/16/15	12/15/22	63.250	8.000	17.2411	110.23	0.132473	0.143892	0.156297	0.169770	0.184406	50.13	59.14
Canadian Imperial Bank	13607G302	05/02/19	04/28/23	100.000	0.000	2.9112		0.080868	0.080868	0.082019	0.083212	0.084424	19.40	29.89
Carol Stream, IL	143735TT5	12/30/11	11/01/19	68.693	0.000	4.8493	273.99	0.128400	0.131513				39.08	
Carol Stream, IL	143735TU2	12/30/11	11/01/20	63.533	0.000	5.1992	274.93	0.130332	0.133721	0.137197	0.140763		47.94	41.80
Carol Stream, IL	143735TV0	12/30/11	11/01/21	59.208	0.000	5.3993	267.88	0.127826	0.131277	0.134821	0.138460	0.142198	47.06	49.63
Carol Stream, IL	143735TW8	12/30/11	11/01/22	54.964	0.000	5.5993	259.64	0.124709	0.128200	0.131790	0.135479	0.139272	45.95	48.56
Carol Stream, IL	143735TX6	12/30/11	11/01/23	50.827	0.000	5.7993	250.37	0.121042	0.124552	0.128163	0.131880	0.135704	44.63	47.26
Carol Stream, IL	143735TY4	12/30/11	11/01/24	46.530	0.000	6.0492	241.12	0.117518	0.121073	0.124735	0.128508	0.132395	43.38	46.04
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	42.963	0.000	6.1994	229.33	0.112316	0.115798	0.119387	0.123088	0.126903	41.48	44.10
Carol Stream, IL	143735UA4	12/30/11	11/01/26	39.556	0.000	6.3493	217.36	0.106968	0.110364	0.113868	0.117483	0.121212	39.53	42.08
Carol Stream, IL	143735UB2	12/30/11	11/01/27	36.593	0.000	6.4493	204.94	0.101183	0.104446	0.107814	0.111291	0.114880	37.41	39.86
Carol Stream, IL	143735UC0	12/30/11	11/01/28	33.512	0.000	6.5994	193.04	0.095768	0.098928	0.102193	0.105565	0.109048	35.43	37.81
Carol Stream, IL	143735UD8	12/30/11	11/01/29	30.868	0.000	6.6994	181.12	0.090143	0.093162	0.096283	0.099508	0.102841	33.36	35.64
Carol Stream, IL	143735UE6	12/30/11	11/01/30	28.377	0.000	6.7995	169.57	0.084666	0.087544	0.090520	0.093598	0.096780	31.35	33.52

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Carol Stream, IL	143735UF3	12/30/11	11/01/31	26.288	0.000	6.8495	158.52	0.079272	0.081987	0.084795	0.087699	0.090702	29.36	31.40
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		1.400669	1.467091	1.536815	1.610003	1.686829	530.63	582.33
Centrus Energy Corp.	15643UAA2	09/30/14	09/30/24	56.492	5.000	N/A		0.350082	0.370213				133.44	149.45
Champaign & Piatt CNTYS,	158087RN8	09/12/13	10/01/19	100.000	VARIES	3.7424		0.103963	0.103959				28.07	
Champaign County, IL	158199AZ2	11/04/15	12/01/19	99.418	VARIES	2.3671		0.068316	0.068929				22.65	
Champaign County, IL	158199BA6	11/04/15	12/01/23	124.115	VARIES	N/A		0.124308	0.122475	0.120607	0.118702	0.116760	44.31	42.96
Champaign County, IL	158199BB4	11/04/15	12/01/26	98.267	VARIES	4.1631		0.112927	0.112791	0.112653	0.112512	0.112367	40.62	40.52
Cheniere Energy, Inc.	16411RAF6	11/28/14	05/28/21	100.000	0.000	N/A		0.164189	0.168191	0.172291	0.176490	0.181600	60.10	63.24
Cheniere Energy, Inc.	16411RAG4	03/09/15	03/15/45	80.000	4.250	5.6397	10.98	0.008793	0.008893	0.009245	0.009402	0.009827	3.28	3.48
Cheniere Energy, Inc.	16411RAH2	11/28/14	05/28/21	100.000	0.000	N/A		0.164189	0.168191	0.172291	0.176490	0.181600	60.10	63.24
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38*	100.000	VARIES	8.0008		0.428004					11.98*	
Christian & Sangamon CNT	170592BF5	03/28/13	12/01/19	110.619	VARIES	2.7793		0.078504	0.077858				25.79	
Christian & Sangamon CNT	170592BG3	03/28/13	12/01/20	109.831	VARIES	3.0795		0.087882	0.087311	0.086731	0.086141		31.50	28.52
Christian & Sangamon CNT	170592BH1	03/28/13	12/01/21	107.041	VARIES	3.3309		0.094933	0.094548	0.094157	0.093759	0.093354	34.08	33.80
Christian & Sangamon CNT	170592BJ7	03/28/13	12/01/22	99.442	VARIES	3.5341		0.097865	0.097901	0.097938	0.097975	0.098013	35.24	35.27
Christian & Sangamon CNT	170592BK4	03/28/13	12/01/23	99.390	VARIES	3.6841		0.101946	0.101981	0.102018	0.102055	0.102093	36.71	36.74
Christian Shelby & Montg	170790DH9	06/06/17	12/01/19	103.005	3.500	2.2277	36.36	0.062654	0.062269				20.61	
Christian Shelby & Montg	170790DJ5	06/06/17	12/01/20	104.148	3.750	2.4806	40.99	0.070603	0.070187	0.069766	0.069339		25.32	22.95
Christian Shelby & Montg	170790DK2	06/06/17	12/01/21	101.259	3.000	2.6866	43.23	0.075297	0.075189	0.075080	0.074969	0.074857	27.08	27.00
Citigroup Inc.	17298C2B3	09/30/15	09/29/22	100.000	0.000	3.0163		0.091653	0.093036	0.094439	0.095863	0.097309	33.50	34.52
Citigroup Inc.	17298C2C1	09/30/15	09/29/22	100.000	0.000	3.0163		0.091653	0.093036	0.094439	0.095863	0.097309	33.50	34.52
Citigroup Inc.	17298C2N7	10/02/15	10/02/20	100.000	0.000	2.5622		0.076823	0.077807	0.078804	0.079813		28.01	21.54
Citigroup Inc.	17298C2U1	11/03/15	05/04/21	100.000	0.250	2.7771		0.083203	0.084262	0.085336	0.086424	0.087528	30.27	31.04
Citigroup Inc.	17298C2Z0	10/30/15	11/01/22	100.000	0.000	2.9688		0.090098	0.091436	0.092793	0.094171	0.095568	32.84	33.82
Citigroup Inc.	17298C3A4	10/30/15	11/01/22	100.000	0.000	2.9688		0.090098	0.091436	0.092793	0.094171	0.095568	32.84	33.82
Citigroup Inc.	17298C3F3	10/28/15	10/28/25	100.000	VARIES	2.3916		0.008340	0.008440	0.008541	0.008643	0.008746	3.03	3.11
Citigroup Inc.	17298C3R7	11/05/15	11/05/20	100.000	0.000	2.6408		0.079363	0.080411	0.081472	0.082548		28.88	24.96
Citigroup Inc.	17298C3Z9	11/30/15	05/27/21	100.000	0.250	2.8050		0.084085	0.085166	0.086263	0.087376	0.088504	30.54	31.33
Citigroup Inc.	17298C4A3	11/30/15	11/30/22	100.000	0.000	3.0605		0.093125	0.094550	0.095996	0.097465	0.098957	33.87	34.91
Citigroup Inc.	17298C4B1	11/30/15	11/30/22	100.000	0.000	3.0605		0.093125	0.094550	0.095996	0.097465	0.098957	33.87	34.91
Citigroup Inc.	17298C4W5	12/31/15	01/05/23	100.000	0.000	3.1984		0.096223	0.097762	0.099325	0.100914	0.102527	35.46	36.61
Citigroup Inc.	17298C4Z8	12/28/15	06/25/21	100.000	0.250	2.8488		0.085508	0.086628	0.087763	0.088914	0.090081	31.00	31.82
Citigroup Inc.	17298C5L8	02/01/16	07/30/21	100.000	0.250	2.9080	87.61	0.086297	0.087451	0.088622	0.089809	0.091014	31.63	32.48
Citigroup Inc.	17298C5U8	01/29/16	01/31/23	100.000	0.000	3.1492	95.72	0.094602	0.096092	0.097605	0.099142	0.100703	34.78	35.88
Citigroup Inc.	17298C6K9	01/29/16	01/29/26	100.000	VARIES	2.4179	14.75	0.013026	0.012628	0.012781	0.012936	0.013092	4.58	4.68
Citigroup Inc.	17298C6X1	02/29/16	03/01/23	100.000	0.000	2.8956	84.97	0.086432	0.087684	0.088953	0.090241	0.091548	31.64	32.57
Citigroup Inc.	17298C6Y9	02/29/16	08/27/21	100.000	0.250	2.7865	81.43	0.082431	0.083483	0.084549	0.085630	0.086727	30.13	30.90
Citigroup Inc.	17298C6Z6	02/29/16	03/01/23	100.000	0.000	2.8956	84.97	0.086432	0.087684	0.088953	0.090241	0.091548	31.64	32.57
Citigroup Inc.	17298CAF5	05/15/15	05/15/30	100.000	VARIES	2.6421		0.009868	0.009589	0.009306	0.009019	0.009138	3.48	3.29
Citigroup Inc.	17298CAP3	05/28/15	05/26/22	100.000	0.000	3.0095		0.092794	0.094190	0.095607	0.097046	0.098506	33.76	34.78
Citigroup Inc.	17298CAQ1	05/28/15	05/26/22	100.000	0.000	3.0095		0.092794	0.094190	0.095607	0.097046	0.098506	33.76	34.78
Citigroup Inc.	17298CAR9	05/28/15	05/28/35	100.000	VARIES	4.3835		0.103158	0.101602	0.103184	0.104800	0.106452	36.86	37.55

* Called in 2019; reportable OID is computed to call date.

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Citigroup Inc.	17298CAT5	05/27/15	05/27/25	100.000	VARIABLES	2.5639		0.006777	0.006864	0.006952	0.007041	0.007131	2.46	2.52
Citigroup Inc.	17298CB56	04/04/16	10/05/21	100.000	0.250	2.6050	73.35	0.076738	0.077647	0.078568	0.079501	0.080446	27.95	28.61
Citigroup Inc.	17298CB64	04/04/16	04/05/21	100.000	0.000	2.4511	69.10	0.072368	0.073255	0.074153	0.075062	0.075982	26.37	27.02
Citigroup Inc.	17298CBM9	06/30/15	12/30/20	100.000	0.250	2.7900		0.084685	0.085769	0.086869	0.087984		30.68	31.39
Citigroup Inc.	17298CBT4	06/30/15	06/30/22	100.000	0.000	3.2000		0.099335	0.100925	0.102540	0.104180	0.105847	36.05	37.21
Citigroup Inc.	17298CBV9	06/30/15	06/30/22	100.000	0.000	3.2000		0.099335	0.100925	0.102540	0.104180	0.105847	36.05	37.21
Citigroup Inc.	17298CDH8	09/02/15	03/04/21	100.000	0.300	1.6120		0.046579	0.046887	0.047198	0.047511	0.047827	16.90	17.12
Citigroup Inc.	17298CDJ4	08/31/15	08/31/22	100.000	0.000	3.1499		0.095567	0.095489	0.098059	0.098521	0.101731	35.17	36.43
Citigroup Inc.	17298CDK1	08/31/15	08/31/22	100.000	0.000	3.1499		0.095567	0.095489	0.098059	0.098521	0.101731	35.17	36.43
Citigroup Inc.	17298CDV7	10/02/15	04/01/21	100.000	0.250	2.6650		0.079568	0.080535	0.081516	0.082509	0.083516	28.99	29.70
Citigroup Inc.	17298CFQ6	12/01/17	12/01/27	100.000	VARIABLES	2.8600	5.10	0.012528	0.012132	0.011729	0.011321	0.010907	4.41	4.12
Citigroup Inc.	17298CFV5	01/22/18	01/22/28	100.000	VARIABLES	3.0673	4.15	0.011899	0.011226	0.010542	0.009848	0.009999	3.95	3.58
Citigroup Inc.	17298CGC6	08/16/18	08/16/28	100.000	VARIABLES	3.4666	1.19	0.008649	0.008133	0.007616	0.007082	0.006544	2.92	2.54
Citigroup Inc.	17298CGD4	09/26/18	09/26/28	100.000	VARIABLES	3.8142	0.84	0.008867	0.008305	0.007732	0.007149	0.006554	2.98	2.57
Citigroup Inc.	17298CGK8	11/20/18	11/20/23	100.000	VARIABLES	3.5118	0.41	0.009940	0.009700	0.009456	0.009207	0.008954	3.52	3.34
Citigroup Inc.	17298CGL6	11/28/18	11/28/28	100.000	VARIABLES	3.8162	0.62	0.018922	0.018223	0.017510	0.016784	0.016045	6.64	6.12
Citigroup Inc.	17298CGS1	03/29/19	03/29/29	100.000	VARIABLES	3.1121			0.016532	0.015648	0.014750	0.013839	4.42	5.31
Citigroup Inc.	17298CGZ5	06/19/19	06/19/26	100.000	VARIABLES	2.5629			0.016220	0.015744	0.015263	0.014775	3.11	5.57
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIABLES	4.5064		0.112093	0.112803	0.113529	0.114271	0.115030	40.57	41.10
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIABLES	4.0094		0.094840	0.095156	0.095479	0.095808	0.096144	34.24	34.47
Citigroup Inc.	1730T02E8	10/31/14	05/01/20	100.000	0.000	2.5468		0.078288	0.079285	0.080294			28.48	9.64
Citigroup Inc.	1730T02F3	10/31/14	10/31/34	100.000	VARIABLES	4.7455		0.118168	0.117597	0.117013	0.116414	0.115802	42.37	41.94
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIABLES	4.2546		0.096956	0.098329	0.099731	0.101162	0.102624	35.25	36.26
Citigroup Inc.	1730T02X6	11/26/14	11/26/29	100.000	VARIABLES	4.1216		0.105151	0.105008	0.104862	0.104713	0.104562	37.82	37.71
Citigroup Inc.	1730T03C1	11/28/14	05/29/20	100.000	0.000	2.6205		0.080785	0.081844	0.082916			29.34	12.27
Citigroup Inc.	1730T03G2	12/01/14	12/02/19	100.000	0.000	2.4381		0.074624	0.075533				24.86	
Citigroup Funding, Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIABLES	4.3208		0.111401	0.111981	0.112574	0.113256	0.113954	40.21	40.65
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8404		0.087093	0.088330	0.089584	0.090856	0.092147	31.95	32.86
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIABLES	3.9694		0.101209	0.103014	0.104854	0.106731	0.108817	37.31	38.68
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8404		0.087093	0.088330	0.089584	0.090856	0.092147	31.95	32.86
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.066666	0.066311	0.067789	0.067800	0.069693	24.41	25.05
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.066666	0.066311	0.067789	0.067800	0.069693	24.41	25.05
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9238		0.089900	0.091214	0.092548	0.093901	0.095273	32.84	33.81
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9238		0.089900	0.091214	0.092548	0.093901	0.095273	32.84	33.81
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIABLES	3.1775		0.091585	0.091525	0.091414	0.091300	0.091141	32.94	32.86
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171		0.086302	0.087518	0.088751	0.090001	0.091269	31.53	32.42
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7395		0.083694	0.084840	0.086002	0.087180	0.088375	30.48	31.32
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7395		0.083694	0.084840	0.086002	0.087180	0.088375	30.48	31.32
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIABLES	2.3818		0.064742	0.064844	0.064946	0.065050	0.065155	23.34	23.41
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIABLES	4.1098		0.103541	0.103067	0.102584	0.102091	0.101875	37.13	36.80
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIABLES	4.6765		0.103389	0.103081	0.102765	0.103633	0.104521	37.12	37.27
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIABLES	4.5367		0.106610	0.106782	0.106958	0.107861	0.108786	38.43	38.75

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Citigroup Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.106365	0.106360	0.106355	0.107312	0.108290	38.29	38.58
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3200	171.15	0.057785	0.059900	0.062092	0.064365	0.066721	21.38	22.98
Citigroup Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0136		0.097640	0.098187	0.098744	0.100144	0.101571	35.30	35.93
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8404		0.157144	0.157222	0.157303	0.157385	0.157471	56.61	56.67
Citigroup Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7621		0.108769	0.108301	0.107821	0.108590	0.109376	39.03	39.03
Citigroup Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.110415	0.110573	0.110734	0.111744	0.112779	39.79	40.12
Citigroup Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351		0.098479	0.098586	0.098695	0.098806	0.099813	35.50	35.72
Citigroup Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6111		0.098639	0.098446	0.098248	0.098046	0.098941	35.42	35.44
Citigroup Inc.	1730T0F38	01/31/14	08/01/19	100.000	0.000	2.5874		0.080693	0.081737				17.13	
Citigroup Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7124		0.108428	0.109002	0.109588	0.110189	0.111777	39.29	39.85
Citigroup Funding, Inc.	1730T0G99	04/28/09	04/28/24	100.000	VARIES	8.1832		0.208515	0.209904	0.211350	0.212856	0.214423	75.49	76.55
Citigroup Inc.	1730T0H36	02/28/14	08/29/19	100.000	0.000	2.6154		0.080322	0.081819				19.55	
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9942		0.141252	0.141624	0.142434	0.143269	0.144128	50.99	51.53
Citigroup Inc.	1730T0J83	02/28/14	02/28/19	100.000	VARIES	1.6995		0.046699					2.71	
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3516		0.149647	0.149295	0.148979			53.80	25.77
Citigroup Inc.	1730T0K99	03/31/14	10/01/19	100.000	0.000	2.7121		0.085051	0.086204				23.17	
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7846		0.137747	0.136654	0.135452	0.134220		49.14	33.37
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4351		0.023689	0.023977	0.024269	0.024565		8.61	7.41
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5365		0.026319	0.026653	0.026991	0.027333		9.57	8.24
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1246		0.131368	0.131705	0.132051	0.132405	0.132768	47.38	47.63
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7109		0.130390	0.130557	0.130728	0.130792		46.98	41.58
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5699		0.127681	0.128728	0.129804	0.130911	0.132048	46.26	47.05
Citigroup Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3743		0.103992	0.104367	0.104750	0.105142	0.106083	37.58	37.90
Citigroup Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6422		0.107784	0.108106	0.108436	0.108774	0.109767	38.92	39.22
Citigroup Inc.	1730T0L49	03/10/14	03/10/19	100.000	VARIES	1.8994		0.052469					3.62	
Citigroup Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152		0.103291	0.103087	0.102878	0.102665	0.103535	37.10	37.07
Citigroup Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141		0.091794	0.091853	0.091912	0.091971	0.092015	33.07	33.11
Citigroup Funding, Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460		0.078082	0.078458	0.079226	0.080006	0.081052	28.29	28.84
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2799		0.019748	0.019973	0.020200	0.020431		7.17	6.38
Citigroup Inc.	1730T0M63	03/26/14	03/26/29	100.000	VARIES	4.3729		0.105164	0.105179	0.105194	0.105210	0.105864	37.86	37.94
Citigroup Inc.	1730T0M97	04/30/14	10/30/19	100.000	0.000	2.7618		0.086796	0.087994				26.17	
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0032		0.138902	0.138916	0.138931	0.138946	0.138961	50.01	50.02
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9785		0.018471	0.018654	0.018838	0.019024	0.019213	6.71	6.84
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6546		0.129149	0.129176	0.129205	0.129234	0.129263	46.50	46.52
Citigroup Inc.	1730T0N39	04/29/14	04/29/29	100.000	VARIES	4.2731		0.100626	0.100962	0.101306	0.101657	0.102561	36.33	36.61
Citigroup Inc.	1730T0N62	04/29/14	04/29/34	100.000	VARIES	4.5423		0.103038	0.103224	0.103414	0.103608	0.104519	37.15	37.33
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3032		0.017826	0.017737	0.018138	0.018148	0.018661	6.53	6.70
Citigroup Inc.	1730T0P78	05/30/14	05/30/29	100.000	VARIES	4.1425		0.096146	0.096295	0.096447	0.096602	0.097453	34.65	34.78
Citigroup Inc.	1730T0P86	05/30/14	05/30/34	100.000	VARIES	4.4254		0.097911	0.097752	0.097590	0.097424	0.098350	35.21	35.13
Citigroup Inc.	1730T0R50	06/18/14	06/18/34	100.000	VARIES	4.4513		0.101249	0.101832	0.102428	0.103037	0.104849	36.57	37.02
Citigroup Inc.	1730T0R76	06/27/14	06/27/34	100.000	VARIES	4.4526		0.103792	0.103869	0.103948	0.104028	0.104716	37.38	37.44
Citigroup Inc.	1730T0R92	07/02/14	01/02/20	100.000	0.000	2.5296		0.077700	0.078683	0.079678			28.50	0.08

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Citigroup Inc.	1730TORN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.075285	0.075432	0.075582	0.075735	0.076437	27.17	27.34
Citigroup Inc.	1730TOS67	06/19/14	06/19/19	100.000	VARIES	0.8120		0.009185					1.54	
Citigroup Inc.	1730TOSM2	04/29/13	04/29/33	100.000	VARIES	3.4970		0.083667	0.084193	0.084728	0.085272	0.086239	30.28	30.69
Citigroup Inc.	1730TOSX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007509	0.007562	0.007615	0.007669	0.007723	2.72	2.76
Citigroup Inc.	1730TOT58	06/27/14	06/27/34	100.000	VARIES	4.3618		0.105201	0.104886	0.104565	0.104236	0.104200	37.81	37.58
Citigroup Funding, Inc.	1730TOTK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.097320	0.098194	0.099086	0.099998	0.101515	35.25	35.91
Citigroup Inc.	1730TOTQ2	06/11/13	06/11/33	100.000	VARIES	4.2945		0.104464	0.105072	0.105693	0.106328	0.107476	37.74	38.20
Citigroup Inc.	1730TOTT6	06/28/13	06/28/33	100.000	VARIES	4.5398		0.107231	0.107807	0.109427	0.111084	0.112779	38.71	39.70
Citigroup Inc.	1730TOTZ2	06/27/13	06/27/33	100.000	VARIES	4.6405		0.113518	0.113952	0.115190	0.116456	0.117751	40.95	41.71
Citigroup Inc.	1730TOU23	07/31/14	01/31/20	100.000	0.000	2.5817		0.079464	0.080490	0.081529			29.10	2.36
Citigroup Inc.	1730TOU49	07/31/14	07/31/34	100.000	VARIES	4.3417		0.105270	0.105589	0.105915	0.106248	0.106588	38.05	38.29
Citigroup Inc.	1730TOU56	07/30/14	07/30/29	100.000	VARIES	4.2648		0.108073	0.107898	0.107720	0.107537	0.107351	38.82	38.69
Citigroup Inc.	1730TOU98	07/30/14	07/30/34	100.000	VARIES	4.5843		0.113200	0.112647	0.112080	0.111501	0.110909	40.48	40.07
Citigroup Inc.	1730TOUB3	07/09/13	07/09/33	100.000	VARIES	4.7565		0.117991	0.118941	0.119913	0.120908	0.121926	42.98	43.69
Citigroup Inc.	1730TOUG2	07/09/13	07/09/28	100.000	VARIES	4.4999		0.110067	0.110431	0.110803	0.111741	0.112700	39.82	40.38
Citigroup Inc.	1730TOUK3	07/30/13	07/30/33	100.000	VARIES	4.8333		0.112988	0.112969	0.112950	0.114149	0.115376	40.67	41.24
Citigroup Inc.	1730TOV71	08/28/14	02/29/20	100.000	0.000	2.4724		0.075367	0.075055	0.076818			27.63	4.53
Citigroup Inc.	1730TOV89	08/29/14	08/29/34	100.000	VARIES	4.6276		0.112562	0.112693	0.110976	0.111686	0.110557	40.91	40.69
Citigroup Inc.	1730TOVC0	09/27/13	09/27/20	100.000	VARIES	3.3025		0.092513	0.092334	0.092153	0.091947		33.24	24.48
Citigroup Inc.	1730TOVD8	09/18/13	09/18/33	100.000	VARIES	5.1093		0.118670	0.118949	0.119235	0.120702	0.122207	42.83	43.49
Citigroup Inc.	1730TOVK2	10/08/13	10/08/23	100.000	VARIES	3.9667		0.098115	0.098573	0.099041	0.100234	0.101450	35.48	36.07
Citigroup Inc.	1730TOW21	08/28/14	08/28/34	100.000	VARIES	4.2433		0.107643	0.108026	0.108417	0.108817	0.109225	38.92	39.20
Citigroup Inc.	1730TOW70	08/28/14	08/30/19	100.000	0.000	2.4762		0.075075	0.075589				18.19	
Citigroup Funding, Inc.	1730TOWF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.009836	0.009977	0.010119			3.60	0.54
Citigroup Funding, Inc.	1730TOWR6	03/30/12	03/30/22	100.000	VARIES	3.8303		0.107382	0.107328	0.107193	0.107056	0.106900	38.63	38.54
Citigroup Inc.	1730TOY37	10/02/14	04/02/20	100.000	0.000	2.8849		0.089866	0.091162	0.092477			32.82	8.42
Citigroup Inc.	1730TOZ28	10/07/14	10/07/21	100.000	1.000	3.1430		0.095214	0.096274	0.097350	0.098444	0.099554	34.65	35.43
Citigroup Inc.	1730TOZ85	10/08/14	10/07/21	100.000	1.000	3.0942	136.21	0.093543	0.094560	0.095593	0.096642	0.097708	34.03	34.78
Citigroup Funding, Inc.	1730TOZJ1	11/27/12	11/27/22	100.000	VARIES	1.5729		0.016512	0.016641	0.016772	0.016904	0.017037	5.98	6.07
Citigroup Inc.	1730T3AV5	08/31/15	08/31/35	100.000	VARIES	4.4143		0.102394	0.100923	0.102238	0.101335	0.103231	37.08	37.38
Citigroup Inc.	1730T3AW3	08/31/15	08/31/35	100.000	VARIES	4.4100		0.105407	0.103597	0.104641	0.103408	0.105023	38.05	38.12
Citigroup Inc.	1730T3AX1	09/30/15	09/30/35	100.000	VARIES	4.3723		0.103714	0.101847	0.099939	0.100730	0.101540	36.66	36.27
Citigroup Inc.	1730T3AY9	10/30/15	10/30/35	100.000	VARIES	4.3036		0.102632	0.101161	0.099659	0.100919	0.102207	36.50	36.26
Citigroup Inc.	1730T3AZ6	11/30/15	11/30/35	100.000	VARIES	4.3523		0.105673	0.104745	0.103798	0.104967	0.106161	37.82	37.65
Citigroup Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6500		0.121464	0.123681	0.125938	0.128236	0.130577	44.39	46.02
Citigroup Inc.	17323P140	03/03/16	09/01/23	100.000	0.000	3.0322	88.85	0.090793	0.092170	0.093567	0.094986	0.096426	33.27	34.28
Citigroup Inc.	17323P249	02/03/16	08/03/23	100.000	0.000	2.9606	89.34	0.088510	0.089820	0.091150	0.092499	0.093868	32.49	33.46
Citigroup Inc.	17323P314	11/24/15	11/26/21	100.000	0.000	2.8522		0.086266	0.087496	0.088744	0.090010	0.091293	31.36	32.26
Citigroup Inc.	17323P363	02/03/16	08/03/23	100.000	0.000	2.9606	89.34	0.088510	0.089820	0.091150	0.092499	0.093868	32.49	33.46
Citigroup Inc.	17323P496	01/05/16	07/06/23	100.000	0.000	3.1941	99.35	0.096050	0.097584	0.099142	0.100725	0.102334	35.40	36.53
Citigroup Inc.	17323Q643	10/05/15	04/04/23	100.000	0.000	3.1923		0.097503	0.099060	0.100641	0.102247	0.103879	35.65	36.80
Citigroup Inc.	17323Q692	09/18/15	03/20/23	100.000	0.000	3.1459		0.095982	0.097491	0.099025	0.100582	0.102164	35.13	36.25

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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Citigroup Global Markets	17324C2F2	04/29/16	10/29/21	100.000	0.250	N/A	72.04	0.077400	0.078325	0.079262	0.080212	0.081174	28.15	28.82
Citigroup Global Markets	17324C2G0	04/29/16	10/29/21	100.000	0.250	2.6262	72.03	0.077399	0.078324	0.079262	0.080211	0.081173	28.15	28.82
Citigroup Global Markets	17324C2J4	05/24/16	05/24/21	100.000	VARIES	2.5076	64.50	0.068685	0.068806	0.068983	0.069162	0.069408	24.76	24.88
Citigroup Global Markets	17324C2U9	04/28/16	04/28/31*	100.000	VARIES	4.2285	112.65	0.116508	0.116455				34.83*	
Citigroup Global Markets	17324C2W5	04/28/16	04/28/26	100.000	VARIES	3.4898	94.29	0.097535	0.097078	0.097213	0.097350	0.097708	35.50	35.64
Citigroup Global Markets	17324C2Z8	04/29/16	04/30/21	100.000	0.000	2.4478	67.19	0.072263	0.073147	0.074042	0.074949	0.075866	26.28	26.93
Citigroup Global Markets	17324C3D6	05/31/16	12/01/21	100.000	0.400	2.6323	69.69	0.077313	0.078184	0.079067	0.079962	0.080868	28.04	28.68
Citigroup Global Markets	17324C3E4	05/27/16	05/27/21	100.000	0.000	2.5425	67.76	0.075229	0.076186	0.077154	0.078135	0.079128	27.32	28.02
Citigroup Global Markets	17324C3Y0	07/05/16	01/03/22	100.000	0.400	2.3787	60.38	0.068729	0.069415	0.070108	0.070810	0.071520	25.11	25.62
Citigroup Global Markets	17324C3Z7	07/05/16	07/02/21	100.000	0.000	2.2351	56.88	0.064895	0.065620	0.066354	0.067095	0.067845	23.75	24.29
Citigroup Global Markets	17324C6F8	06/27/16	06/27/36	100.000	VARIES	4.1314	102.65	0.111894	0.111449	0.110994	0.110531	0.110261	40.20	39.87
Citigroup Global Markets	17324C6L5	08/30/16	08/30/21	100.000	0.000	2.1695	51.82	0.062231	0.062562	0.063241	0.063927	0.064975	22.90	23.49
Citigroup Global Markets	17324C6M3	08/02/16	02/02/22	100.000	0.300	2.3124	56.91	0.066864	0.067541	0.068225	0.068918	0.069618	24.40	24.89
Citigroup Global Markets	17324CA55	09/02/16	03/03/22	100.000	0.300	2.2650	53.76	0.065435	0.066082	0.066736	0.067397	0.068066	23.83	24.30
Citigroup Global Markets	17324CAQ9	09/30/16	03/31/22	100.000	0.250	2.2317	51.17	0.064490	0.065132	0.065782	0.066438	0.067102	23.45	23.92
Citigroup Global Markets	17324CBD7	11/02/16	05/03/22	100.000	0.250	2.4155	53.23	0.070060	0.070823	0.071594	0.072375	0.073165	25.45	26.01
Citigroup Global Markets	17324CBN5	11/02/16	11/02/21	100.000	0.000	2.3120	51.01	0.067243	0.068020	0.068806	0.069602	0.070406	24.44	25.01
Citigroup Global Markets	17324CC53	11/28/16	05/26/22	100.000	0.250	2.7754	59.25	0.081059	0.082087	0.083130	0.084187	0.085259	29.44	30.19
Citigroup Global Markets	17324CCV6	12/13/16	12/13/46	100.000	VARIES	0.8469	9.57	0.013105	0.013161	0.013216	0.013272	0.013328	4.73	4.77
Citigroup Global Markets	17324CD29	12/28/16	06/27/22	100.000	0.500	3.0613	62.68	0.089487	0.090644	0.091819	0.093011	0.094223	32.43	33.28
Citigroup Global Markets	17324CD52	12/09/16	12/09/36*	100.000	0.000	4.5664	93.32	0.124059	0.123568				30.85*	
Citigroup Global Markets	17324CDA1	12/30/16	01/02/24	100.000	0.000	3.3300	68.38	0.097216	0.098834	0.100480	0.102153	0.103854	35.87	37.08
Citigroup Global Markets	17324CDP8	01/30/17	07/28/22	100.000	0.500	3.0985	60.60	0.089464	0.090635	0.091824	0.093031	0.094257	32.78	33.65
Citigroup Global Markets	17324CDY9	01/31/17	01/31/24	100.000	0.000	3.3783	66.43	0.098676	0.100343	0.102038	0.103762	0.105514	36.33	37.57
Citigroup Global Markets	17324CED4	02/16/17	02/16/27	100.000	VARIES	2.9107	9.68	0.013623	0.013163	0.012696	0.012223	0.012401	4.70	4.45
Citigroup Global Markets	17324CEW2	02/28/17	08/26/22	100.000	0.750	2.9987	55.91	0.086129	0.087108	0.088101	0.089110	0.090134	31.43	32.15
Citigroup Global Markets	17324CFE1	03/10/17	03/10/27	100.000	VARIES	2.9100	7.74	0.011280	0.010899	0.010513	0.010121	0.010268	3.91	3.69
Citigroup Global Markets	17324CGS9	04/28/17	10/28/22	100.000	0.750	2.9296	49.72	0.084077	0.085004	0.085944	0.086897	0.087865	30.55	31.23
Citigroup Global Markets	17324CHQ2	05/03/17	05/03/27	100.000	VARIES	2.7384	6.97	0.010847	0.010391	0.009930	0.010066	0.010204	3.77	3.62
Citigroup Global Markets	17324CHX7	05/31/17	05/31/22	100.000	0.000	2.7124	43.67	0.078452	0.079516	0.080594	0.081687	0.082795	28.50	29.28
Citigroup Global Markets	17324CHZ2	04/28/17	04/28/27	100.000	VARIES	2.7213	5.26	0.007917	0.007458	0.007559	0.007662	0.007766	2.74	2.75
Citigroup Global Markets	17324CJ64	04/28/17	04/28/27	100.000	VARIES	2.8252	8.68	0.013620	0.013173	0.012720	0.012261	0.012434	4.77	4.48
Citigroup Global Markets	17324CJF4	06/01/17	12/01/22	100.000	0.750	2.8210	45.18	0.080830	0.081676	0.082534	0.083405	0.084287	29.30	29.92
Citigroup Global Markets	17324CJG2	05/15/17	05/15/37*	100.000	5.695	4.4659	72.17	0.121716	0.120901				27.43*	
Citigroup Global Markets	17324CJR8	06/30/17	12/30/22	100.000	0.600	2.7880	42.36	0.080022	0.080905	0.081800	0.082708	0.083629	28.97	29.61
Citigroup Global Markets	17324CKB1	07/06/17	07/06/27	100.000	VARIES	2.8475	8.44	0.015291	0.014808	0.014319	0.013823	0.013320	5.25	4.89
Citigroup Global Markets	17324CKF2	07/03/17	07/01/22	100.000	0.000	2.7294	41.35	0.078951	0.080029	0.081121	0.082228		28.62	29.40
Citigroup Global Markets	17324CKS4	07/28/17	01/30/23	100.000	0.500	2.8926	41.69	0.082300	0.083289	0.084293	0.085311	0.086344	30.11	30.84
Citigroup Global Markets	17324CKX3	08/01/17	08/01/22	100.000	0.000	2.7885	40.02	0.079633	0.080743	0.081869	0.083010	0.084168	29.20	30.02
Citigroup Global Markets	17324CLA2	08/02/17	08/02/27	100.000	VARIES	2.7689	6.94	0.013203	0.012798	0.012387	0.011970	0.011547	4.56	4.26
Citigroup Global Markets	17324CLB0	09/01/17	03/03/23	100.000	0.500	2.7655	37.24	0.078580	0.079475	0.080382	0.081301	0.082233	28.66	29.32
Citigroup Global Markets	17324CLG9	09/01/17	09/01/22	100.000	0.000	2.6788	36.14	0.076417	0.077440	0.078477	0.079528	0.080594	27.94	28.70

* Called in 2019; reportable OID is computed to call date.

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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Citigroup Global Markets	17324CLR5	08/17/17	08/17/27	100.000	VARIABLES	2.6967	7.03	0.013794	0.013381	0.012962	0.012537	0.012107	4.78	4.48
Citigroup Global Markets	17324CLU8	08/25/17	08/25/29	100.000	VARIABLES	2.5876	3.75	0.007219	0.006756	0.006286	0.006367	0.006450	2.40	2.30
Citigroup Global Markets	17324CM86	09/29/17	09/29/22	100.000	0.000	2.7794	35.29	0.079366	0.080469	0.081588	0.082722	0.083871	28.97	29.79
Citigroup Global Markets	17324CMJ2	09/21/17	09/21/27	100.000	VARIABLES	2.7273	6.57	0.013800	0.013382	0.012958	0.012529	0.012094	4.81	4.50
Citigroup Global Markets	17324CMP8	10/30/17	10/28/22	100.000	0.000	2.7828	32.87	0.079455	0.080561	0.081682	0.082818	0.083971	28.94	29.75
Citigroup Global Markets	17324CMQ6	10/31/17	05/01/23	100.000	0.750	2.8328	33.38	0.080344	0.081186	0.082041	0.082908	0.083787	29.18	29.80
Citigroup Global Markets	17324CN28	10/12/17	10/12/22	100.000	0.000	2.8215	34.78	0.080602	0.081739	0.082892	0.084061	0.085247	29.40	30.24
Citigroup Global Markets	17324CNA0	10/31/17	10/31/22	100.000	0.000	2.7777	32.81	0.079318	0.080419	0.081536	0.082669	0.083817	28.89	29.70
Citigroup Global Markets	17324CNH5	12/04/17	12/02/22	100.000	0.000	2.8697	31.12	0.082006	0.083183	0.084376	0.085587	0.086815	29.80	30.66
Citigroup Global Markets	17324CNJ1	12/04/17	06/02/23	100.000	0.750	2.9364	31.78	0.083352	0.084270	0.085201	0.086146	0.087105	30.23	30.90
Citigroup Global Markets	17324CPJ9	12/26/17	12/23/22	100.000	0.000	2.9644	30.29	0.084783	0.086040	0.087315	0.088609	0.089923	30.77	31.69
Citigroup Global Markets	17324CQ74	12/20/17	06/21/23	100.000	0.000	2.9374	30.51	0.084015	0.085249	0.086501	0.087772	0.089061	30.49	31.39
Citigroup Global Markets	17324CQ90	01/30/18	01/30/23	100.000	0.000	3.1864	29.51	0.089921	0.091354	0.092809	0.094288	0.095790	33.07	34.13
Citigroup Global Markets	17324CYD2	08/31/18	09/02/21	100.000	0.000	3.4364	11.55	0.095474	0.097115	0.098783	0.100481	0.102207	35.06	36.27
Citigroup Global Markets	17324CYX8	08/31/18	08/31/21	100.000	VARIABLES	3.0075	2.30	0.018802	0.018532	0.018102	0.018236	0.018652	6.60	6.61
Citigroup Global Markets	17324CZ22	08/31/17	02/28/23	100.000	0.000	2.7931	37.78	0.079755	0.080869	0.081998	0.083143	0.084304	29.19	30.01
Citigroup Global Markets	17324P156	05/05/16	11/03/23	100.000	0.000	2.9324	80.40	0.087590	0.088874	0.090177	0.091500	0.092841	31.91	32.86
Citigroup Global Markets	17324P248	06/03/16	12/05/23	100.000	0.000	2.8709	76.26	0.085653	0.086882	0.088129	0.089394	0.090678	31.12	32.02
Citigroup Global Markets	17324P396	08/03/16	02/05/24	100.000	0.000	2.5904	64.04	0.075768	0.076750	0.077744	0.078751	0.079771	27.74	28.46
Citigroup Global Markets	17324P784	10/05/16	04/03/24	100.000	0.000	2.6555	60.86	0.077747	0.078780	0.079826	0.080885	0.081959	28.36	29.12
Citigroup Global Markets	17324XEC0	10/04/18	10/04/26	100.000	VARIABLES	4.0618	9.82	0.112828	0.110607	0.108340	0.110443	0.112108	39.83	39.71
Citigroup Global Markets	17325E242	01/05/17	07/03/24	100.000	0.000	3.3441	68.19	0.097613	0.099245	0.100905	0.102592	0.104307	36.02	37.24
Citigroup Global Market	17325E275	03/03/17	03/03/22	100.000	0.000	3.0465	56.85	0.088550	0.089899	0.091269	0.092659	0.094070	32.44	33.44
Citigroup Global Markets	17325E408	03/01/17	03/01/22	100.000	0.000	2.8923	54.08	0.083879	0.085092	0.086322	0.087571	0.088837	30.71	31.60
Citigroup Global Markets	17325E804	04/12/17	12/12/24	100.000	0.000	3.3138	58.18	0.097235	0.098846	0.100483	0.102148	0.103841	35.36	36.54
Citigroup Global Markets	17325K156	05/24/17	05/24/22	100.000	0.000	2.7177	44.23	0.078610	0.079678	0.080761	0.081858	0.082970	28.57	29.35
Citigroup Global Markets	17325K263	07/06/17	01/03/24	100.000	0.000	3.1136	46.99	0.089181	0.090569	0.091979	0.093411	0.094865	32.85	33.88
Citigroup Global Markets	17325K511	09/14/17	09/15/22	100.000	0.000	2.7285	35.80	0.077880	0.078943	0.080020	0.081111	0.082218	28.45	29.24
Citigroup Global Markets	17325K776	08/03/17	02/05/24	100.000	0.000	3.0276	43.33	0.086679	0.087991	0.089323	0.090675	0.092048	31.83	32.80
Citigroup Global Markets	17325K792	09/14/17	09/14/23	100.000	0.000	2.8890	37.94	0.082587	0.083780	0.084990	0.086217	0.087463	30.20	31.08
Citigroup Global Markets	17326E365	12/06/17	12/06/22	100.000	0.000	2.9046	31.33	0.083045	0.084251	0.085474	0.086716	0.087975	30.17	31.06
Citigroup Global Markets	17326E530	01/03/18	01/04/23	100.000	0.000	2.9118	29.17	0.082067	0.083261	0.084474	0.085703	0.086951	30.19	31.07
Citigroup Global Markets	17326W134	02/05/19	02/03/21	100.000	0.000	3.4498		0.095828	0.097462	0.099143	0.100854	0.102565	31.48	35.89
Citigroup Global Markets	17326W274	02/05/19	09/06/22	100.000	0.000	3.6717		0.101992	0.102315	0.104193	0.106106	0.108054	33.56	38.30
Citigroup Global Markets	17326W282	03/05/19	03/04/26	100.000	0.000	3.7445			0.104015	0.105951	0.107935	0.109956	31.01	38.97
Citigroup Global Markets	17326W423	02/21/19	08/18/22	100.000	0.000	3.2955			0.091541	0.093025	0.094557	0.096115	28.58	34.18
Citigroup Global Markets	17326W696	06/05/19	06/03/22	100.000	0.000	2.6587			0.073852	0.074822	0.075817	0.076825	15.24	27.17
Citigroup Global Markets	17326W779	03/05/19	11/02/22	100.000	0.000	3.4589		0.096079	0.096606	0.098276	0.099976	0.101705	28.66	35.89
Citigroup Global Markets	17326W795	03/05/19	03/03/21	100.000	0.000	3.0964			0.086010	0.087327	0.088679	0.090052	25.61	32.00
Citigroup Global Markets	17326X595	11/15/18	11/14/23	100.000	0.000	4.0525	5.18	0.112569	0.114838	0.117164	0.119538	0.121961	41.15	42.83
Citigroup Global Markets	17326X819	01/04/19	01/05/26	100.000	0.000	4.1130			0.114263	0.116613	0.119011	0.121458	41.21	43.27
Citigroup Global Markets	17326Y2M7	03/05/19	03/03/22	100.000	0.000	3.2140			0.089277	0.090695	0.092153	0.093634	26.59	33.26

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
Citigroup Global Markets	17326Y2P0	11/02/18	11/04/21	100.000	0.000	3.6919	6.05	0.102573	0.104467	0.106395	0.108359	0.110359	37.48	38.88	
Citigroup Global Markets	17326Y2U9	02/25/19	02/25/21	100.000	0.000	3.0879			0.085775	0.087099	0.088444	0.089810	26.41	31.94	
Citigroup Global Markets	17326Y3D6	01/30/19	01/27/21	100.000	0.000	3.3884			0.094121	0.095689	0.097310	0.098959	31.40	35.24	
Citigroup Global Markets	17326Y3H7	06/04/19	06/03/22	100.000	0.000	2.7045			0.075125	0.076135	0.077164	0.078208	15.58	27.65	
Citigroup Global Markets	17326Y3P9	04/01/19	10/01/20	100.000	0.000	2.7935			0.077596	0.078680	0.079779		21.05	21.44	
Citigroup Global Markets	17326Y4G8	04/26/19	04/27/29	100.000	2.000	3.7071		0.102974	0.103027	0.104937	0.104822	0.106765	25.36	37.87	
Citigroup Global Markets	17326Y4M5	07/03/19	07/01/22	100.000	0.000	2.4527			0.068129	0.068956	0.069801		12.13	24.98	
Citigroup Global Markets	17326Y4X1	09/28/18	09/28/33	100.000	VARIABLES	4.2117	10.88	0.116992	0.114776	0.112514	0.114593	0.116113	41.30	41.21	
Citigroup Global Markets	17326Y5J1	03/20/19	03/18/21	100.000	0.000	2.5319			0.070331	0.071211	0.072113	0.073026	19.85	25.99	
Citigroup Global Markets	17326Y5K8	06/14/19	12/15/22	100.000	0.000	2.5783			0.071624	0.072547	0.073483	0.074430	14.12	26.32	
Citigroup Global Markets	17326Y5P7	05/30/19	06/01/20	100.000	0.000	2.7854			0.077371	0.077377	0.078454		16.36	11.77	
Citigroup Global Markets	17326Y5W2	05/31/19	06/02/22	100.000	0.000	2.8420			0.078945	0.078957	0.080079	0.081217	0.082371	16.69	29.10
Citigroup Global Markets	17326Y5Z5	09/28/18	09/30/21	100.000	0.000	3.5957	9.29	0.099900	0.101696	0.103524	0.105386	0.107280	36.62	37.95	
Citigroup Global Markets	17326Y6P6	10/02/18	04/01/20	100.000	0.000	3.2297	7.98	0.089715	0.091156	0.092628			32.82	8.34	
Citigroup Global Markets	17326Y6Q4	06/28/19	06/28/24	100.000	0.000	2.5844			0.071789	0.072717		0.073657	0.074609	13.14	26.35
Citigroup Global Markets	17326Y7E0	06/28/19	06/30/26	100.000	0.000	2.8044		0.077901	0.077913	0.079005	0.080113	0.081237	14.26	28.64	
Citigroup Global Markets	17326YAF3	06/03/19	12/03/20	100.000	0.000	2.6240			0.072888	0.073844	0.074813		15.19	24.69	
Citigroup Global Markets	17326YAH9	07/03/19	07/03/24	100.000	0.000	2.5848				0.071800	0.072728	0.073668	12.78	26.35	
Citigroup Global Markets	17326YAR7	06/05/19	06/03/22	100.000	0.000	2.6588				0.073856	0.074827	0.075822	0.076830	15.24	27.17
Citigroup Global Markets	17326YB62	02/20/19	02/17/22	100.000	0.000	3.2683			0.090786	0.092244	0.093752	0.095284	28.43	33.89	
Citigroup Global Markets	17326YCA2	04/26/19	04/26/29	100.000	VARIABLES	3.0551			0.015309	0.014503	0.013685	0.012854	3.70	4.97	
Citigroup Global Markets	17326YCE4	04/30/19	10/29/20	100.000	0.000	2.8252			0.078476	0.079579	0.080703		18.98	23.92	
Citigroup Global Markets	17326YD78	12/20/18	12/16/20	100.000	0.000	3.5750	1.09	0.099305	0.101041	0.102847	0.104686		36.12	35.81	
Citigroup Global Markets	17326YDF0	05/10/19	05/12/22	100.000	0.000	2.9343		0.081510	0.081523	0.082719	0.083933	0.085164	18.89	30.12	
Citigroup Global Markets	17326YDZ6	03/13/19	03/11/21	100.000	0.000	3.0633			0.085091	0.086379	0.087702	0.089046	24.65	31.63	
Citigroup Global Markets	17326YF68	03/29/19	03/28/24	100.000	0.000	3.1838			0.088440	0.089840	0.091270	0.092723	24.19	32.87	
Citigroup Global Markets	17326YF76	04/25/19	10/29/26	100.000	0.000	3.2614		0.090595	0.090628	0.092106	0.093608	0.095134	22.39	33.62	
Citigroup Global Markets	17326YFA9	02/27/19	03/26/20	100.000	0.000	3.0131		0.083698	0.083901	0.085165			25.62	7.24	
Citigroup Global Markets	17326YFF8	05/03/19	05/05/22	100.000	0.000	2.9032		0.080645	0.080658	0.081829	0.083017	0.084222	19.26	29.81	
Citigroup Global Markets	17326YFG6	02/28/19	03/01/22	100.000	VARIABLES	2.5400			0.070556	0.070902	0.071252	0.071635	21.42	25.68	
Citigroup Global Markets	17326YFJ0	06/28/19	12/31/24	100.000	0.000	2.6784		0.074401	0.074412	0.075408	0.076418	0.077442	13.62	27.33	
Citigroup Global Markets	17326YFK7	04/03/19	04/01/22	100.000	0.000	2.9546			0.082072	0.083271	0.084501	0.085750	22.10	30.42	
Citigroup Global Markets	17326YFQ4	04/30/19	10/30/24	100.000	0.000	3.2236			0.089544	0.090987	0.092453	0.093943	21.67	33.20	
Citigroup Global Markets	17326YG34	06/28/19	06/30/22	100.000	0.000	2.3796		0.066100	0.066108	0.066895	0.067691	0.068496	12.10	24.23	
Citigroup Global Markets	17326YQ3	05/13/19	06/11/20	100.000	0.000	2.8513		0.079204	0.079379	0.080511			18.12	12.88	
Citigroup Global Markets	17326YGW0	03/29/19	03/30/22	100.000	0.000	2.9164			0.081019	0.082200	0.083399	0.084615	22.14	30.03	
Citigroup Global Markets	17326YJF4	02/28/19	03/02/22	100.000	0.000	3.3909		0.094192	0.094228	0.095825	0.097450	0.099102	28.74	35.18	
Citigroup Global Markets	17326YJM9	03/05/19	03/04/21	100.000	0.000	3.0869			0.085748	0.087064	0.088408	0.089773	25.54	31.90	
Citigroup Global Markets	17326YK96	03/29/19	03/31/22	100.000	0.000	2.9227		0.081187	0.081194	0.082380	0.083584	0.084805	22.19	30.09	
Citigroup Global Markets	17326YKE5	04/30/19	04/30/26	100.000	0.000	3.4072			0.094644	0.096256	0.097896	0.099564	22.91	35.15	
Citigroup Global Markets	17326YL20	10/31/18	10/29/21	100.000	0.000	3.1711	5.37	0.088085	0.089474	0.090892	0.092333	0.093797	32.13	33.16	
Citigroup Global Markets	17326YLG9	11/16/18	11/18/21	100.000	0.000	3.6795	4.60	0.102230	0.104111	0.106026	0.107977	0.109963	37.30	38.69	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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Citigroup Global Markets	17326YJLJ3	09/12/18	09/10/21	100.000	0.000	3.4831	10.55	0.096751	0.098418	0.100132	0.101875	0.103650	35.51	36.75
Citigroup Global Markets	17326YLLW4	12/11/18	12/11/25	100.000	VARIES	3.4423	0.30	0.015093	0.014516	0.013929	0.013332	0.012725	5.31	4.88
Citigroup Global Markets	17326YMA1	09/28/18	09/30/21	100.000	0.000	3.5948	9.29	0.099876	0.101671	0.103498	0.105358	0.107252	36.61	37.94
Citigroup Global Markets	17326YML7	02/05/19	02/04/21	100.000	0.000	3.1450			0.087360	0.088726	0.090121	0.091539	28.68	32.61
Citigroup Global Markets	17326YNA0	03/04/19	03/03/22	100.000	0.000	3.2230			0.089527	0.090961	0.092427	0.093917	26.76	33.36
Citigroup Global Markets	17326YNG7	03/29/19	03/31/21	100.000	0.000	2.5320		0.070332	0.070337	0.071228	0.072129	0.073043	19.21	25.97
Citigroup Global Markets	17326YNR3	05/22/19	11/27/26	100.000	0.000	3.1271		0.086864	0.086902	0.088261	0.089641	0.091042	19.08	32.12
Citigroup Global Markets	17326YNS1	03/29/19	04/01/24	100.000	0.500	3.2003		0.088898	0.088914	0.090337	0.091338	0.092799	24.31	32.92
Citigroup Global Markets	17326YNT9	03/29/19	04/01/24	100.000	0.000	3.2016		0.088932	0.088948	0.090372	0.091819	0.093288	24.32	33.06
Citigroup Global Markets	17326YP83	02/28/19	03/02/22	100.000	0.000	3.3909		0.094192	0.094228	0.095825	0.097450	0.099102	28.74	35.18
Citigroup Global Markets	17326YPF7	10/11/18	04/09/20	100.000	0.000	3.2896	7.31	0.091379	0.092865	0.094393			33.41	9.25
Citigroup Global Markets	17326YPM2	03/29/19	03/31/26	100.000	0.000	3.4130		0.094804	0.094813	0.096431	0.098077	0.099751	25.94	35.31
Citigroup Global Markets	17326YPR1	10/31/18	10/31/38	100.000	VARIES	4.6859	7.94	0.130164	0.127681	0.125141	0.125906	0.125986	46.11	45.24
Citigroup Global Markets	17326YQE9	03/01/19	03/02/21	100.000	0.000	3.0810			0.085590	0.086908	0.088247	0.089607	25.83	31.85
Citigroup Global Markets	17326YQL3	04/15/19	04/14/22	100.000	0.000	3.0130			0.083695	0.084949	0.086229	0.087528	21.52	31.01
Citigroup Global Markets	17326YQQ2	12/28/18	12/30/20	100.000	0.000	3.4518	0.29	0.095901	0.097557	0.099240	0.100953		34.83	35.94
Citigroup Global Markets	17326YR65	09/25/18	09/25/38	100.000	VARIES	4.2228	11.26	0.117300	0.115084	0.112822	0.114729	0.115938	41.40	41.26
Citigroup Global Markets	17326YRQ1	02/28/19	03/02/26	100.000	0.000	3.8261		0.106279	0.106325	0.108359	0.110431	0.112544	32.46	39.88
Citigroup Global Markets	17326YRY4	12/26/18	12/23/21	100.000	0.000	3.5858	0.50	0.099605	0.101361	0.103178	0.105028	0.106911	36.20	37.51
Citigroup Global Markets	17326YS49	11/15/18	11/12/21	100.000	0.000	3.7806	4.83	0.105018	0.106970	0.108992	0.111052	0.113151	38.35	39.81
Citigroup Global Markets	17326YS72	04/23/19	04/21/22	100.000	0.000	3.0064			0.083511	0.084752	0.086026	0.087320	20.80	30.92
Citigroup Global Markets	17326YS98	03/29/19	03/31/22	100.000	0.000	2.9227		0.081187	0.081194	0.082380	0.083584	0.084805	22.19	30.09
Citigroup Global Markets	17326YSF4	11/19/18	11/12/20	100.000	0.000	3.5801	4.18	0.099448	0.101159	0.102970	0.104813		36.28	32.36
Citigroup Global Markets	17326YSN7	02/28/19	03/04/24	100.000	0.000	3.5717		0.099215	0.099274	0.101047	0.102852	0.104688	30.29	37.13
Citigroup Global Markets	17326YTC0	05/31/19	06/02/26	100.000	0.000	3.2972		0.091589	0.091606	0.093116	0.094652	0.096212	19.37	33.89
Citigroup Global Markets	17326YTS5	09/19/18	09/16/20	100.000	0.000	3.3237	9.42	0.092324	0.093833	0.095392	0.096978		33.83	24.61
Citigroup Global Markets	17326YTV8	09/25/18	09/25/23	100.000	1.000	3.1087	8.29	0.086353	0.087695	0.088195	0.089566	0.090094	31.51	32.18
Citigroup Global Markets	17326YU95	03/13/19	03/13/26	100.000	0.000	3.6227			0.100631	0.102454	0.104310	0.106200	29.18	37.62
Citigroup Global Markets	17326YU08	10/18/18	04/20/20	100.000	0.000	3.2937	6.68	0.091509	0.093016	0.094547			33.43	10.31
Citigroup Global Markets	17326YVM5	01/31/19	02/02/22	100.000	0.000	3.5319		0.098107	0.098126	0.099859	0.101623	0.103417	32.74	36.80
Citigroup Global Markets	17326YW51	05/31/19	06/03/22	100.000	0.000	2.6953		0.074869	0.074885	0.075895	0.076917	0.077954	15.83	27.56
Citigroup Global Markets	17326YWM4	07/02/19	01/03/23	100.000	0.000	2.5315			0.070323	0.071213	0.072115		12.59	25.80
Citigroup Global Markets	17326YX43	05/22/19	05/20/22	100.000	0.000	2.8898			0.080273	0.081420	0.082596	0.083790	17.63	29.62
Citigroup Global Markets	17326YX84	04/23/19	04/22/21	100.000	0.000	2.9226			0.081185	0.082364	0.083568	0.084789	20.22	30.04
Citigroup Global Markets	17326YXC5	01/31/19	02/02/22	100.000	0.000	3.5319		0.098107	0.098126	0.099859	0.101623	0.103417	32.74	36.80
Citigroup Global Markets	17326YXQ4	03/05/19	03/04/24	100.000	0.000	3.3076			0.091878	0.093389	0.094933	0.096503	27.37	34.26
Citigroup Global Markets	17326YXR2	04/30/19	04/28/22	100.000	0.000	2.9308			0.081411	0.082591	0.083801	0.085030	19.69	30.10
Citigroup Global Markets	17326YY59	03/01/19	03/03/25	100.000	1.000	3.5616		0.098934	0.098954	0.100716	0.101520	0.103328	29.89	36.71
Citigroup Global Markets	17326YY67	05/23/19	05/25/22	100.000	0.000	2.8574		0.079372	0.079384	0.080518	0.081669	0.082836	17.35	29.28
Citigroup Global Markets	17326YYH3	05/31/19	12/04/24	100.000	0.000	3.1681		0.088002	0.088033	0.089427	0.090844	0.092283	18.61	32.53
Citigroup Global Markets	17326YYM2	11/15/18	11/15/21	100.000	0.000	3.7481	4.79	0.104113	0.106065	0.108052	0.110077	0.112140	38.01	39.45
Citigroup Global Markets	17326YYQ3	10/18/18	10/18/22	100.000	VARIES	3.0322	6.15	0.084227	0.083988	0.083577	0.083077	0.082555	30.23	29.92

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Citigroup Global Markets	17326YYU4	11/30/18	12/02/21	100.000	0.000	3.7678	3.25	0.104682	0.106654	0.108663	0.110710	0.112796	38.16	39.61
Citigroup Global Markets	17326YYZ3	05/03/19	05/05/21	100.000	0.000	2.8327		0.078685	0.078698	0.079812	0.080943	0.082089	18.79	29.06
Citigroup Global Markets	17326YZF6	04/30/19	04/28/22	100.000	0.000	2.9308			0.081411	0.082591	0.083801	0.085030	19.69	30.10
Citigroup Global Markets	17326YZM1	02/15/19	02/16/21	100.000	0.000	2.6213			0.072820	0.073774	0.074741	0.075721	23.14	27.00
Citigroup Global Markets	17327TFV3	07/02/19	12/30/21	100.000	0.000	2.3854			0.066261	0.067043	0.067843	0.068652	11.86	24.28
Citigroup Global Markets	17327TGP5	09/03/19	03/04/21	100.000	0.000	1.8413			0.051150	0.051150	0.051621	0.052096	6.04	18.61
Citigroup Global Markets	17327TGV2	09/09/19	03/08/21	100.000	0.000	1.8413				0.051148	0.051616	0.052092	5.73	18.60
Citigroup Global Markets	17327TMZ6	08/30/19	03/04/25	100.000	0.000	2.1981			0.061059	0.061074	0.061745	0.062424	7.39	22.27
Citigroup Global Markets	17327TNB8	09/19/19	09/21/22	100.000	0.000	2.4325			0.067568	0.067577	0.068399	0.069231	6.89	24.64
Citigroup Global Markets	17327TNM4	07/10/19	08/04/21	100.000	0.000	2.3844			0.066234	0.066339	0.067130	0.067931	11.34	24.26
Citigroup Global Markets	17327TNS1	09/03/19	09/03/24	100.000	0.000	1.8671				0.051865	0.052349	0.052838	6.12	18.87
Citigroup Global Markets	17327TXT8	09/10/19	09/10/24	100.000	0.250	2.3208				0.064467	0.065135	0.065810	7.16	23.48
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4445	42.69	0.018313	0.018903	0.019512	0.020141	0.020790	6.72	7.16
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	40.85	0.017354	0.017892	0.018446			6.36	3.03
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	40.85	0.017354	0.017892	0.018446			6.36	3.03
Clinton & Wash CNTYS, IL	187327AY7	09/30/16	12/01/21	110.588	4.750	2.5511	62.55	0.075336	0.074614	0.073882	0.073142		26.95	26.42
Clinton & Wash CNTYS, IL	187327AZ4	09/30/16	12/01/20	99.603	2.200	2.3004	51.66	0.063775	0.063806	0.063837	0.063868		22.97	21.07
Clinton & Wash CNTYS, IL	187327BA8	09/30/16	12/01/22	112.683	5.000	2.7510	68.77	0.082885	0.082115	0.081334	0.080542	0.079739	29.65	29.09
Kaskaskia Community Coll	187350EX7	02/19/16	12/01/19	106.497	4.000	2.2011	65.93	0.062224	0.061686				20.44	
Coles Counties, IL	193792ET1	11/26/13	12/01/20	99.346	VARIES	N/A		0.106924	0.106977	0.107031	0.107087		38.51	35.33
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIES	4.2404		0.120283	0.119889	0.119486	0.119075	0.118655	43.21	42.92
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIES	4.3909		0.124667	0.124355	0.124036	0.123710	0.123377	44.81	44.57
Coles Counties, IL	193792EW4	11/26/13	12/01/23	99.115	VARIES	4.5919		0.126751	0.126824	0.126897	0.126973	0.127050	45.65	45.70
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIES	4.7528		0.131134	0.131214	0.131296	0.131379	0.131465	47.23	47.29
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIES	4.9628		0.136872	0.136960	0.137050	0.137142	0.137236	49.29	49.36
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIES	5.1717		0.142583	0.142679	0.142777	0.142877	0.142981	51.35	51.42
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIES	5.3302		0.146903	0.147006	0.147111	0.147219	0.147330	52.91	52.99
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIES	5.4215		0.149806	0.149876	0.149948	0.150022	0.150098	53.95	54.00
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIES	5.5264		0.152674	0.152747	0.152823	0.152901	0.152982	54.98	55.04
Coles & Cumberland CNTYS	193792FD5	11/26/13	12/01/23	99.293	VARIES	5.6308		0.155530	0.155607	0.155687	0.155769	0.155853	56.01	56.07
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIES	5.9329		0.163868	0.163949	0.164034	0.164120	0.164210	59.01	59.07
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIES	6.2344		0.172190	0.172276	0.172364	0.172455	0.172549	62.01	62.07
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIES	6.5352		0.180500	0.180589	0.180680	0.180775	0.180873	65.00	65.07
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIES	6.4777		0.198682	0.197064	0.195395	0.193671	0.191892	71.14	69.93
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		1.713439	1.800606	1.892356	1.988929	2.090581	646.13	713.70
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3811		1.648177	1.730843	1.817799	1.909269	2.005487	616.03	679.51
Compucredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1299		0.599008	0.610953	0.640591	0.657308	0.693344	222.17	239.22
Compucredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1299		0.599008	0.610953	0.640591	0.657308	0.693344	222.17	239.22
CompuCredit Corporation	20478NAC4	11/23/05	11/15/35	100.000	5.786	N/A		0.416997	0.434847	0.438975	0.455621	0.462860	158.82	167.37
CompuCredit Corporation	20478NAD2	11/23/05	11/15/35	100.000	5.786	N/A		0.416997	0.434847	0.438975	0.455621	0.462860	158.82	167.37
Convergys Corporation	212485AE6	10/13/09	09/15/29*	114.396	VARIES	14.1017		1.132744	1.201350				297.73*	
Cook County, Illinois	213309RU0	04/28/05	12/01/19	43.603	0.000	5.7697	513.22	0.151408	0.155776				50.75	

* Called in 2019; 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	487.12	0.144136	0.148330	0.152647	0.157088		52.90	51.17
COOK CNTY ILL SCH DIST N	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	202.82	0.087850	0.090881	0.094016	0.097260	0.100615	32.36	34.63
COOK CNTY ILL SCH DIST N	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6998	255.59	0.109849	0.113529	0.117332	0.121263	0.125325	40.43	43.19
COOK CNTY ILL SCH DIST N	214183KS3	06/15/10	12/01/27	31.375	0.000	6.7498	239.56	0.103161	0.106643	0.110242	0.113962	0.117808	37.98	40.58
COOK CNTY ILL SCH DIST N	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	224.31	0.096781	0.100072	0.103474	0.106992	0.110630	35.63	38.10
COOK CNTY ILL SCH DIST N	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	209.81	0.090703	0.093810	0.097023	0.100346	0.103782	33.40	35.73
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1498	461.66	0.160787	0.165731				53.95	
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	438.58	0.153501	0.158298	0.163244	0.168346		56.42	54.79
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3499	415.74	0.146224	0.150867	0.155656	0.160598	0.165697	53.76	57.23
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	391.89	0.138176	0.142597	0.147160	0.151869	0.156729	50.81	54.11
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4499	369.04	0.130437	0.134644	0.138986	0.143468	0.148095	47.97	51.11
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4699	346.67	0.122651	0.126619	0.130715	0.134944	0.139309	45.11	48.08
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	292.44	0.136704	0.142021	0.147546	0.153285	0.159248	50.34	54.34
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9997	272.30	0.128326	0.133458	0.138796	0.144348	0.150122	47.29	51.15
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIABLE	7.6950		0.227038	0.226422	0.225782	0.225117	0.224427	81.60	81.14
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2497	252.36	0.120023	0.124974	0.130129	0.135497	0.141086	44.26	47.99
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7497	522.64	0.158817	0.164971	0.171363	0.178003	0.184901	58.66	63.29
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1393	465.89	0.160529	0.165457				53.86	
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	442.22	0.153061	0.157828	0.162744	0.167813		56.25	54.62
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2695	417.26	0.144710	0.149246	0.153924	0.158749	0.163726	53.19	56.58
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	392.56	0.136210	0.140487	0.144898	0.149447	0.154140	50.07	53.26
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	369.25	0.128187	0.132218	0.136376	0.140665	0.145088	47.12	50.13
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	347.26	0.120611	0.124410	0.128328	0.132370	0.136540	44.34	47.17
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3096	326.51	0.113461	0.117041	0.120733	0.124542	0.128471	41.71	44.38
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	306.94	0.106713	0.110084	0.113563	0.117151	0.120853	39.23	41.75
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3296	297.61	0.103523	0.106799	0.110179	0.113666	0.117263	38.06	40.50
Cook County, Illinois	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	482.84	0.141703	0.145514				47.45	
Cook County, Illinois	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4495	461.31	0.135942	0.139646	0.143451	0.147359		49.83	48.04
Cook County, Illinois	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5195	440.06	0.130214	0.133807	0.137500	0.141295	0.145194	47.74	50.41
Cook County, Illinois	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5795	418.81	0.124363	0.127832	0.131399	0.135064	0.138832	45.61	48.19
Cook County, Illinois	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6396	398.09	0.118625	0.121970	0.125410	0.128946	0.132582	43.51	46.00
Cook County, Illinois	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	377.68	0.112872	0.116083	0.119385	0.122781	0.126274	41.41	43.80
Cook County, SD #133, IL	214813CA3	06/26/12	12/15/20	97.998	5.000	5.2964	14.58	0.007416	0.007612	0.007814	0.008021		2.71	2.73
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5008		0.014231	0.014702	0.015189	0.015692	0.016211	5.24	5.59
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5594	466.85	0.170817	0.176419				59.77	
Cook County, Illinois	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	535.48	0.142212	0.146052				47.62	
Cook County, Illinois	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	510.19	0.135949	0.139654	0.143459	0.147368		49.83	48.05
Cook County, Illinois	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	487.66	0.130812	0.134442	0.138172	0.142006	0.145947	47.97	50.67
Cook County, Illinois	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	465.08	0.125586	0.129134	0.132781	0.136532	0.140389	46.07	48.70
Cook County, Illinois	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3601	488.24	0.141221	0.145005				47.28	
Cook County, Illinois	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	464.07	0.134393	0.138008	0.141721	0.145533		49.25	47.45
Cook County, Illinois	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	443.87	0.129233	0.132768	0.136399	0.140130	0.143962	47.38	50.00

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Cook County, Illinois	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	421.61	0.122972	0.126354	0.129828	0.133399	0.137067	45.08	47.60
Cook County Illinois	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5601	401.08	0.117406	0.120670	0.124025	0.127473	0.131017	43.05	45.48
Cook County Illinois	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6101	380.84	0.111813	0.114950	0.118174	0.121489	0.124897	41.01	43.34
Cook County, IL	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1197	501.06	0.160047	0.164944				53.70	
Cook County, IL	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1497	473.01	0.151334	0.155988	0.160784	0.165728		55.60	53.95
Cook County, IL	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1697	445.91	0.142821	0.147227	0.151768	0.156450	0.161277	52.48	55.76
Cook County, IL	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1997	420.48	0.134897	0.139078	0.143389	0.147834	0.152417	49.57	52.69
Cook County, IL	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2198	396.04	0.127194	0.131150	0.135229	0.139434	0.143770	46.74	49.70
Cook County, IL	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	373.04	0.120006	0.123756	0.127623	0.131611	0.135724	44.11	46.91
Cook County, IL	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	351.04	0.113050	0.116594	0.120249	0.124018	0.127906	41.55	44.20
Cook County, IL	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2997	340.69	0.109897	0.113359	0.116930	0.120613	0.124412	40.40	42.98
Cook County, IL	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1197	501.06	0.160047	0.164944				53.70	
Cook County, IL SD # 155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	330.66	0.134529	0.139069	0.143763	0.148614	0.153629	49.52	52.92
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7994	310.16	0.126455	0.130754	0.135199	0.139795	0.144548	46.56	49.78
Cook County, IL SD#155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8494	290.64	0.118743	0.122810	0.127016	0.131366	0.135864	43.73	46.77
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	272.07	0.111388	0.115231	0.119206	0.123318	0.127572	41.03	43.91
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	254.62	0.104677	0.108341	0.112132	0.116057	0.120118	38.57	41.31
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0995	237.79	0.098162	0.101646	0.105255	0.108991	0.112860	36.18	38.79
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	229.61	0.094982	0.098377	0.101894	0.105536	0.109309	35.01	37.56
Cook County SD #162, IL	215291LK9	06/30/11	12/01/19	64.641	0.000	5.2495	307.25	0.138455	0.142089				46.34	
Cook County SD #162, IL	215291LL7	06/30/11	12/01/20	59.985	0.000	5.4995	301.44	0.137055	0.140824	0.144696	0.148675		50.25	48.47
Cook County SD #162, IL	215291LM5	06/30/11	12/01/21	55.395	0.000	5.7496	293.71	0.134735	0.138609	0.142593	0.146693		49.44	52.32
Cook County SD #162, IL	215291LP8	06/30/11	12/01/23	47.270	0.000	6.1247	270.68	0.125829	0.129682	0.133653	0.137746		46.23	49.10
Cook County SD #162, IL	215291LQ6	06/30/11	12/01/24	43.785	0.000	6.2495	257.01	0.120002	0.123752	0.127619	0.131607		44.10	46.90
Cook County SD #162, IL	215291LT0	06/30/11	12/01/27	33.620	0.000	6.7497	217.11	0.103161	0.106642	0.110241	0.113962		37.98	40.58
Cook County SD #162, IL	215291LU7	06/30/11	12/01/28	30.805	0.000	6.8747	203.55	0.097141	0.100480	0.103934	0.107507		35.78	38.28
Cook County SD #162, IL	215291LV5	06/30/11	12/01/29	28.410	0.000	6.9497	190.30	0.091054	0.094218	0.097491	0.100879		33.54	35.91
Cook County SD #162, IL	215291LW3	06/30/11	12/01/30	26.286	0.000	6.9997	177.67	0.085158	0.088138	0.091223	0.094415		31.38	33.61
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	638.06	0.180529	0.186811				66.12	
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9894	596.87	0.169224	0.175138	0.181259	0.187593		61.99	66.39
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0194	558.00	0.158529	0.164093	0.169852	0.175814		58.07	62.22
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	521.54	0.148575	0.153819	0.159249	0.164870		54.43	58.34
Crawford CNTY, IL	224759EX4	10/30/14	12/01/19	115.947	VARIES	2.4008		0.068882	0.067792				22.53	
Crawford CNTY, IL	224759EY2	10/30/14	12/01/20	99.160	VARIES	2.6504		0.073407	0.073459	0.073512	0.073566		26.44	24.27
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIES	2.9004		0.080220	0.080276	0.080332	0.080389	0.080447	28.89	28.93
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23**	98.821	VARIES	3.1502		0.086902	0.086959	0.087016	0.087074	0.087133	31.30**	31.34
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373		0.057540	0.058098	0.058660	0.059229	0.059802	20.96	21.36
Credit Suisse USA, Inc.	22539TAB6	02/22/17	02/19/20	100.000	0.000	1.7619	33.14	0.050238	0.050680	0.051127			18.28	2.45
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3161		0.039296	0.039555	0.039815			14.28	0.80
Credit Suisse USA, Inc.	22542DFE2	02/28/17	02/28/24	103.000	0.125	2.1990	42.31	0.064898	0.065574	0.066256	0.066947	0.067645	23.65	24.15
Credit Suisse USA, Inc.	22545F136	01/02/15	12/28/21	100.000	0.000	2.1699		0.065695	0.066408	0.067129	0.067857	0.068593	23.78	24.30

** These calculations may be revised.

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Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIABLE	4.9714		0.110904	0.110626	0.110342	0.110052		39.84	32.72
Credit Suisse USA, Inc.	22546VMW3	10/30/15	10/31/25	100.000	1.500	2.5533		0.072835	0.072042	0.073237	0.072846	0.074469	26.46	26.81
Credit Suisse USA, Inc.	22546VP42	10/29/15	10/29/21	100.000	0.000	1.6599		0.048453	0.048855	0.049261	0.049670	0.050082	17.57	17.86
Credit Suisse USA, Inc.	22546VPQ3	11/30/15	11/28/25	100.000	1.500	2.5442		0.072953	0.073351	0.073754	0.074162	0.074575	26.36	26.65
Credit Suisse USA, Inc.	22546VPR1	11/30/15	11/28/23	100.000	0.000	1.9529		0.057499	0.058061	0.058627	0.059200	0.059778	20.84	21.25
Credit Suisse USA, Inc.	22546VPW0	11/30/15	05/30/23	100.000	0.000	1.9020		0.055921	0.056453	0.056990	0.057532	0.058079	20.26	20.65
Credit Suisse USA, Inc.	22546VQM1	11/24/15	11/19/20	100.000	0.000	1.6255		0.047389	0.047774	0.048163	0.048554		17.16	15.39
Credit Suisse USA, Inc.	22546VR73	12/31/15	07/02/20	100.000	0.000	1.6700		0.048363	0.048767	0.049174	0.049585		17.63	8.97
Credit Suisse USA, Inc.	22546VRL2	12/23/15	12/23/25	100.000	VARIABLE	2.4835		0.008029	0.008128	0.008229	0.008331	0.008435	2.91	2.98
Credit Suisse USA, Inc.	22546VRM0	12/28/15	12/27/22	100.000	0.500	1.9028		0.055131	0.055523	0.055919	0.056319	0.056723	19.92	20.21
Credit Suisse USA, Inc.	22546VTS5	01/29/16	01/29/21	100.000	0.000	1.7999	53.76	0.052289	0.052759	0.053234	0.053713	0.054197	19.05	19.40
Credit Suisse USA, Inc.	22546VTT3	01/29/16	07/30/20	100.000	0.000	1.8000	53.76	0.052292	0.052763	0.053238	0.053717		19.05	11.21
Credit Suisse USA, Inc.	22546VTU0	02/05/16	11/01/19	100.000	0.000	1.8097	53.76	0.052813	0.053291				15.93	
Credit Suisse USA, Inc.	22546VU79	01/22/16	04/22/21	100.000	0.000	1.7997	54.14	0.052518	0.052990	0.053467	0.053948	0.054434	19.06	19.40
Credit Suisse USA, Inc.	22546VUX2	02/10/16	02/10/26	100.000	VARIABLE	2.2723	17.48	0.015663	0.015216	0.015389	0.015564	0.015740	5.52	5.62
Credit Suisse USA, Inc.	22546VW77	02/26/16	02/26/21	100.000	0.000	1.8101	52.65	0.052597	0.053073	0.053553	0.054038	0.054527	19.14	19.49
Credit Suisse USA, Inc.	22546VY91	03/28/16	03/25/21	100.000	0.000	1.4700	41.23	0.042352	0.042663	0.042977	0.043293	0.043611	15.36	15.59
Credit Suisse USA, Inc.	22546VY96	03/18/16	03/18/21	100.000	VARIABLE	1.9748	8.88	0.008854	0.008941	0.009029	0.009118	0.009208	3.22	3.29
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6361		0.083474	0.084574	0.085689	0.086818	0.087963	30.26	31.06
Credit Suisse USA, Inc.	22547QQF6	07/08/14	07/08/19	100.000	0.000	1.7800		0.053076	0.053549				10.01	
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5402		0.045141	0.045488	0.045839	0.046192	0.046547	16.42	16.67
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.066859	0.067596	0.068341	0.069094	0.069856	24.21	24.74
Credit Suisse USA, Inc.	22547QZ66	12/31/14	12/31/20	100.000	0.000	1.9589		0.058828	0.059404	0.059986	0.060574		21.28	21.64
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1598		0.065385	0.066091	0.066805	0.067526	0.068255	23.69	24.20
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.063783	0.064450	0.065124	0.065805	0.066493	23.28	23.77
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2646		0.068072	0.068843	0.069622	0.070411	0.071208	24.67	25.23
Credit Suisse USA, Inc.	22547WPN7	12/29/15	12/29/22	100.000	0.000	1.9233		0.056583	0.057127	0.057676	0.058231	0.058791	20.47	20.87
Credit Suisse	22547WQ22	02/11/16	02/10/23	100.000	0.000	1.8032	53.24	0.052386	0.052858	0.053335	0.053816	0.054301	19.08	19.42
Credit Suisse USA, Inc.	22547WQ89	04/27/16	05/01/23	100.000	0.000	1.5175	41.32	0.043782	0.044115	0.044449	0.044787	0.045126	15.86	16.10
Credit Suisse USA, Inc.	22547WQA4	06/20/16	06/16/21	100.000	0.000	1.8619	48.02	0.054162	0.054666	0.055175	0.055689	0.056207	19.60	19.97
Credit Suisse USA, Inc.	22547WQB2	06/23/16	06/21/21	100.000	0.000	2.0800	53.64	0.060170	0.060464	0.061092	0.061728	0.062712	22.03	22.49
Credit Suisse USA, Inc.	22547WQE6	08/12/16	08/14/23	100.000	VARIABLE	N/A	9.17	0.010922	0.010877	0.010832	0.010787	0.010741	3.91	3.88
Credit Suisse USA, Inc.	22548Q2Q7	04/28/16	04/28/26	100.000	VARIABLE	2.7488	24.70	0.023418	0.022597	0.022908	0.023223	0.023542	8.25	8.34
Credit Suisse USA, Inc.	22548Q3E3	04/14/16	04/14/26	100.000	VARIABLE	2.5023	15.27	0.014346	0.014525	0.014707	0.014891	0.015077	5.22	5.36
Credit Suisse USA, Inc.	22548Q5R2	05/27/16	05/27/21	100.000	0.000	2.5650	68.37	0.075937	0.076911	0.077898	0.078897	0.079908	27.58	28.29
Credit Suisse USA, Inc.	22548Q6L4	05/20/16	05/20/31	100.000	VARIABLE	3.7259	97.39	0.103501	0.103499	0.103498	0.103497	0.103498	37.26	37.26
Credit Suisse USA, Inc.	22548QH6	09/28/16	09/26/24	100.000	0.000	1.3289	30.37	0.037903	0.038155	0.038409	0.038664	0.038921	13.74	13.92
Credit Suisse USA, Inc.	22548QK9	10/28/16	10/30/23	100.000	0.000	1.6003	35.28	0.045898	0.046265	0.046635	0.047008	0.047385	16.63	16.90
Credit Suisse USA, Inc.	22548QL37	10/20/16	10/20/26	100.000	VARIABLE	2.2705	14.34	0.017081	0.016613	0.016139	0.016322	0.016508	6.00	5.87
Credit Suisse USA, Inc.	22548QN35	11/28/16	11/28/23	100.000	0.000	1.9557	41.56	0.056481	0.057034	0.057591	0.058154	0.058723	20.47	20.87
Credit Suisse USA, Inc.	22548X2E9	12/05/16	12/05/23	100.000	0.125	2.0339	42.79	0.058686	0.059248	0.059815	0.060388	0.060967	21.26	21.67
Credit Suisse AG Nassau	22549E606	04/05/18	04/05/23	100.000	0.000	3.4300	25.48	0.096912	0.098574	0.100265	0.101984	0.103733	35.48	36.70

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020		
CREDIT SUISSE AG LONDON	22549JY95	08/14/19	03/25/24	100.000	0.125	2.2368										
CREDIT SUISSE AG NASSAU	22549K2A4	06/23/17	06/24/24	100.000	0.500	1.9627	30.10	0.055737	0.062132	0.062282	0.062939	0.063604	8.53	22.67		
Credit Suisse AG Nassau	22549M137	05/03/18	05/06/25	100.000	0.000	3.7900	25.17	0.107307	0.109340	0.111412	0.113523	0.115675	39.22	40.72		
Credit Suisse AG London	22549M780	08/03/18	08/03/22	100.000	0.000	2.9664	12.20	0.082399	0.083621	0.084861	0.086120	0.087397	30.25	31.15		
Credit Suisse USA, Inc.	2254MOCR5	02/18/11	02/18/21	100.000	VARIABLE	2.0492		0.011554	0.011673	0.011792	0.011913	0.012035	4.21	4.30		
Credit Suisse AG Nassau	22550BMY6	10/31/17	04/28/23	100.000	0.000	2.2940	27.05	0.065185	0.065933	0.066689	0.067454	0.068228	23.70	24.24		
Credit Suisse AG London	22550WEK9	02/27/18	03/04/19	100.000	0.000	2.4802	21.05	0.069782					4.40			
Credit Suisse AG Nassau	22550WHJ9	03/07/18	03/07/23	100.000	0.000	3.2901	27.04	0.092894	0.094422	0.095975	0.097554	0.099159	34.07	35.20		
Credit Suisse AG Nassau	22550WHK6	03/08/18	03/05/21	100.000	0.000	3.0200	24.72	0.085136	0.086421	0.087726	0.089051	0.090396	31.18	32.13		
Credit Suisse AG London	22550WNS2	04/18/18	04/18/23	100.000	0.000	3.4700	24.51	0.098060	0.099761	0.101492	0.103253	0.105045	35.86	37.11		
Credit Suisse AG London	22550WP43	04/30/18	04/28/23	100.000	0.000	3.5000	23.54	0.098906	0.100637	0.102398	0.104190	0.106013	36.14	37.41		
Credit Suisse AG London	22550WR82	05/30/18	11/29/22	100.000	0.000	2.8700	16.86	0.080861	0.082022	0.083199	0.084393	0.085604	29.39	30.24		
Credit Suisse AG London	22550WRD1	06/05/18	06/03/21	100.000	0.000	2.8999	16.63	0.081709	0.082893	0.084095	0.085315	0.086552	29.70	30.56		
Credit Suisse AG Nassau	22550WTN7	05/21/18	05/21/20	100.000	0.000	2.8198	17.28	0.079432	0.080552	0.081688			28.89	11.44		
Credit Suisse AG Nassau	22550WTR8	05/21/18	11/21/19	100.000	0.000	2.6903	16.48	0.075736	0.076755				24.42			
Credit Suisse AG Nassau	22550WUG0	05/31/18	05/29/20	100.000	0.000	2.6997	15.86	0.076000	0.077026	0.078065			27.61	11.55		
Credit Suisse AG Nassau	22550WUH8	05/31/18	11/29/19	100.000	0.000	2.5997	15.27	0.073146	0.074097				24.16			
Credit Suisse AG London	22550WVQ7	07/05/18	07/02/21	100.000	0.000	2.8699	14.03	0.079721	0.080846	0.082006	0.083182	0.084376	29.31	30.16		
Credit Suisse AG London	22550WX77	06/29/18	12/31/20	100.000	0.000	2.7629	13.97	0.077814	0.078889	0.079979	0.081083		28.21	28.91		
Credit Suisse AG London	22550WXB8	06/29/18	12/31/19	100.000	0.000	2.7649	13.98	0.077871	0.078948				28.15			
Credit Suisse AG London	22550WY76	07/02/18	07/02/20	100.000	0.000	2.7699	13.77	0.076942	0.078008	0.079088	0.080184		28.28	14.51		
Credit Suisse AG London	22550WYM3	08/03/18	08/04/21	100.000	0.000	2.9399	12.09	0.081669	0.082870	0.084088	0.085324	0.086578	29.97	30.86		
Credit Suisse AG London	22550WZX8	07/27/18	01/28/21	100.000	0.000	2.9400	12.58	0.081673	0.082873	0.084091	0.085327	0.086582	29.99	30.88		
Credit Suisse AG London	22551L2C3	09/06/18	09/03/21	100.000	0.000	2.8600	9.14	0.079444	0.080561	0.081713	0.082882	0.084067	29.07	29.90		
Credit Suisse AG London	22551L2R0	08/31/18	03/04/21	100.000	0.000	2.8797	9.68	0.080018	0.081170	0.082339	0.083524	0.084727	29.29	30.13		
Credit Suisse AG London	22551L3J7	08/20/18	08/20/20	100.000	0.000	2.8198	10.26	0.078328	0.079432	0.080552	0.081688		28.69	18.65		
Credit Suisse AG London	22551L3R9	08/10/18	08/12/25	100.000	0.000	2.9800	11.67	0.082791	0.084025	0.085277	0.086547	0.087837	30.37	31.28		
Credit Suisse AG London	22551L4K3	08/31/18	08/31/20	100.000	0.000	2.8500	9.58	0.079167	0.080282	0.081439	0.082593		28.98	19.67		
Credit Suisse AG London	22551L6G0	10/03/18	10/01/21	100.000	0.000	3.0600	7.48	0.085000	0.086286	0.087606	0.088946	0.090307	31.07	32.02		
Credit Suisse AG London	22551L6Z8	09/28/18	03/30/21	100.000	0.000	3.0401	7.85	0.084461	0.085745	0.087048	0.088371	0.089715	30.87	31.82		
Credit Suisse AG London	22551L7B0	10/03/18	04/01/21	100.000	0.000	3.0299	7.41	0.084165	0.085426	0.086720	0.088034	0.089368	30.76	31.69		
Credit Suisse AG London	22551LDC1	11/05/18	11/03/21	100.000	0.000	3.0900	4.81	0.085833	0.087145	0.088491	0.089858	0.091247	31.29	32.26		
Credit Suisse AG London	22551LDT4	10/30/18	04/29/21	100.000	0.000	3.0499	5.17	0.084721	0.086006	0.087317	0.088649	0.090001	30.89	31.84		
Credit Suisse AG London	22551LF96	10/17/18	10/15/21	100.000	0.000	3.1055	6.38	0.086263	0.087588	0.088948	0.090329	0.091731	31.50	32.48		
Credit Suisse AG London	22551LFL9	10/30/18	10/30/24	100.000	0.000	3.0899	5.24	0.085832	0.087158	0.088504	0.089872	0.091260	31.30	32.28		
Credit Suisse AG London	22551LJM3	12/05/18	12/03/21	100.000	0.000	3.0200	2.18	0.083890	0.085142	0.086428	0.087733	0.089058	30.50	31.42		
Credit Suisse AG London	22551LJP6	11/30/18	11/30/23	100.000	0.000	3.0301	2.61	0.084168	0.085443	0.086738	0.088052	0.089386	30.61	31.54		
Credit Suisse AG London	22551LJQ4	11/30/18	06/02/21	100.000	0.000	3.0198	2.60	0.083897	0.085164	0.086450	0.087755	0.089080	30.50	31.43		
Credit Suisse AG London	22551LK58	11/30/18	06/02/21	100.000	0.000	3.0198	2.60	0.083897	0.085164	0.086450	0.087755	0.089080	30.50	31.43		
Credit Suisse AG London	22551LMG2	01/03/19	12/31/21	100.000	0.000	2.6999		0.074998	0.075993	0.077019	0.078059	0.079112	27.03	27.92		
Credit Suisse AG London	22551LMT4	12/31/18	06/28/21	100.000	0.000	2.7900	0.08	0.077500	0.078570	0.079666	0.080777	0.081904	28.10	28.89		
Credit Suisse AG London	22551LN30	12/31/18	12/29/23	100.000	0.000	2.7300	0.08	0.075833	0.076862	0.077911	0.078975	0.080053	27.49	28.24		

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
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Credit Suisse AG London	22551LN48	01/03/19	01/03/24	100.000	0.000	2.8700									
Credit Suisse AG London	22551LN55	12/31/18	06/28/21	100.000	0.000	2.7900	0.08	0.077500	0.078570	0.079666	0.080777	0.081904	28.10	28.89	
Credit Suisse AG London	22551LN63	12/31/18	12/29/23	100.000	0.000	2.7268	0.08	0.075744	0.076771	0.077818	0.078879	0.079954	27.46	28.21	
Credit Suisse AG London	22551LP95	12/27/18	12/24/21	100.000	0.000	2.7299	0.30	0.075831	0.076849	0.077898	0.078961	0.080039	27.50	28.25	
Credit Suisse AG London	22551LPX2	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LPZ7	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQ29	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQ37	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQ86	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQ94	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQA1	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQB9	12/19/18	12/17/21	100.000	0.000	2.8499	0.95	0.079163	0.080278	0.081422	0.082582	0.083759	28.73	29.55	
Credit Suisse AG London	22551LQP8	01/03/19	01/03/24	100.000	0.000	2.8700		0.079722	0.080866	0.082027	0.083204	28.74	29.74		
Credit Suisse AG London	22551LRA0	01/31/19	02/02/22	100.000	0.000	2.8699		0.079720	0.079733	0.080877	0.082038	0.083215	26.56	29.67	
Credit Suisse AG London	22551LRH5	01/31/19	02/01/24	100.000	0.000	2.8700		0.079728	0.080872	0.082032	0.083209	26.56	29.67		
Credit Suisse AG London	22551LRS1	02/05/19	02/03/22	100.000	0.000	2.5500		0.070834	0.071727	0.072642	0.073568	23.22	26.26		
Credit Suisse AG London	22551LRW2	02/05/19	02/05/24	100.000	0.000	2.6101			0.072502	0.073448	0.074406	0.075377	23.77	26.90	
Credit Suisse AG London	22551LSG6	01/31/19	02/02/22	100.000	0.000	2.8699		0.079720	0.079733	0.080877	0.082038	0.083215	26.56	29.67	
Credit Suisse AG London	22551LSS0	01/25/19	01/24/24	100.000	0.000	2.8700		0.079722	0.080860	0.082020	0.083197	26.97	29.69		
Credit Suisse AG London	22551LST8	01/25/19	01/24/24	100.000	0.000	2.8700		0.079722	0.080860	0.082020	0.083197	26.97	29.69		
Credit Suisse AG	22551LUZ1	03/05/19	03/03/22	100.000	0.000	2.5701			0.071391	0.072298	0.073227	0.074168	21.24	26.42	
Credit Suisse AG London	22551LVC1	02/22/19	02/22/24	100.000	0.000	2.6101			0.072502	0.073448	0.074406	0.075377	22.53	26.86	
Credit Suisse AG London	22551LVE7	02/22/19	02/22/24	100.000	0.000	2.6101			0.072502	0.073448	0.074406	0.075377	22.53	26.86	
Credit Suisse AG	22551LVQ0	03/05/19	03/04/24	100.000	0.000	2.5700			0.071388	0.072301	0.073230	0.074171	21.24	26.41	
Credit Suisse AG London	22551LW22	02/06/19	02/03/21	100.000	0.000	2.6499			0.073607	0.074566	0.075554	0.076555	24.06	27.32	
Credit Suisse AG	22551LW89	02/28/19	03/02/22	100.000	0.000	2.6052		0.072368	0.072389	0.073332	0.074287	0.075255	22.05	26.80	
Credit Suisse AG London	22551LW97	02/28/19	03/02/22	100.000	0.000	2.6052		0.072368	0.072389	0.073332	0.074287	0.075255	22.05	26.80	
Credit Suisse AG London	22551LWA4	02/28/19	03/02/22	100.000	0.000	3.0343		0.084285	0.084313	0.085593	0.086891	0.088209	25.70	31.36	
Credit Suisse AG London	22551LWT3	02/28/19	03/02/26	100.000	0.000	2.6079		0.072442	0.072463	0.073408	0.074365	0.075335	22.07	26.83	
Credit Suisse AG London	22551LX96	02/21/19	02/20/26	100.000	0.000	2.5840			0.071778	0.072700	0.073640	0.074591	22.37	26.59	
Credit Suisse AG London	22551LXW5	03/29/19	03/29/24	100.000	0.000	2.5700			0.071388	0.072306	0.073235	0.074176	19.50	26.37	
Credit Suisse AG	22551LXX3	03/29/19	03/29/24	100.000	0.000	2.5700			0.071388	0.072306	0.073235	0.074176	19.50	26.37	
Credit Suisse AG London	22551LYG9	04/03/19	04/01/22	100.000	0.000	2.4998			0.069440	0.070298	0.071177	0.072066	18.69	25.62	
Credit Suisse AG London	22551LZD5	03/29/19	03/31/22	100.000	0.000	2.5701		0.071392	0.071397	0.072314	0.073244	0.074185	19.50	26.37	
Credit Suisse AG London	22551LZE3	03/29/19	03/31/26	100.000	0.000	2.5700		0.071388	0.071393	0.072311	0.073240	0.074181	19.50	26.37	
Credit Suisse AG London	22551LZJ2	03/29/19	03/31/26	100.000	0.000	2.2450		0.062361	0.062365	0.063065	0.063773	0.064489	17.03	22.96	
Credit Suisse AG London	22551LZU7	03/29/19	03/29/24	100.000	0.000	2.5700			0.071388	0.072306	0.073235	0.074176	19.50	26.37	
Credit Suisse AG London	22551LZV5	04/03/19	04/02/24	100.000	0.000	2.5300			0.070277	0.071162	0.072062	0.072973	18.91	25.94	
Credit Suisse AG London	22552F4S8	05/03/19	05/04/22	100.000	0.000	2.3599			0.065558	0.066332	0.067114	0.067906	15.65	24.11	
Credit Suisse AG London	22552F5M0	04/26/19	04/25/22	100.000	0.000	2.5000			0.069445	0.070308	0.071187	0.072077	17.07	25.59	
Credit Suisse AG London	22552F5N8	04/26/19	04/25/22	100.000	0.000	2.5000			0.069445	0.070308	0.071187	0.072077	17.07	25.59	
Credit Suisse AG London	22552F5R9	04/30/19	04/28/22	100.000	0.000	2.4998			0.069440	0.070298	0.071177	0.072066	16.79	25.58	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
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Credit Suisse AG London	22552F5S7	04/30/19	04/28/22	100.000	0.000	2.7841			0.077337	0.078402	0.079493	0.080600	18.71	28.56	
Credit Suisse AG London	22552F5Z1	04/30/19	04/30/26	100.000	0.000	2.5301			0.070279	0.071168	0.072069	0.072980	16.99	25.89	
Credit Suisse AG London	22552F6E7	04/30/19	04/30/26	100.000	0.000	3.2318			0.089771	0.091222	0.092696	0.094194	21.72	33.29	
Credit Suisse AG London	22552FA36	04/30/19	04/30/24	100.000	0.000	2.5300			0.070278	0.071167	0.072067	0.072979	16.99	25.89	
Credit Suisse AG London	22552FA44	05/03/19	05/03/24	100.000	0.000	2.3601			0.065557	0.066331	0.067113	0.067905	15.65	24.11	
Credit Suisse AG London	22552FBE1	05/10/19	05/10/24	100.000	0.000	2.3601			0.065557	0.066331	0.067113	0.067905	15.18	24.10	
Credit Suisse AG London	22552FBV3	05/31/19	06/03/24	100.000	0.000	2.3600		0.065556	0.065569	0.066343	0.067126	0.067918	13.86	24.07	
Credit Suisse AG London	22552FBX9	05/31/19	06/03/24	100.000	0.000	2.3600		0.065556	0.065569	0.066343	0.067126	0.067918	13.86	24.07	
Credit Suisse AG London	22552FDM1	05/31/19	05/31/24	100.000	0.000	2.3601			0.065557	0.066331	0.067113	0.067905	13.86	24.07	
Credit Suisse AG London	22552FDN9	06/05/19	06/03/21	100.000	0.000	2.3602			0.065561	0.066326	0.067108	0.067900	13.53	24.06	
Credit Suisse AG London	22552FDP4	05/31/19	05/31/24	100.000	0.000	2.7591			0.076641	0.077698	0.078770	0.079856	16.20	28.23	
Credit Suisse AG London	22552FDQ2	06/05/19	06/03/21	100.000	0.000	1.8831			0.052309	0.052796	0.053293	0.053795	10.79	19.12	
Credit Suisse AG London	22552FDR0	05/31/19	06/02/26	100.000	0.000	2.3600		0.065554	0.065563	0.066337	0.067119	0.067911	13.86	24.07	
Credit Suisse AG London	22552FDS8	05/31/19	06/02/26	100.000	0.000	3.0400		0.084446	0.084460	0.085744	0.087047	0.088370	17.86	31.18	
Credit Suisse AG London	22552FDV1	05/31/19	05/31/24	100.000	0.000	2.3601			0.065557	0.066331	0.067113	0.067905	13.86	24.07	
Credit Suisse AG	22552FDW9	06/05/19	06/05/24	100.000	0.000	2.3699			0.065832	0.066612	0.067401	0.068200	13.58	24.16	
Credit Suisse AG London	22552FL26	07/29/19	07/29/24	100.000	0.000	2.4409				0.067802	0.068630	0.069468	10.31	24.81	
Credit Suisse AG London	22552FLG5	07/26/19	07/26/24	100.000	0.000	2.4299				0.067499	0.068319	0.069149	10.46	24.70	
Credit Suisse AG London	22552FLJ9	07/26/19	07/26/24	100.000	0.000	2.4299				0.067499	0.068319	0.069149	10.46	24.70	
Credit Suisse AG London	22552FLZ3	07/29/19	04/27/23	100.000	0.000	2.3133		0.064259	0.064623	0.065370	0.066126		9.79	23.49	
Credit Suisse AG London	22552FM25	07/29/19	01/27/23	100.000	0.000	2.3138				0.064272	0.065007	0.065759	9.77	23.50	
Credit Suisse AG London	22552FM33	07/29/19	07/29/26	100.000	0.000	2.6720			0.074221	0.075213	0.076218		11.28	27.20	
Credit Suisse AG London	22552FM58	07/29/19	07/29/26	100.000	0.000	2.6720			0.074221	0.075213	0.076218		11.28	27.20	
Credit Suisse AG London	22552FMC3	08/01/19	08/03/23	100.000	0.000	2.3500		0.065277	0.065285	0.066053	0.066829		9.79	23.87	
Credit Suisse AG London	22552FP22	07/23/19	07/21/22	100.000	0.000	2.2599			0.062776	0.063478	0.064195		9.92	22.95	
Credit Suisse AG London	22552FVG4	09/27/19	03/27/25	100.000	0.000	2.1800			0.060554	0.061214	0.061881		5.69	22.04	
Credit Suisse AG London	22552FVH2	09/27/19	09/27/23	100.000	0.000	2.0499			0.056943	0.057526	0.058116		5.35	20.71	
Credit Suisse AG London	22552FWD0	09/30/19	12/29/23	100.000	0.000	2.0796			0.057767	0.058064	0.058667	0.059277	5.26	21.01	
Credit Suisse AG London	22552FWE8	09/30/19	06/28/24	100.000	0.000	2.1798			0.060549	0.060871	0.061535	0.062205	5.51	22.04	
Credit Suisse AG London	22552FWF5	10/03/19	10/04/23	100.000	0.000	2.0504				0.056958	0.057542	0.058131		5.01	20.71
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4005	30.90	0.013124	0.013478	0.013842			4.83	5.10	
Deutsche Bank AG NewYork	251526BU2	06/01/18	08/20/20	97.791	2.950	3.9995	5.64	0.026932	0.027471	0.028020	0.028581		9.94	6.52	
Deutsche Bank AG	251526BV0	06/01/18	01/13/21	97.629	3.125	4.0894	5.08	0.024210	0.024705	0.025210	0.025725	0.026251	8.97	9.34	
Deutsche Bank AG NewYork	251526BW8	06/01/18	05/12/21	97.843	3.375	4.1601	4.07	0.019675	0.020085	0.020503	0.020929	0.021364	7.20	7.50	
Deutsche Bank AG London	251526BY4	06/01/18	05/30/24	95.400	3.700	4.5860	3.95	0.019180	0.019619	0.020069	0.020530	0.021000	7.01	7.34	
Deutsche Bank AG	251526BZ1	06/01/18	01/13/26	95.724	4.100	4.7762	2.77	0.013184	0.013499	0.013821	0.014151	0.014489	4.91	5.15	
Deutsche Bank AG	25152R2S1	07/31/15	07/31/25	100.000	VARIES	3.0783	105.08	0.085430	0.085492	0.085554	0.085582	0.085611	30.78	30.81	
Deutsche Bank AG	25152R5G4	05/26/16	05/26/26	100.000	VARIES	3.0802	78.67	0.082154	0.081441	0.081793	0.082151	0.082476	29.43	29.53	
Deutsche Bank AG	25152R6M0	09/07/16	09/08/26	100.000	VARIES	3.0640	69.93	0.082345	0.081627	0.080899	0.081248	0.081603	29.35	29.27	
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.050426	0.050840	0.051259	0.051680	0.052105	18.24	18.54	
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3745		0.059256	0.059495	0.059736	0.059980	0.060438	21.45	21.65	
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.062024	0.062298	0.062576	0.062857	0.063348	22.44	22.66	

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Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIABLE	2.0551		0.051671	0.051931	0.052192	0.052457	0.052857	18.65	18.84
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIABLE	1.1016		0.025809	0.025951	0.026094	0.026238	0.026382	9.34	9.45
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIABLE	1.0463		0.024747	0.024853	0.024983	0.025114	0.025245	8.93	9.02
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIABLE	0.8844		0.021331	0.021426	0.021520	0.021615	0.021711	7.72	7.79
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIABLE	1.1689		0.028717	0.028812	0.028907	0.029071	0.029236	10.37	10.47
Deutsche Bank AG London	25155MBP5	06/15/17	12/15/22	98.650	3.000	3.2702	3.55	0.006592	0.006700	0.006809	0.006921	0.007034	2.40	2.47
Deutsche Bank AG London	25155MDP3	09/08/17	09/08/22	98.750	2.500	2.7694	3.12	0.006705	0.006797	0.006891	0.006987	0.007084	2.45	2.52
Deutsche Bank AG London	25155MFV8	11/24/17	11/24/20	99.175	2.350	2.6378	2.96	0.007587	0.007687	0.007789	0.007891		2.76	2.53
Deutsche Bank AG London	25155MHY0	02/08/18	08/08/21	99.050	3.000	3.2896	2.33	0.007294	0.007414	0.007536	0.007660	0.007786	2.68	2.77
Deutsche Bank AG London	25155MJV4	02/23/18	02/23/21	99.175	3.000	3.2911	2.27	0.007451	0.007574	0.007698	0.007825	0.007954	2.74	2.83
Deutsche Bank AG London	25155MJZ5	02/28/18	02/27/20	100.000	0.000	1.5246	12.87	0.042672	0.042998	0.043325			15.50	2.43
Deutsche Bank AG London	25155MKA8	03/07/18	03/05/20	100.000	0.000	1.6423	13.46	0.045991	0.046369	0.046749			16.71	2.99
Deutsche Bank AG London	25155MKM2	03/13/18	05/01/23	100.000	1.000	3.7501	30.18	0.105990	0.107456	0.108950	0.110472	0.112023	38.60	39.68
Deutsche Bank AG London	25155MKN0	03/29/18	03/29/20	99.450	3.000	3.2864	2.04	0.007576	0.007700	0.007827			2.77	0.69
Deutsche Bank AG London	25155MKU4	04/23/18	05/01/23	103.000	1.000	3.9232	27.94	0.113979	0.115670	0.117394	0.119152	0.120944	41.54	42.79
Deutsche Bank AG London	25155MKV2	04/25/18	04/25/20	99.450	3.150	3.4369	1.84	0.007573	0.007703	0.007835			2.77	0.89
Deutsche Bank AG London	25155MKZ3	05/10/18	05/10/21	99.175	3.500	3.7935	1.69	0.007423	0.007564	0.007707	0.007853	0.008002	2.71	2.82
Deutsche Bank AG London	25155MLE9	05/24/18	02/24/20	99.575	3.000	3.2517	1.44	0.006714	0.006823	0.006934			2.44	0.37
Deutsche Bank AG London	25155MLG4	07/19/18	07/19/20	99.450	3.500	3.7881	1.20	0.007425	0.007566	0.007709	0.007855		2.74	1.55
Deutsche Bank AG London	25155MLJ8	08/16/18	02/16/20	99.575	3.000	3.2927	1.05	0.007742	0.007870	0.007999			2.84	0.36
Deutsche Bank AG	2515A1NH0	04/27/16	04/25/19	100.000	0.000	2.6296	72.48	0.077962					8.89	
Deutsche Bank AG	2515A1NS6	05/04/16	05/07/19	100.000	0.000	2.4160	65.94	0.071277					8.98	
Deutsche Bank AG	2515A1PE5	05/06/11	05/06/19	100.000	VARIABLE	4.4257		0.123554					15.44	
Deutsche Bank AG London	25160MAA2	10/04/18	10/04/21	99.175	4.050	4.3463	0.63	0.007234	0.007391	0.007552	0.007716	0.007884	2.66	2.78
Deutsche Bank AG London	25160MAC8	10/18/18	10/18/21	99.175	4.100	4.3965	0.53	0.007230	0.007389	0.007551	0.007717	0.007887	2.65	2.77
Deutsche Bank AG London	25160MAD6	10/25/18	10/25/20	99.450	3.750	4.0390	0.49	0.007411	0.007561	0.007714	0.007869		2.71	2.30
Deutsche Bank AG London	25160MAE4	11/01/18	11/01/20	99.450	3.750	4.0390	0.44	0.007411	0.007561	0.007714	0.007869		2.71	2.34
Deutsche Bank AG London	25160MAF1	11/23/18	11/23/21	99.175	4.250	4.5473	0.27	0.007216	0.007380	0.007548	0.007720	0.007895	2.64	2.76
Deutsche Bank AG London	25160NAA0	09/20/18	09/20/21	99.175	4.000	4.2960	0.73	0.007239	0.007394	0.007553	0.007715	0.007881	2.67	2.78
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1990	475.47	0.161996	0.167017				37.19	
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	450.70	0.154133	0.158972	0.163963	0.169110		57.70	37.65
DU PAGE CNTY ILL SCH DIS	262777CX1	06/28/12	01/01/20	100.000	2.900	2.8969	188.77	0.080471	0.080469				28.97	
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIABLE	3.2464		0.090185	0.090183	0.090182	0.090180		32.47	32.47
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIABLE	3.7456		0.104057	0.104055	0.104053	0.104051		37.46	37.46
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4699	514.24	0.143816	0.148468	0.153271	0.158229	0.163348	53.46	56.98
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.5000	483.20	0.135394	0.139795	0.144338	0.149029	0.153872	50.34	53.66
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	453.43	0.127133	0.131271	0.135544	0.139955	0.144511	47.27	50.40
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	425.52	0.119460	0.123360	0.127388	0.131547	0.135842	44.42	47.37
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5499	399.17	0.112203	0.115878	0.119673	0.123592	0.127640	41.73	44.50
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	374.28	0.105275	0.108728	0.112295	0.115978	0.119782	39.15	41.76
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5700	350.88	0.098754	0.101998	0.105349	0.108809	0.112384	36.73	39.18

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Eclipse Resources Corp.	27890GAA8	07/06/15	07/15/23	97.903	8.875	9.2509	7.29	0.006644	0.006951	0.007273	0.007609	0.007961	2.55	2.79
Eclipse Resources Corp.	27890GAB6	07/06/15	07/15/23	97.903	8.875	9.2509	7.29	0.006644	0.006951	0.007273	0.007609	0.007961	2.55	2.79
Euronet Worldwide, Inc.	298736AG4	10/30/14	10/01/44*	100.000	VARIABLES	6.9991		0.241709	0.248709				35.93*	
Euronet Worldwide, Inc.	298736AH2	10/30/14	10/01/44*	100.000	VARIABLES	6.9991		0.241709	0.248709				35.93*	
EURONET WORLDWIDE INC	298736AJ8	03/18/19	03/15/49	100.000	0.750	5.4000			0.149999	0.153428	0.157008	0.160685	42.81	56.65
EUROPEAN INVT BK	298785DW3	03/10/16	03/10/21	44.672	0.000	5.4450	442.29	0.132240	0.135841	0.139539	0.143338	0.147240	49.06	51.77
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIABLES	4.8846		0.143941	0.143278	0.142598	0.141902	0.141188	51.66	51.17
Federal Home Loan	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	260.75	0.065580	0.067337	0.069141	0.070994	0.072896	24.56	25.90
Federal Home Loan	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3273	536.63	0.144140					12.97	
Federal Home Loan	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	525.13	0.141416	0.145212				38.87	
Federal Home Loan	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	513.44	0.138589	0.142335	0.146181			51.25	13.16
Federal Home Loan	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	501.65	0.135695	0.139385	0.143175	0.147068		50.19	39.36
Federal Home Loan	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2422	177.13	0.055905	0.057371	0.058875	0.060418	0.062001	20.65	21.75
Federal Home Loan	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	208.40	0.063145	0.064737	0.066370	0.068044	0.069761	23.31	24.50
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9803	164.66	0.054329	0.055682	0.057068	0.058490	0.059946	19.83	20.83
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	150.26	0.051311	0.052462	0.053639	0.054842	0.056072	18.79	19.64
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	149.94	0.051098	0.052209	0.053344	0.054505	0.055690	18.70	19.52
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	153.61	0.053072	0.054436	0.055835	0.057269	0.058741	19.35	20.36
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	141.54	0.045259	0.045938	0.046627	0.047327	0.048037	16.60	17.10
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5439	152.08	0.056220	0.057497	0.058804	0.060140	0.061506	20.74	21.70
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5434	150.35	0.056219	0.057496	0.058802	0.060138	0.061504	20.51	21.45
Federal Home Loan	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	348.25	0.089750	0.092712	0.095772	0.098932	0.102197	32.93	35.14
Federal Home Loan	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	619.85	0.157559	0.162826	0.168270	0.173895	0.179708	59.57	63.61
Federal Home Loan	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6796	580.24	0.147426	0.152349	0.157437	0.162696	0.168129	55.73	59.52
Federal Home Loan	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	543.25	0.137983	0.142588	0.147347	0.152264	0.157346	52.16	55.70
Federal Home Loan	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	508.61	0.129108	0.133411	0.137858	0.142453	0.147201	48.80	52.11
Federal Home Loan	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	475.97	0.120459	0.124448	0.128570	0.132828	0.137227	45.52	48.58
Federal Home Loan	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	445.91	0.112793	0.116525	0.120379	0.124361	0.128475	42.62	45.49
Federal Home Loan	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6034	417.82	0.105594	0.109080	0.112682	0.116402	0.120245	39.90	42.57
Federal Home Loan	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7018	707.83	0.180124					0.54	
Federal Home Loan	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6998	662.59	0.168588	0.174236	0.180072			63.74	0.54
Federal Home Loan Banks	3130A0MR8	01/22/14	01/22/21	100.000	VARIABLES	2.3229		0.066498	0.066321	0.065974	0.065622	0.065076	23.82	23.54
Federal Home Loan Banks	3130A0N63	01/23/14	01/23/20	100.000	VARIABLES	1.9612		0.055398	0.055188	0.054834			19.82	1.21
Federal Home Loan Banks	3130A1DD7	03/26/14	03/26/21	100.000	VARIABLES	2.2862		0.065470	0.065298	0.064946	0.064589	0.064051	23.49	23.23
Federal Home Loan Banks	3130A1DV7	03/26/14	03/26/21	100.000	VARIABLES	2.3282		0.066666	0.066492	0.066134	0.065772	0.065225	23.92	23.66
Federal Home Loan Banks	3130A2SV9	08/27/14	08/28/19	100.000	VARIABLES	1.7926		0.049553	0.049674				11.77	
Federal Home Loan Banks	3130A2YR1	09/26/14	09/26/19	100.000	VARIABLES	1.7204		0.047557	0.047672				12.62	
Federal Home Loan Banks	3130A4EV0	03/18/15	03/18/20	100.000	VARIABLES	1.7026		0.046978	0.047082	0.047187			16.95	3.63
Federal Home Loan Banks	3130A4JD5	03/30/15	03/30/20	100.000	VARIABLES	1.6373		0.045221	0.045307	0.045394			16.31	4.04
Federal Home Loan Banks	3130A4LE0	04/02/15	04/02/20	100.000	VARIABLES	1.6894		0.046624	0.046725	0.046826			16.82	4.26
Federal Home Loan Banks	3130A5CB3	05/27/15	05/27/20	100.000	VARIABLES	1.6122		0.044543	0.044622	0.044702			16.06	6.53
Federal Home Loan Banks	3130A5LZ0	06/30/15	06/30/20	100.000	VARIABLES	1.7431		0.048067	0.048183	0.048301			17.33	8.65

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Federal Home Loan Banks	3130A5M22	06/26/15	06/25/20	100.000	VARIABLE	1.7664		0.048729	0.048841	0.048953			17.56	8.52
Federal Home Loan Banks	3130AA4B1	12/02/16	12/02/21	100.000	VARIABLE	1.6625	8.29	0.010903	0.010994	0.011085	0.011177	0.011270	3.95	4.01
Federal Home Loan Banks	3130AAFH6	12/30/16	12/30/21	100.000	VARIABLE	1.8755	9.79	0.013369	0.013396	0.013424	0.013518	0.013644	4.82	4.85
Federal Home Loan Banks	3130AAF5	12/28/16	12/28/21	100.000	VARIABLE	1.8759	9.32	0.012603	0.012617	0.012735	0.012855	0.012975	4.54	4.61
Federal Home Loan Banks	3130ACGH1	10/06/17	10/06/22	100.000	VARIABLE	1.8634	4.31	0.009450	0.009506	0.009570	0.009659	0.009749	3.42	3.48
Federal Home Loan Banks	3130ACGS7	10/12/17	10/12/22	100.000	VARIABLE	1.8634	4.25	0.009450	0.009506	0.009570	0.009659	0.009749	3.42	3.48
Federal Home Loan Banks	3130ACK86	10/18/17	10/18/22	100.000	VARIABLE	1.9419	5.09	0.011504	0.011548	0.011610	0.011723	0.011836	4.16	4.22
Federal Home Loan Banks	3130ACVV2	12/13/17	12/13/22	100.000	VARIABLE	2.0961	4.48	0.011539	0.011595	0.011667	0.011790	0.011914	4.17	4.23
Federal Home Loan Banks	3130ADK43	02/15/18	02/15/23*	100.000	VARIABLE	2.3937	3.29	0.010137	0.010113	0.010151			3.18*	
Federal Home Loan Banks	3130ADZD7	04/26/18	04/26/23*	100.000	VARIABLE	2.6456	4.27	0.016959	0.016862				3.47*	
Federal Home Loan Banks	3130ADZG0	05/01/18	05/01/23*	100.000	VARIABLE	2.6152	3.97	0.016044	0.015936				3.36*	
Federal Home Loan Banks	3130AE2L3	05/02/18	05/02/23*	100.000	VARIABLE	2.6421	4.12	0.016701	0.016599				5.01*	
Federal Home Loan Banks	3130AE3M0	04/26/18	04/26/23*	100.000	VARIABLE	2.6421	4.22	0.016701	0.016599				3.41*	
Federal Home Loan Banks	3130AEW63	09/27/18	09/27/23*	100.000	VARIABLE	2.8385	1.81	0.019212	0.018223				3.29*	
Federal Home Loan Banks	3130AF5A1	10/30/18	10/30/23*	100.000	VARIABLE	3.0744	1.35	0.022159	0.020838				4.51*	
Federal Home Loan Banks	3133836A4	05/22/13	05/22/19	100.000	VARIABLE	1.0916		0.030277					4.27	
Federal Home Loan Banks	313383JM4	06/27/13	06/27/19	100.000	VARIABLE	1.3129		0.036412					6.41	
Federal Home Loan	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	748.24	0.182613	0.189046				45.35	
Federal Home Loan	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8127	527.34	0.130917	0.135376	0.139988	0.144756	0.149687	48.19	51.53
Federal Home Loan	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	739.86	0.186504	0.193224				62.94	
Federal Home Loan	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	732.91	0.182237	0.188894	0.195795			68.84	5.87
Federal Home Loan	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2858	791.03	0.195269					0.20	
Federal Home Loan	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4199	387.56	0.088194	0.090584	0.093039	0.095560	0.098150	32.40	34.18
Federal Home Loan	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9700	465.71	0.109859	0.113138	0.116515	0.119993	0.123575	40.27	42.71
Federal Home Loan	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	406.74	0.104242	0.107852	0.111587	0.115451	0.119449	39.18	41.94
Federal Home Loan	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2411	355.44	0.088179	0.090930	0.093768	0.096694	0.099711	32.33	34.38
Freddie Mac	3134G9D61	06/30/16	06/30/21	100.000	VARIABLE	1.3050	32.53	0.036068	0.036077	0.036108	0.036140	0.036194	12.99	13.00
Freddie Mac	3134G9E37	06/30/16	06/30/21	100.000	VARIABLE	1.3050	32.53	0.036068	0.036077	0.036108	0.036140	0.036194	12.99	13.00
Freddie Mac	3134G9XE2	06/30/16	06/30/21	100.000	VARIABLE	1.3816	34.41	0.038113	0.038136	0.038184	0.038232	0.038304	13.72	13.75
Freddie Mac	3134G9XF9	06/30/16	06/30/21	100.000	VARIABLE	1.4307	35.67	0.039543	0.039553	0.039563	0.039573	0.039657	14.24	14.24
Freddie Mac	3134G9XL6	06/29/16	06/29/21	100.000	VARIABLE	1.3915	34.71	0.038396	0.038412	0.038457	0.038502	0.038577	13.83	13.85
Freddie Mac	3134G9XM4	06/30/16	06/30/21	100.000	VARIABLE	1.3945	34.72	0.038457	0.038483	0.038533	0.038584	0.038659	13.85	13.88
Freddie Mac	3134G9XP7	06/30/16	06/30/21	100.000	VARIABLE	1.4321	35.66	0.039506	0.039540	0.039575	0.039609	0.039694	14.23	14.25
Freddie Mac	3134G9XQ5	06/30/16	06/30/21	100.000	VARIABLE	1.3945	34.72	0.038457	0.038483	0.038533	0.038584	0.038659	13.85	13.88
Freddie Mac	3134G9XT9	06/30/16	06/30/21	100.000	VARIABLE	1.4689	36.61	0.040575	0.040588	0.040600	0.040613	0.040707	14.61	14.62
Freddie Mac	3134G9XV4	06/30/16	06/30/21	100.000	VARIABLE	1.3872	34.53	0.038263	0.038287	0.038336	0.038385	0.038459	13.78	13.81
Freddie Mac	3134G9XX0	06/30/16	06/30/21	100.000	VARIABLE	1.5060	37.56	0.041625	0.041625	0.041624	0.041624	0.041728	14.98	14.98
Freddie Mac	3134GAN34	01/27/17	01/27/22	100.000	VARIABLE	1.9668	37.57	0.053842	0.053893	0.054014	0.054135	0.054258	19.42	19.50
Freddie Mac	3134GAQC1	09/30/16	09/30/21	100.000	VARIABLE	1.3157	29.50	0.036317	0.036345	0.036374	0.036404	0.036433	13.08	13.11
Freddie Mac	3134GAQE7	09/30/16	09/30/21	100.000	VARIABLE	1.3432	30.14	0.037073	0.037089	0.037104	0.037144	0.037183	13.35	13.37
Freddie Mac	3134GAQK3	09/30/16	09/30/21	100.000	VARIABLE	1.2929	29.00	0.035694	0.035723	0.035752	0.035781	0.035810	12.86	12.88
Freddie Mac	3134GAZM9	12/02/16	12/02/21	100.000	VARIABLE	1.5258	31.54	0.042042	0.042098	0.042154	0.042211	0.042268	15.15	15.19

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Freddie Mac	3134GAZX5	12/02/16	12/02/21	100.000	VARIABLE	1.5968	32.99	0.043972	0.044035	0.044098	0.044162	0.044226	15.84	15.89
Freddie Mac	3134GBBQ4	03/28/17	03/28/22	100.000	VARIABLE	2.0636	35.98	0.056487	0.056554	0.056679	0.056805	0.056932	20.37	20.45
Freddie Mac	3134GBCA8	03/28/17	03/28/22	100.000	VARIABLE	2.0949	36.45	0.057224	0.057358	0.057493	0.057630	0.057768	20.65	20.75
Freddie Mac	3134GBER9	04/18/17	04/18/22	100.000	VARIABLE	1.9672	33.19	0.053886	0.053903	0.054024	0.054145	0.054268	19.41	19.49
Freddie Mac	3134GBFY3	04/19/17	04/19/22	100.000	VARIABLE	1.9997	33.68	0.054776	0.054824	0.054942	0.055060	0.055181	19.74	19.82
Freddie Mac	3134GBML3	05/16/17	05/16/22	100.000	VARIABLE	1.9154	30.85	0.052527	0.052564	0.052669	0.052774	0.052880	18.92	18.99
Freddie Mac	3134GBNR9	05/24/17	05/24/22	100.000	VARIABLE	1.8958	30.13	0.052024	0.052056	0.052155	0.052254	0.052355	18.74	18.80
Federal Home Loan Mortga	3134GBP22	10/11/17	10/11/22	100.000	VARIABLE	1.8895	4.56	0.010172	0.010202	0.010249	0.010347	0.010444	3.67	3.72
Freddie Mac	3134GBQD7	05/24/17	05/24/22	100.000	VARIABLE	1.9445	30.87	0.053205	0.053317	0.053431	0.053545	0.053661	19.18	19.26
Federal Home Loan Mortga	3134GSDR3	02/27/18	08/27/21*	100.000	VARIABLE	2.0623	0.31						0.00*	
Federal Home Loan Mortga	3134GSJM8	04/26/18	04/26/23*	100.000	VARIABLE	2.6776	4.50	0.017922	0.017789				3.66*	
Federal Home Loan Mortga	3134GSJU0	04/26/18	04/26/23*	100.000	VARIABLE	2.6456	4.27	0.016959	0.016862				4.99*	
Federal Home Loan Mortga	3134GSJV8	04/26/18	04/26/23*	100.000	VARIABLE	2.6456	4.27	0.016959	0.016862				4.99*	
Federal Home Loan Mortga	3134GSJW6	05/01/18	05/01/23*	100.000	VARIABLE	2.6152	3.97	0.016044	0.015936				4.79*	
Federal Home Loan Mortga	3134GSKQ7	04/26/18	04/26/23*	100.000	VARIABLE	2.7684	4.38	0.017232	0.017131				5.07*	
Federal Home Loan Mortga	3134GSIQ6	05/23/18	05/23/23*	100.000	VARIABLE	2.7881	4.02	0.017668	0.017542				4.09*	
Federal Home Loan Mortga	3134GSMC6	05/23/18	05/23/23*	100.000	VARIABLE	2.8141	4.78	0.021045	0.020900				4.87*	
Federal National	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	306.54	0.080309	0.082802	0.085372	0.088022	0.090755	29.89	31.77
Federal National	3136F3IA2	04/04/03	10/03/33	20.285	0.000	5.2999	259.35	0.067174	0.068954	0.070782	0.072657	0.074583	24.82	26.15
Federal National	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.066032	0.067619	0.069244	0.070907	0.072611	24.11	25.28
Federal National	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	233.49	0.064241	0.066030	0.067869	0.069760	0.071703	23.51	24.83
Federal National	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	267.05	0.078678	0.080769	0.082916	0.085120	0.087383	28.90	30.45
Fannie Mae	3136G1ZJ1	03/21/14	01/26/19**	97.874	0.000	N/A		0.000000					0.00**	
Forney Independent SD, T	3464242U7	02/18/14	08/15/39	16.888	0.000	7.1001	68.36	0.045567	0.047184	0.048859	0.050594	0.052390	17.14	18.38
Forney Independent SD, T	3464242V5	02/18/14	08/15/40	15.550	0.000	7.1501	63.45	0.042343	0.043857	0.045425	0.047049	0.048731	15.94	17.09
Forney Independent SD, T	3464242W3	02/18/14	08/15/41	14.304	0.000	7.2001	58.84	0.039308	0.040723	0.042189	0.043708	0.045281	14.80	15.88
Forney Independent SD, T	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501	54.51	0.036453	0.037774	0.039144	0.040563	0.042033	13.73	14.74
Forney Independent SD, T	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	50.45	0.033771	0.035004	0.036281	0.037606	0.038978	12.72	13.67
Forney Independent SD, T	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	46.64	0.031255	0.032404	0.033595	0.034829	0.036109	11.78	12.66
Forney Independent SD, T	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	43.08	0.028898	0.029967	0.031076	0.032226	0.033418	10.89	11.71
Forney Independent SD, T	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	39.44	0.026510	0.027504	0.028535	0.029606	0.030716	10.00	10.76
Forney Independent SD, T	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6001	36.03	0.024269	0.025192	0.026149	0.027143	0.028174	9.16	9.87
Forney Independent SD, T	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	32.85	0.022171	0.023024	0.023911	0.024831	0.025787	8.37	9.03
Forney Independent SD, T	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8003	29.88	0.020212	0.021000	0.021819	0.022670	0.023554	7.64	8.24
Forney Independent SD, T	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8503	27.40	0.018555	0.019283	0.020040	0.020827	0.021644	7.01	7.57
Forney Independent SD, T	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	25.11	0.017017	0.017689	0.018388	0.019114	0.019869	6.43	6.95
Forney Independent SD, T	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9503	22.98	0.015591	0.016211	0.016855	0.017525	0.018222	5.90	6.37
Forney Independent SD, T	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	21.01	0.014269	0.014840	0.015434	0.016051	0.016693	5.40	5.84
Forney Independent SD, T	346424X90	08/27/13	08/15/38	17.946	0.000	7.0000	79.79	0.049111	0.050830	0.052609	0.054451	0.056356	18.47	19.78
Forney Independent SD, T	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	74.18	0.045708	0.047319	0.048987	0.050713	0.052501	17.19	18.42
Forney Independent SD, T	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0501	69.21	0.042647	0.044151	0.045707	0.047318	0.048986	16.04	17.19
Forney Independent SD, T	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	64.25	0.039633	0.041040	0.042496	0.044005	0.045567	14.91	15.99

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** These calculations may be revised.

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								2019 1st Period	2019 2nd Period	2019 3rd Period	2020 1st Period	2020 2nd Period	2020 3rd Period	2019
Forney Independent SD, T	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1001	59.92	0.036961	0.038274	0.039632	0.041039	0.042496	13.91	14.91
Forney Independent SD, T	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	55.88	0.034471	0.035694	0.036961	0.038274	0.039632	12.97	13.91
Franklin CNTYS, IL	352415EJ8	09/30/16	12/01/19	102.706	3.750	2.8512	65.49	0.079897	0.079551				26.30	
Franklin CNTYS, IL	352415EK5	09/30/16	12/01/20	104.461	4.250	3.1014	72.34	0.088054	0.087589	0.087116	0.086636		31.59	28.66
Franklin CNTYS, IL	352415EL3	09/30/16	12/01/21	106.144	4.500	3.2012	75.82	0.092200	0.091675	0.091142	0.090600	0.090049	33.07	32.68
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2256		0.145747	0.145455				48.04	
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261		0.151357	0.151206	0.151050	0.150890		54.45	49.82
FULTON MC DONOUGH & SCHU	360406BT8	09/19/17	12/01/19	100.000	2.500	2.4872	32.20	0.069098	0.069093				22.80	
GCI LIBERTY INC	36164VAA5	06/18/18	09/30/46	100.000	1.750	6.9511	37.52	0.195931	0.201052	0.206350	0.211832	0.217505	72.41	76.29
GS Finance Corp.	362273AG9	12/17/15	06/19/23	100.000	0.000	2.9199		0.088490	0.089782	0.091093	0.092423	0.093772	32.12	33.07
GS Finance Corp.	362273BK9	07/06/17	07/08/24	100.000	0.250	2.8998	43.61	0.082610	0.083707	0.084820	0.085949	0.087094	30.32	31.13
GS Finance Corp.	36253M679	09/14/17	09/16/21	100.000	0.000	2.2324	29.23	0.063412	0.064119	0.064835	0.065559	0.066291	23.11	23.62
GS Finance Corp.	36253M687	09/14/17	09/15/22	100.000	0.000	2.3683	31.03	0.067357	0.068154	0.068961	0.069778	0.070604	24.56	25.15
GS Finance Corp.	36253M695	09/14/17	09/14/23	100.000	0.000	2.6628	34.93	0.075948	0.076959	0.077984	0.079022	0.080074	27.74	28.48
GS Finance Corp.	36253M703	09/14/17	09/15/22	100.000	0.000	2.3683	31.03	0.067357	0.068154	0.068961	0.069778	0.070604	24.56	25.15
GS Finance Corp.	36253M711	09/14/17	09/14/23	100.000	0.000	2.6628	34.93	0.075948	0.076959	0.077984	0.079022	0.080074	27.74	28.48
GS Finance Corp.	36254F582	02/05/18	02/05/25	100.000	0.000	3.4781	31.74	0.098295	0.100004	0.101743	0.103513	0.105313	36.20	37.47
GS FINANCE CORP	36254G804	06/07/18	12/09/19*	100.000	VARIES	2.3245	13.17	0.064000	0.063389				15.61*	
GS Fin Corp Medium Term	36255H2A5	06/22/18	06/23/25	100.000	0.500	4.0576	21.32	0.114728	0.116774	0.118862	0.120991	0.123164	41.70	43.21
GS Finance Corp.	36255U232	08/03/18	08/05/25	100.000	0.000	4.0135	16.50	0.111512	0.113750	0.116033	0.118361	0.120736	41.21	42.88
GS Finance Corp.	36256M502	11/15/18	07/28/22	100.000	0.000	3.7853	4.84	0.105146	0.105953	0.107958	0.110001	0.112083	38.43	39.86
GS Finance Corp.	36256M569	11/15/18	11/14/23	100.000	0.000	3.9688	5.07	0.110245	0.112420	0.114651	0.116926	0.119246	40.29	41.90
GS Finance Corp.	36256M858	02/05/19	02/05/24	100.000	0.000	3.5778		0.099383	0.101161	0.102971	0.104813		32.66	37.28
GS Finance Corp.	36257D436	05/01/19	09/20/23	100.000	0.000	3.1913			0.088648	0.089740	0.091172	0.092627	21.39	32.86
GS Finance Corp.	36257D808	07/03/19	01/03/24	100.000	0.000	2.6546				0.073739	0.074718	0.075710	13.13	27.07
GS Finance Corp.	36257W178	08/05/19	08/05/24	100.000	0.000	2.7442				0.076228	0.077274	0.078334	11.13	27.94
GDB DEBT RECOVERY AUTH O	36829QAA3	11/29/18	08/20/40	70.440	7.500	3.1900	2.06	0.062418	0.060793	0.057006	0.056450	0.053257	21.76	20.26
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.779827	0.820758	0.864248	0.910810	0.960283	291.99	323.93
Genworth Holdings Inc	372491AF7	10/03/18	08/15/23	86.900	4.900	8.2191	5.48	0.062288	0.064165	0.066802	0.069547	0.072405	23.38	25.30
Genworth Holdings Inc	372491AG5	10/03/18	02/15/24	85.790	4.800	8.1180	5.29	0.060122	0.061912	0.064425	0.067040	0.069761	22.55	24.39
Goldman Sachs Group, Inc	38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427		0.117221	0.117455	0.117694	0.118263	0.118845	42.27	42.54
Goldman Sachs Group, Inc	38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000		0.107579	0.109301				36.13	
Goldman Sachs Group, Inc	38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948		0.103946	0.104150	0.104358	0.104817	0.105286	37.47	37.69
Goldman Sachs Group, Inc	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.8000		0.090643	0.091912	0.093199			33.32	0.09
Goldman Sachs Group, Inc	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.107035	0.108763	0.110520			39.36	3.54
Goldman Sachs Group, Inc	38141GMD3	01/23/13	01/23/28	100.000	VARIES	4.3421		0.107150	0.107364	0.107584	0.107808	0.108406	38.68	38.90
Goldman Sachs Group, Inc	38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924		0.106272	0.106523	0.106779	0.107041	0.107620	38.37	38.61
Goldman Sachs Group, Inc	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.096953	0.098392	0.099852			35.51	6.09
Goldman Sachs Group, Inc	38141GPC2	02/28/13	02/29/28	100.000	VARIES	4.2915		0.103529	0.101928	0.103138	0.102108	0.104383	37.45	37.71
Goldman Sachs Group, Inc	38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925		0.102484	0.102613	0.102745	0.102880	0.103449	36.95	37.09
Goldman Sachs Group, Inc	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1234		0.102911	0.104518	0.106150			37.63	9.45
Goldman Sachs Group, Inc	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6902		0.116661	0.116611	0.117040	0.117479	0.117928	42.03	42.30

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Goldman Sachs Group, Inc	38141GQW7	03/27/13	03/27/28	100.000	VARIABLES	4.6888		0.116501	0.116477	0.116920	0.117373	0.117837	41.98	42.26
Goldman Sachs Group, Inc	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8401		0.092128	0.093436	0.094763			33.56	11.28
Goldman Sachs Group, Inc	38141GSM7	04/30/13	04/30/28	100.000	VARIABLES	4.3925		0.110369	0.110570	0.110776	0.110986	0.111480	39.79	39.96
Goldman Sachs Group, Inc	38141GSQ8	04/30/13	04/30/20	100.000	VARIABLES	1.6755		0.004060	0.004094	0.004129			1.47	0.49
Goldman Sachs Group, Inc	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.114517	0.116475	0.118467	0.120493	0.122553	41.69	43.13
Goldman Sachs Group, Inc	38141GTV6	05/21/13	05/21/20	100.000	VARIABLES	2.7012		0.076402	0.076030	0.075535			27.40	10.57
Goldman Sachs Group, Inc	38141GTW4	05/30/13	05/30/28	100.000	VARIABLES	4.3920		0.109498	0.109758	0.110023	0.110295	0.110839	39.48	39.68
Goldman Sachs Group, Inc	38141GTZ7	05/23/13	05/23/28	100.000	VARIABLES	4.4916		0.111196	0.111481	0.111774	0.112072	0.112668	40.10	40.33
Goldman Sachs Group, Inc	38141GUF9	06/06/13	06/06/28	100.000	VARIABLES	4.4921		0.112233	0.112529	0.112832	0.113141	0.113702	40.47	40.70
Goldman Sachs Group, Inc	38141GWH3	05/31/17	05/31/27	100.000	4.250	3.6188	6.98	0.011609	0.011275	0.010934	0.010587	0.010778	4.10	3.87
Goldman Sachs Group, Inc	38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.072514					2.18	
Goldman Sachs Bank USA	38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001		0.070066					4.06	
Goldman Sachs Group, Inc	38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.071437					6.43	
Goldman Sachs Group, Inc	38143APY5	04/30/12	04/30/19	100.000	0.000	2.2499		0.071879					8.55	
Goldman Sachs Group, Inc	38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497		0.071480					10.72	
Goldman Sachs Group, Inc	38143AUA1	06/29/12	07/01/19	100.000	0.000	2.1501		0.068262					12.36	
Goldman Sachs Group, Inc	38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1500		0.066422	0.068248				14.35	
Goldman Sachs Group, Inc	38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004		0.065784	0.065391				16.04	
Goldman Sachs Bank USA	38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0895	139.93	0.063937	0.064539				15.52	
Goldman Sachs Group, Inc	38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0102		0.100025	0.101531				30.28	
Goldman Sachs Group, Inc	38143ULN9	08/06/10	08/06/20	100.000	VARIABLES	2.8170		0.021670	0.021976	0.022285	0.022599		7.95	4.85
Goldman Sachs Group, Inc	38143ULV1	08/26/10	08/26/20	100.000	VARIABLES	2.6793		0.023792	0.024110	0.024433	0.024761		8.70	5.80
Goldman Sachs Group, Inc	38143UMA6	08/20/10	08/20/20	100.000	VARIABLES	2.6781		0.014910	0.015110	0.015312	0.015517		5.46	3.54
Goldman Sachs Group, Inc	38143UMH1	09/08/10	09/08/20	100.000	VARIABLES	2.6543		0.025253	0.025588	0.025928	0.026272		9.23	6.47
Goldman Sachs Group, Inc	38143UMJ7	09/10/10	09/10/20	100.000	VARIABLES	2.6625		0.016191	0.016407	0.016625	0.016847		5.92	4.18
Goldman Sachs Group, Inc	38143UMU2	09/21/10	09/21/20	100.000	VARIABLES	2.7709		0.021739	0.022040	0.022345	0.022655		7.94	5.87
Goldman Sachs Group, Inc	38143UNT4	10/29/10	10/29/20	100.000	VARIABLES	2.0302		0.019797	0.019998	0.020201	0.020406		7.19	6.06
Goldman Sachs Group, Inc	38143UNU1	10/29/10	10/29/20	100.000	VARIABLES	2.3764		0.024860	0.025156	0.025455	0.025757		9.04	7.64
Goldman Sachs Group, Inc	38143UQP9	12/22/10	12/22/20	100.000	VARIABLES	2.3885		0.024808	0.025105	0.025404	0.025708		8.99	8.97
Goldman Sachs Group, Inc	38143USM4	03/18/11	03/18/21	100.000	VARIABLES	5.2914		0.150236	0.149691	0.149031	0.148353	0.147677	53.86	53.39
Goldman Sachs Group, Inc	38143UTN1	04/13/11	04/13/21	100.000	VARIABLES	5.2208		0.147126	0.146712	0.146306	0.145890	0.145462	52.83	52.53
Goldman Sachs Group, Inc	38143UUA7	04/29/11	04/29/21	100.000	VARIABLES	2.1672		0.016930	0.017114	0.017299	0.017487	0.017676	6.15	6.28
Goldman Sachs Group, Inc	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.203136	0.208346	0.213690	0.219171	0.224792	75.77	79.70
Goldman Sachs Group, Inc	38143UVG3	06/07/11	06/07/21	100.000	VARIABLES	2.2754		0.017625	0.017826	0.018029	0.018234	0.018441	6.39	6.54
Goldman Sachs Group, Inc	381470JN4	08/30/13	09/02/20	100.000	0.000	3.8498		0.129428	0.131919	0.134459	0.137047		47.64	32.87
Goldman Sachs Group, Inc	38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0002		0.095313	0.096743	0.098194	0.099667	0.101162	34.74	35.79
Goldman Sachs Group, Inc	38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.100001	0.101566	0.103156	0.104770	0.106410	36.47	37.62
Goldman Sachs Group, Inc	38147Q2H8	04/14/14	04/14/29	100.000	VARIABLES	4.5255		0.110442	0.110646	0.110855	0.111069	0.111562	39.83	40.00
Goldman Sachs Group, Inc	38147Q2Z8	04/21/14	04/21/29	100.000	VARIABLES	4.5486		0.117575	0.117635	0.117696	0.117759	0.118005	42.35	42.40
Goldman Sachs Group, Inc	38147Q4M5	05/30/14	12/02/21	100.000	0.000	3.0000		0.095298	0.096728	0.098179	0.099651	0.101146	34.65	35.70
Goldman Sachs Group, Inc	38147Q5E2	12/13/13	12/13/28	100.000	VARIABLES	4.9491		0.116947	0.116981	0.117016	0.117649	0.118299	42.11	42.26
Goldman Sachs Group, Inc	38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499		0.078897	0.079903	0.080922	0.081954		28.83	19.69

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Goldman Sachs Group, Inc	38147Q5M4	05/21/14	05/21/29	100.000	VARIES	4.4103		0.110925	0.111142	0.111364	0.111590	0.112034	39.99	40.16
Goldman Sachs Group, Inc	38147Q6M3	05/28/14	05/28/19	100.000	0.000	2.3798		0.073533					10.81	
Goldman Sachs Group, Inc	38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0001		0.095286	0.096715	0.098166	0.099638	0.101133	34.56	35.61
Goldman Sachs Group, Inc	38147QA89	06/26/14	06/26/29	100.000	VARIES	4.3665		0.111923	0.112058	0.112195	0.112335	0.112677	40.32	40.42
Goldman Sachs Group, Inc	38147QAK2	01/10/14	01/10/29	100.000	VARIES	4.9699		0.118268	0.118284	0.118300	0.118316	0.118877	42.58	42.69
Goldman Sachs Group, Inc	38147QAS5	06/28/13	12/31/20	100.000	0.000	3.9899		0.137761	0.140509	0.143312	0.146171		50.09	51.96
Goldman Sachs Group, Inc	38147QB39	06/18/14	06/17/21	100.000	0.000	3.2500		0.104362	0.106058	0.107781	0.109533	0.111313	37.92	39.17
Goldman Sachs Group, Inc	38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2502		0.104408	0.106105	0.107829	0.109581	0.111362	38.40	39.66
Goldman Sachs Group, Inc	38147QBC9	06/30/14	06/30/29	100.000	VARIES	4.3157		0.109545	0.109705	0.109869	0.110036	0.110406	39.47	39.58
Goldman Sachs Group, Inc	38147QC20	10/25/13	10/25/28	100.000	VARIES	4.8590		0.119857	0.120000	0.120147	0.120672	0.121209	43.19	43.42
Goldman Sachs Group, Inc	38147QC46	07/31/14	08/03/21	100.000	0.000	3.1497		0.099168	0.100729	0.102316	0.103927	0.105564	36.45	37.60
Goldman Sachs Group, Inc	38147QCN4	06/19/13	06/19/28	100.000	VARIES	4.6926		0.118694	0.118953	0.119217	0.119488	0.119993	42.78	42.98
Goldman Sachs Group, Inc	38147QDF0	01/23/14	01/23/29	100.000	VARIES	4.9794		0.123153	0.123567	0.123990	0.124425	0.125244	44.54	44.91
Goldman Sachs Group, Inc	38147QDL7	08/18/14	08/18/29	100.000	VARIES	4.3047		0.108459	0.108585	0.108714	0.108845	0.108979	39.10	39.20
Goldman Sachs Group, Inc	38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.093894	0.095302	0.096732	0.098183	0.099656	34.40	35.44
Goldman Sachs Group, Inc	38147QES1	07/31/13	08/03/20	100.000	0.000	3.9198		0.132249	0.134841	0.137483	0.140178		48.85	29.63
Goldman Sachs Group, Inc	38147QEX0	01/24/14	01/24/29	100.000	VARIES	4.8384		0.115411	0.115476	0.115542	0.115611	0.116175	41.58	41.71
Goldman Sachs Group, Inc	38147QFG6	09/15/14	09/15/29	100.000	VARIES	4.2975		0.111139	0.111211	0.111285	0.111360	0.111436	40.04	40.09
Goldman Sachs Group, Inc	38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0002		0.093880	0.095289	0.096718	0.098169	0.099641	34.31	35.35
Goldman Sachs Group, Inc	38147QGA8	07/22/13	07/22/28	100.000	VARIES	4.9007		0.123017	0.123355	0.123702	0.124056	0.124420	44.46	44.71
Goldman Sachs Group, Inc	38147QGP5	02/05/14	02/05/29	100.000	VARIES	4.7103		0.116833	0.117061	0.117295	0.117534	0.118083	42.17	42.38
Goldman Sachs Group, Inc	38147QGV2	09/23/14	12/19/19	100.000	0.000	2.8659		0.089816	0.091103				31.49	
Goldman Sachs Group, Inc	38147QH58	10/10/14	02/10/22	100.000	0.000	3.4944		0.110855	0.112792	0.114763	0.116768	0.118808	40.81	42.25
Goldman Sachs Group, Inc	38147QH74	10/10/14	02/10/22	100.000	0.000	3.4944		0.110855	0.112792	0.114763	0.116768	0.118808	40.81	42.25
Goldman Sachs Group, Inc	38147QH82	10/08/14	02/06/20	100.000	0.000	2.7916		0.086226	0.087430	0.088650			31.61	3.10
Goldman Sachs Group, Inc	38147QHL3	09/30/14	09/30/29	100.000	VARIES	4.2677		0.111127	0.111236	0.111348	0.111463	0.111580	40.05	40.13
Goldman Sachs Group, Inc	38147QHS8	08/02/13	08/02/28	100.000	VARIES	4.8903		0.122591	0.122971	0.123361	0.123760	0.124169	44.32	44.60
Goldman Sachs Group, Inc	38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0001		0.095309	0.096739	0.098190	0.099663	0.101158	34.91	35.96
Goldman Sachs Group, Inc	38147QHJ3	10/30/14	11/01/21	100.000	2.000	3.0152	128.15	0.087350	0.087830	0.088316	0.088810	0.089312	31.59	31.94
Goldman Sachs Group, Inc	38147QHX7	02/28/14	08/31/21	100.000	0.000	3.1500		0.100157	0.100076	0.102769	0.103253	0.106618	36.86	38.18
Goldman Sachs Group, Inc	38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0012		0.093924	0.095333	0.096764	0.098216	0.099690	34.24	35.27
Goldman Sachs Group, Inc	38147QJ1	10/16/14	10/16/29	100.000	VARIES	3.7998		0.097142	0.097225	0.097310	0.097397	0.097485	35.00	35.06
Goldman Sachs Group, Inc	38147QK21	11/13/13	11/13/28	100.000	VARIES	4.9004		0.120359	0.120568	0.120782	0.121381	0.121995	43.39	43.65
Goldman Sachs Group, Inc	38147QLJ3	08/15/13	08/15/28	100.000	VARIES	4.8879		0.118591	0.118818	0.119051	0.119290	0.119535	42.80	42.97
Goldman Sachs Group, Inc	38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1503		0.099154	0.100716	0.102302	0.103914	0.105551	36.08	37.23
Goldman Sachs Group, Inc	38147QLX2	02/19/14	02/19/21*	100.000	0.000	3.4636		0.112290					5.50*	
Goldman Sachs Group, Inc	38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.096740	0.098192	0.099665	0.101160		35.18	33.16
Goldman Sachs Group, Inc	38147QM78	11/21/14	11/21/29	100.000	VARIES	3.9468		0.101245	0.101418	0.101594	0.101774	0.101958	36.49	36.62
Goldman Sachs Group, Inc	38147QMB9	02/24/14	02/24/29	100.000	VARIES	4.6770		0.113509	0.113569	0.113630	0.113692	0.114173	40.89	40.99
Goldman Sachs Group, Inc	38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1499		0.099148	0.100710	0.102296	0.103907	0.105543	36.08	37.23
Goldman Sachs Group, Inc	38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.134228	0.136893	0.139610	0.142381		49.55	31.35
Goldman Sachs Group, Inc	38147QMF0	02/13/14	02/16/21	100.000	0.000	3.4814		0.112989	0.114956	0.116957	0.118993	0.121064	41.57	43.03

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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Goldman Sachs Group, Inc	38147QMJ2	08/15/13	08/15/28	100.000	VARIABLES	4.8904		0.122250	0.122492	0.122740	0.122995	0.123256	44.12	44.30
Goldman Sachs Group, Inc	38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9500		0.092121	0.093479	0.094858	0.096257	0.097677	33.41	34.41
Goldman Sachs Group, Inc	38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9499		0.092117	0.093475	0.094854	0.096253	0.097673	33.41	34.41
Goldman Sachs Group, Inc	38147QNZ5	11/28/14	11/29/19	100.000	1.000	2.5062	105.40	0.074005	0.074584				24.38	
Goldman Sachs Group, Inc	38147QPNO	08/30/13	08/30/23	100.000	VARIABLES	4.5507		0.127211	0.126347	0.126174	0.125984	0.126480	46.15	46.18
Goldman Sachs Group, Inc	38147QQZ5	11/13/13	11/13/23	100.000	VARIABLES	4.2199		0.108591	0.109152	0.109725	0.110559	0.111412	39.25	39.73
Goldman Sachs Group, Inc	38147QQJ8	09/05/13	09/05/28	100.000	VARIABLES	5.0554		0.121484	0.121838	0.122201	0.122573	0.122955	43.88	44.15
Goldman Sachs Group, Inc	38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.074769	0.075693	0.076628	0.077574	0.078532	27.36	28.04
Goldman Sachs Group, Inc	38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5001		0.075761	0.076708	0.077667	0.078638	0.079621	27.73	28.43
Goldman Sachs Group, Inc	38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.074762	0.075685	0.076619	0.077566	0.078523	27.36	28.04
Goldman Sachs Group, Inc	38147QRT5	03/12/14	03/12/29	100.000	VARIABLES	4.6444		0.122055	0.122057	0.122059	0.122061	0.122202	43.94	43.96
Goldman Sachs Group, Inc	38147QS31	01/30/15	01/30/30	100.000	VARIABLES	3.6879		0.098249	0.098455	0.098664	0.098878	0.099069	35.47	35.62
Goldman Sachs Group, Inc	38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6700		0.122286	0.124530	0.126816	0.129143		44.83	34.66
Goldman Sachs Group, Inc	38147QST4	03/19/14	03/19/29	100.000	VARIABLES	4.6202		0.115032	0.115260	0.115492	0.115731	0.116266	41.50	41.70
Goldman Sachs Group, Inc	38147QT89	02/27/15	02/28/23	100.000	0.000	2.9999		0.091980	0.091838	0.094239	0.094613	0.097624	33.82	34.98
Goldman Sachs Group, Inc	38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.091996	0.091854	0.094256	0.094630	0.097642	33.83	34.98
Goldman Sachs Group, Inc	38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1501		0.100717	0.102304	0.103915	0.105552	0.107214	36.83	38.00
Goldman Sachs Group, Inc	38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9998		0.095283	0.096712	0.098162	0.099635	0.101129	34.82	35.87
Goldman Sachs Group, Inc	38147QTV8	02/27/15	08/29/22	100.000	0.000	3.0000		0.090977	0.092849	0.093217	0.095655	0.096559	33.83	34.98
Goldman Sachs Group, Inc	38147QTX4	03/21/14	03/21/29	100.000	VARIABLES	4.6241		0.112203	0.112539	0.112884	0.113236	0.113897	40.52	40.80
Goldman Sachs Group, Inc	38147QUR5	02/27/15	02/27/30	100.000	VARIABLES	3.6524		0.096649	0.096861	0.097077	0.097297	0.097487	34.88	35.04
Goldman Sachs Group, Inc	38147QUW4	09/20/13	09/20/28	100.000	VARIABLES	5.0884		0.125456	0.125666	0.125882	0.126103	0.126330	45.25	45.40
Goldman Sachs Group, Inc	38147QV45	02/27/15	02/27/30	100.000	VARIABLES	3.4811		0.090867	0.090950	0.091033	0.091118	0.091255	32.75	32.81
Goldman Sachs Group, Inc	38147QV78	03/30/15	03/30/23	100.000	0.000	2.8001		0.085731	0.086932	0.088149	0.089383	0.090634	31.30	32.18
Goldman Sachs Group, Inc	38147QV86	02/27/15	02/28/25	100.000	0.000	2.9501		0.090299	0.090137	0.092471	0.092815	0.095745	33.20	34.31
Goldman Sachs Group, Inc	38147QV94	03/27/15	03/27/23	100.000	0.000	3.1002		0.095905	0.097392	0.098902	0.100435	0.101991	35.08	36.17
Goldman Sachs Group, Inc	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000		0.096713	0.098163				25.99	
Goldman Sachs Group, Inc	38147QVM5	03/31/15	09/29/22	100.000	0.000	2.8501		0.087406	0.088652	0.089915	0.091196	0.092496	31.92	32.84
Goldman Sachs Group, Inc	38147QVU7	03/12/15	03/12/21	100.000	0.000	2.7499		0.084048	0.085203	0.086375	0.087562	0.088766	30.72	31.57
Goldman Sachs Group, Inc	38147QW77	03/31/15	04/01/21	100.000	0.000	2.1498		0.064361	0.065052	0.065752	0.066458	0.067173	23.42	23.93
Goldman Sachs Group, Inc	38147QWX0	03/31/14	03/31/29	100.000	VARIABLES	4.5514		0.115330	0.115593	0.115863	0.116139	0.116609	41.61	41.83
Goldman Sachs Group, Inc	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3503		0.109304	0.109323	0.112376	0.113016		40.08	34.62
Goldman Sachs Group, Inc	38147QXD3	04/24/15	04/24/23	100.000	0.000	3.0000		0.092489	0.093876	0.095284	0.096713	0.098164	33.73	34.75
Goldman Sachs Group, Inc	38147QXF8	03/31/14	03/31/29	100.000	VARIABLES	4.5507		0.111365	0.111549	0.111738	0.111931	0.112413	40.16	40.32
Goldman Sachs Group, Inc	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7499		0.086982	0.088178	0.089391			31.53	16.00
Goldman Sachs Group, Inc	38147QXQ4	03/27/15	09/27/22	100.000	0.000	2.9999		0.092483	0.093870	0.095278	0.096707	0.098157	33.81	34.83
Goldman Sachs Group, Inc	38147QXX9	03/31/15	03/31/25	100.000	VARIABLES	3.3914		0.094035	0.094185	0.094278	0.094374	0.094422	33.90	33.97
Goldman Sachs Group, Inc	38147QXY7	04/30/15	05/02/23	100.000	0.000	2.5999		0.079064	0.080092	0.081133	0.082187	0.083256	28.77	29.52
Goldman Sachs Group, Inc	38147QY34	04/30/15	11/02/22	100.000	0.000	3.0000		0.092502	0.093890	0.095298	0.096728	0.098179	33.72	34.73
Goldman Sachs Group, Inc	38147QY59	04/03/15	04/03/20	100.000	VARIABLES	2.4873		0.069470	0.069380	0.069237			24.97	6.37
Goldman Sachs Group, Inc	38147QYN0	10/17/13	10/17/23	100.000	VARIABLES	3.9815		0.112524	0.112434	0.112342	0.112175	0.112005	40.48	40.39
Goldman Sachs Group, Inc	38147QYV2	05/08/15	05/08/23	100.000	0.000	2.9999		0.092485	0.093872	0.095281	0.096710	0.098160	33.69	34.71

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
Goldman Sachs Group, Inc	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1012		0.100473	0.102031	0.103613	0.105220			36.45	37.49
Goldman Sachs Group, Inc	38147QZQ2	06/01/15	05/30/23	100.000	0.000	3.1502		0.097613	0.099150	0.100712	0.102298	0.103910		35.51	36.64
Goldman Sachs Group, Inc	38147QZR0	04/30/15	04/30/30	100.000	VARIES	3.7833		0.010027	0.009737	0.009713	0.009475	0.009815		3.59	3.52
Goldman Sachs Group, Inc	38148T2C2	05/29/15	06/01/23	100.000	0.000	3.2499		0.101077	0.102720	0.104389	0.106085	0.107809		36.78	37.99
Goldman Sachs Group, Inc	38148T2E8	05/07/15	05/07/25	100.000	VARIES	3.7599		0.015893	0.015948	0.015927	0.015905	0.015822		5.73	5.72
Goldman Sachs Group, Inc	38148T2H1	05/29/15	12/01/22	100.000	0.000	3.1002		0.095924	0.097411	0.098921	0.100455	0.102012		34.89	35.98
Goldman Sachs Group, Inc	38148T2V0	05/11/15	05/11/30*	100.000	VARIES	3.7443		0.097443	0.096949					21.49*	
Goldman Sachs Group, Inc	38148T3L1	05/29/15	05/30/25	100.000	0.000	3.5000		0.109785	0.111706	0.113661	0.115650	0.117674		39.99	41.40
Goldman Sachs Group, Inc	38148T3N7	06/10/15	06/10/25	100.000	VARIES	3.9250		0.013217	0.013376	0.013217	0.013332	0.013288	0.013242	4.79	4.79
Goldman Sachs Group, Inc	38148T3V9	06/30/15	06/29/23	100.000	0.000	3.3498		0.104514	0.106265	0.108044	0.109854	0.111694		37.95	39.23
Goldman Sachs Group, Inc	38148T3Z0	06/05/15	06/05/20	100.000	0.000	2.4000		0.072471	0.073341	0.074221				26.29	11.43
Goldman Sachs Group, Inc	38148T4E6	06/30/15	12/30/22	100.000	0.000	3.2498		0.101055	0.102697	0.104366	0.106061	0.107785		36.68	37.88
Goldman Sachs Group, Inc	38148T4F3	06/26/15	06/26/23	100.000	0.000	3.2500		0.101060	0.102703	0.104372	0.106068	0.107791		36.69	37.90
Goldman Sachs Group, Inc	38148T4Y2	06/15/15	06/15/25	100.000	VARIES	4.3491		0.117135	0.117408	0.117743	0.118086	0.118430		42.23	42.46
Goldman Sachs Group, Inc	38148T5T2	07/07/15	07/07/23	100.000	0.000	3.3501		0.102812	0.104534	0.106285	0.108065	0.109876		37.93	39.21
Goldman Sachs Group, Inc	38148T5U9	07/07/15	07/08/25	100.000	0.000	3.6499		0.113020	0.115082	0.117183	0.119321	0.121499		41.78	43.32
Goldman Sachs Group, Inc	38148T6B0	06/26/15	06/27/19	100.000	0.000	2.5500		0.077409						13.62	
Goldman Sachs Group, Inc	38148T6Q7	07/31/15	01/31/23	100.000	0.000	3.2500		0.099446	0.101062	0.102704	0.104373	0.106069		36.58	37.78
Goldman Sachs Group, Inc	38148T6S3	07/31/15	02/02/23	100.000	0.000	3.2489		0.099425	0.101040	0.102681	0.104349	0.106044		36.57	37.77
Goldman Sachs Group, Inc	38148T7B9	07/30/15	08/01/23	100.000	0.000	3.3498		0.102811	0.104533	0.106284	0.108064	0.109874		37.84	39.12
Goldman Sachs Group, Inc	38148T7C7	07/31/15	02/02/23	100.000	0.000	3.2489		0.099425	0.101040	0.102681	0.104349	0.106044		36.57	37.77
Goldman Sachs Group, Inc	38148TA58	07/31/15	07/31/20	100.000	0.000	2.5002		0.074824	0.075759	0.076706	0.077665			27.39	16.20
Goldman Sachs Group, Inc	38148TAE9	07/31/15	07/31/25	100.000	0.000	3.7000		0.114727	0.116850	0.119012	0.121213	0.123456		42.33	43.91
Goldman Sachs Group, Inc	38148TAG4	07/22/15	07/21/22	100.000	0.000	3.1500		0.096092	0.097606	0.099143	0.100704	0.102290		35.35	36.48
Goldman Sachs Group, Inc	38148TAK5	07/29/15	07/29/27	100.000	VARIES	3.9238		0.009927	0.010122	0.010321	0.010446	0.010573		3.67	3.78
Goldman Sachs Group, Inc	38148TAY5	08/04/15	08/04/21	100.000	0.000	2.8500		0.086181	0.087409	0.088655	0.089918	0.091200		31.61	32.52
Goldman Sachs Group, Inc	38148TB57	08/31/15	03/02/23	100.000	0.000	3.1988		0.097748	0.099312	0.100900	0.102514	0.104154		35.85	37.00
Goldman Sachs Group, Inc	38148TB65	08/31/15	08/29/25	100.000	0.000	3.5990		0.111253	0.113255	0.115293	0.117368	0.119480		40.90	42.39
Goldman Sachs Group, Inc	38148TB73	08/31/15	03/02/23	100.000	0.000	3.1988		0.097748	0.099312	0.100900	0.102514	0.104154		35.85	37.00
Goldman Sachs Group, Inc	38148TB81	08/28/15	08/30/23	100.000	0.000	3.3014		0.100077	0.101173	0.102843	0.104540	0.106850		37.07	38.45
Goldman Sachs Group, Inc	38148TBA6	08/28/15	02/28/23	100.000	0.000	3.1965		0.097140	0.097083	0.099719	0.100211	0.103501		35.76	37.05
Goldman Sachs Group, Inc	38148TBN8	08/26/15	08/26/25	100.000	VARIES	3.9131		0.008990	0.009102	0.009217	0.009242	0.009268		3.29	3.33
Goldman Sachs Group, Inc	38148TCH0	09/02/15	09/03/25	100.000	2.000	3.6202		0.105660	0.106566	0.107490	0.108430	0.109387		38.42	39.09
Goldman Sachs Group, Inc	38148TD63	09/25/15	09/25/23	100.000	0.000	3.2499		0.099441	0.101057	0.102699	0.104368	0.106064		36.40	37.60
Goldman Sachs Group, Inc	38148TD89	09/30/15	07/03/23	100.000	0.000	3.2490		0.098643	0.100245	0.101874	0.103529	0.105211		36.38	37.57
Goldman Sachs Group, Inc	38148TD97	09/30/15	09/28/23	100.000	0.000	3.2992		0.101079	0.102747	0.104442	0.106164	0.107916		37.00	38.23
Goldman Sachs Group, Inc	38148TDA4	09/30/15	09/30/25	100.000	0.000	3.6001		0.111301	0.113304	0.115344	0.117420	0.119534		40.80	42.28
Goldman Sachs Group, Inc	38148TDB2	09/29/15	09/28/23	100.000	0.000	3.3000		0.101116	0.102784	0.104480	0.106204	0.107956		37.01	38.25
Goldman Sachs Group, Inc	38148TDE6	09/08/15	09/07/22	100.000	0.000	3.1000		0.094427	0.095891	0.097377	0.098886	0.100419		34.59	35.67
Goldman Sachs Group, Inc	38148TEP0	09/30/15	09/30/25	100.000	VARIES	3.7872		0.010482	0.010622	0.010765	0.010808	0.010851		3.82	3.89
Goldman Sachs Group, Inc	38148TF46	09/24/15	09/24/22	100.000	VARIES	3.2799		0.099025	0.100421	0.101840	0.103282	0.104749		36.17	37.20
Goldman Sachs Group, Inc	38148TFK0	10/30/15	10/30/23	100.000	0.000	3.1502		0.096107	0.097621	0.099159	0.100720	0.102307		35.06	36.17

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Goldman Sachs Group, Inc	38148TFN4	10/30/15	11/01/23	100.000	0.000	3.1491		0.096079	0.097591	0.099128	0.100689	0.102274	35.04	36.16
Goldman Sachs Group, Inc	38148TFP9	10/30/15	10/30/25	100.000	0.000	3.4498		0.106184	0.108016	0.109879	0.111774	0.113702	38.78	40.13
Goldman Sachs Group, Inc	38148TFV6	10/29/15	10/31/23	100.000	0.000	3.1500		0.096119	0.097633	0.099171	0.100733	0.102319	35.06	36.17
Goldman Sachs Group, Inc	38148TGL7	10/30/15	10/30/25	100.000	VARIES	3.6654		0.008350	0.008503	0.008659	0.008732	0.008806	3.05	3.14
Goldman Sachs Group, Inc	38148TGM5	10/22/15	10/22/27	100.000	VARIES	3.9047		0.012478	0.012722	0.012970	0.013223	0.013481	4.57	4.75
Goldman Sachs Group, Inc	38148TGT0	11/30/15	11/28/25	100.000	0.000	3.4490		0.106136	0.107967	0.109828	0.111722	0.113649	38.66	40.01
Goldman Sachs Group, Inc	38148TGX1	11/10/15	11/10/26	100.000	VARIES	3.8760		0.010475	0.010678	0.010885	0.011011	0.011139	3.83	3.95
Goldman Sachs Group, Inc	38148TGZ6	11/27/15	11/29/23	100.000	0.000	3.1499		0.096116	0.097630	0.099167	0.100729	0.102316	34.97	36.08
Goldman Sachs Group, Inc	38148TH44	11/30/15	11/28/23	100.000	0.000	3.1488		0.096045	0.097557	0.099093	0.100653	0.102238	34.95	36.06
Goldman Sachs Group, Inc	38148THG7	11/10/15	11/10/21	100.000	1.750	2.8620	91.27	0.082249	0.082730	0.083218	0.083714	0.084216	29.75	30.10
Goldman Sachs Group, Inc	38148THX0	11/18/15	11/18/25	100.000	VARIES	3.7095		0.007802	0.007947	0.008094	0.008158	0.008224	2.85	2.93
Goldman Sachs Group, Inc	38148TJ26	11/30/15	11/29/23	100.000	0.000	3.1489		0.096056	0.097569	0.099105	0.100665	0.102250	34.95	36.06
Goldman Sachs Group, Inc	38148TJ59	11/27/15	11/27/30*	100.000	VARIES	3.8941		0.102343	0.101926				24.12*	
Goldman Sachs Group, Inc	38148TJN0	12/31/15	07/03/24	100.000	0.000	3.2988		0.099472	0.101113	0.102781	0.104476	0.106200	36.69	37.91
Goldman Sachs Group, Inc	38148TJP5	12/31/15	01/02/26	100.000	0.000	3.4990		0.106021	0.107876	0.109763	0.111684	0.113638	39.17	40.55
Goldman Sachs Group, Inc	38148TJU4	12/29/15	12/29/23	100.000	0.000	3.0000		0.091122	0.092489	0.093876	0.095284	0.096713	33.06	34.05
Goldman Sachs Group, Inc	38148TJY6	12/28/15	12/26/23	100.000	0.000	3.2000		0.097753	0.099317	0.100906	0.102521	0.104161	35.49	36.63
Goldman Sachs Group, Inc	38148TLJ6	02/16/16	02/16/26	100.000	VARIES	3.7570	18.60	0.017619	0.017480	0.017809	0.018143	0.018362	6.34	6.55
Goldman Sachs Group, Inc	38148TNV7	09/29/16	09/29/26	100.000	VARIES	2.3290	3.51	0.004084	0.004132	0.004180	0.004229	0.004278	1.49	1.52
Goldman Sachs Group, Inc	38148TP94	11/18/16	11/18/26	100.000	VARIES	2.2302	6.05	0.007495	0.007579	0.007663	0.007749	0.007835	2.72	2.78
Goldman Sachs Group, Inc	38150A2F1	02/21/17	02/21/27	100.000	VARIES	3.8872	72.29	0.107792	0.107727	0.107856	0.107988	0.108122	38.80	38.89
Goldman Sachs Group, Inc	38150A2Z7	04/28/17	04/28/27	100.000	VARIES	3.6989	6.42	0.010358	0.010195	0.010029	0.009859	0.010041	3.68	3.58
Goldman Sachs Group, Inc	38150A3C7	05/19/17	05/19/27	100.000	VARIES	3.6688	6.22	0.010167	0.009881	0.009590	0.009293	0.009464	3.58	3.39
Goldman Sachs Group, Inc	38150A3E3	05/31/17	05/31/37	100.000	0.000	4.1400	67.18	0.122289	0.124820	0.127404	0.130041	0.132733	44.64	46.51
Goldman Sachs Group, Inc	38150A3S2	07/10/17	07/10/27	100.000	VARIES	3.6160	53.10	0.099548	0.099088	0.099101	0.099571	0.099896	35.68	35.90
Goldman Sachs Group, Inc	38150A3U7	08/02/17	08/02/27	100.000	VARIES	3.5643	50.29	0.098572	0.098349	0.098121	0.097890	0.097892	35.38	35.25
Goldman Sachs Group, Inc	38150A3Z6	08/15/17	08/15/24	100.000	VARIES	3.1510	43.39	0.087437	0.087648	0.087811	0.087937	0.088025	31.57	31.66
Goldman Sachs Group, Inc	38150A4K8	09/22/17	09/22/27	100.000	VARIES	3.5451	45.11	0.098023	0.097791	0.097555	0.097314	0.097070	35.20	35.03
Goldman Sachs Group, Inc	38150A4M4	10/06/17	10/06/27	100.000	VARIES	3.5757	43.95	0.097896	0.098207	0.098475	0.098712	0.098918	35.35	35.53
Goldman Sachs Group, Inc	38150A4P7	09/29/17	09/29/27	100.000	VARIES	3.6040	45.18	0.099710	0.099505	0.099296	0.099083	0.098866	35.82	35.67
Goldman Sachs Group, Inc	38150A4Q5	09/29/17	09/29/27	100.000	VARIES	3.6048	45.07	0.099076	0.098533	0.097980	0.098268	0.098530	35.47	35.38
Goldman Sachs Group, Inc	38150A5G6	12/01/17	12/01/27	100.000	VARIES	3.5339	38.26	0.097999	0.097914	0.097828	0.097741	0.097652	35.26	35.20
Goldman Sachs Group, Inc	38150A5K7	12/12/17	12/12/27	100.000	VARIES	2.7977	3.97	0.009711	0.009171	0.008623	0.008744	0.008866	3.38	3.13
Goldman Sachs Group, Inc	38150A5R2	01/31/18	01/31/28	100.000	VARIES	3.1064	3.38	0.009897	0.009331	0.008755	0.008170	0.008297	3.29	2.98
Goldman Sachs Group, Inc	38150A6K6	03/28/18	03/28/28	100.000	VARIES	3.3846	4.38	0.015695	0.015142	0.014581	0.014010	0.013429	5.45	5.04
Goldman Sachs Group, Inc	38150AAC9	06/13/18	06/13/28	100.000	VARIES	3.7824	4.17	0.019846	0.018487	0.017103	0.015693	0.015990	6.85	5.88
Goldman Sachs Group, Inc	38150AAG0	06/19/18	06/19/30	100.000	VARIES	3.7644	2.20	0.010639	0.009752	0.008848	0.007927	0.008076	3.65	3.01
Goldman Sachs Group, Inc	38150ABH7	09/26/18	09/26/28	100.000	VARIES	3.7555	0.94	0.009874	0.009256	0.008626	0.007985	0.007332	3.32	2.87
Goldman Sachs Group, Inc	38150ABW4	11/28/18	11/28/28	100.000	VARIES	3.7010	0.57	0.017250	0.016629	0.015996	0.015351	0.014695	6.06	5.60
Goldman Sachs Group, Inc	38150ABY0	12/11/18	12/11/28	100.000	VARIES	3.6601	0.22	0.010781	0.010121	0.009448	0.008763	0.008066	3.74	3.25
Goldman Sachs Group, Inc	38150AC52	01/30/19	01/30/26	100.000	VARIES	3.5868			0.017134	0.016455	0.015764	0.015060	5.57	5.59
Goodrich Petroleum Corp.	382410AR9	10/12/16	08/30/19*	74.590	0.000	24.6087	506.78	0.781384	0.872733				124.74*	

* Called in 2019; 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								-----	-----	-----	-----	-----	-----	-----	-----
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	-----	-----	
Goodrich Petroleum Corp.	382410AT5	10/12/16	08/30/19*	74.590	0.000	24.6243	506.49	0.772861	0.872761					124.25*	
Goodrich Petroleum Corp.	382410AU2	10/12/16	08/30/19*	74.590	0.000	24.6087	506.78	0.781384	0.872733					124.74*	
Great Plains Energy, Inc	391164AF7	03/22/12	06/15/22	103.480	VARIABLES	4.8564		0.135269	0.134285	0.134035	0.133779	0.134250		49.17	49.01
Greene & Scott CUNTS, IL	394290CE8	06/01/16	12/01/19	107.218	VARIABLES	N/A	57.19	0.059061	0.058447					19.38	
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIABLES	2.9942		0.084195	0.083688					27.69	
GS Finance Corp.	40054CAB0	12/31/15	01/03/23	100.000	0.000	2.7988		0.083359	0.084526	0.085709	0.086908	0.088124		30.64	31.50
GS Finance Corp.	40054CAD6	01/29/16	07/31/24	100.000	0.000	3.3498	102.07	0.101126	0.102820	0.104542	0.106293	0.108073		37.23	38.48
GS Finance Corp.	40054CAE4	01/29/16	01/29/26	100.000	0.000	3.6001	109.92	0.109333	0.111301	0.113304	0.115344	0.117420		40.32	41.78
GS Finance Corp.	40054CAF1	01/29/16	01/29/24	100.000	0.000	3.0501	92.51	0.091387	0.092781	0.094196	0.095632	0.097091		33.58	34.61
GS Finance Corp.	40054CAM6	01/28/16	07/28/23	100.000	0.000	2.9500	89.45	0.088168	0.089469	0.090789	0.092128	0.093487		32.38	33.34
GS Finance Corp.	40054CBT0	02/18/16	02/17/22	100.000	0.000	2.8500	84.61	0.084965	0.086176	0.087404	0.088649	0.089913		31.13	32.03
GS Finance Corp.	40054CBU7	02/26/16	02/28/23	100.000	0.000	2.7500	80.92	0.081353	0.081127	0.083146	0.083373	0.085920		29.87	30.81
GS Finance Corp.	40054CCB8	02/29/16	02/29/24	100.000	0.000	3.3000	97.44	0.098935	0.098927	0.101665	0.102219	0.105628		36.45	37.80
GS Finance Corp.	40054K2A3	02/29/16	02/27/26	100.000	0.000	3.6002	106.53	0.109303	0.111271	0.113274	0.115313	0.117388		40.20	41.66
GS Finance Corp.	40054K2B1	02/29/16	03/01/22	100.000	0.000	2.8998	85.22	0.086090	0.085914	0.088117	0.088423	0.091192		31.64	32.68
GS Finance Corp.	40054K2C9	02/29/16	08/29/19	100.000	0.000	2.2479	65.59	0.064948	0.066039					15.79	
GS Finance Corp.	40054K2H8	02/26/16	08/28/23	100.000	0.000	3.2000	94.63	0.096248	0.097788	0.099352	0.100942	0.102557		35.31	36.45
GS Finance Corp.	40054K7D2	04/29/16	05/01/23	100.000	0.000	2.8501	78.58	0.084989	0.086200	0.087428	0.088674	0.089938		30.96	31.85
GS Finance Corp.	40054K7G5	04/29/16	07/30/20	100.000	0.000	2.1997	60.23	0.064191	0.064897	0.065611	0.066332			23.45	13.84
GS Finance Corp.	40054K7H3	04/29/16	04/29/22	100.000	0.000	2.6000	71.49	0.077040	0.078041	0.079056	0.080083	0.081124		28.04	28.77
GS Finance Corp.	40054K7J9	04/29/16	05/01/24	100.000	0.000	3.0000	82.85	0.089790	0.091136	0.092503	0.093891	0.095299		32.73	33.72
GS Finance Corp.	40054K7K6	04/29/16	04/30/26	100.000	0.000	3.2999	91.43	0.099489	0.101130	0.102799	0.104495	0.106219		36.31	37.52
GS Finance Corp.	40054K7L4	04/28/16	04/30/24	100.000	0.000	3.0000	82.94	0.089790	0.091136	0.092503	0.093891	0.095299		32.73	33.72
GS Finance Corp.	40054KAB2	04/29/16	04/27/23	100.000	1.250	2.8316	77.00	0.081848	0.082516	0.083192	0.083878	0.084574		29.67	30.16
GS Finance Corp.	40054KAE6	04/28/16	01/28/22	100.000	0.000	2.5498	70.16	0.074986	0.075942	0.076910	0.077891	0.078884		27.46	28.17
GS Finance Corp.	40054KAG1	04/29/16	04/30/20	100.000	0.000	2.1495	58.81	0.062991	0.063668	0.064352				22.88	7.66
GS Finance Corp.	40054KB21	04/28/16	04/28/26	100.000	VARIABLES	3.2494	85.74	0.088136	0.088052	0.088153	0.088255	0.088497		31.71	31.78
GS Finance Corp.	40054KB62	05/31/16	05/31/23	100.000	0.000	2.8999	77.31	0.086565	0.087820	0.089093	0.090385	0.091695		31.47	32.39
GS Finance Corp.	40054KB70	05/31/16	05/28/21	100.000	0.000	2.4003	63.66	0.070764	0.071613	0.072473	0.073342	0.074223		25.68	26.30
GS Finance Corp.	40054KBA3	05/27/16	05/30/24	100.000	0.000	2.8998	77.57	0.086581	0.087836	0.089109	0.090401	0.091712		31.47	32.39
GS Finance Corp.	40054KBP0	05/27/16	05/30/23	100.000	0.000	2.8998	77.64	0.086102	0.085926	0.088130	0.088436	0.091205		31.46	32.41
GS Finance Corp.	40054KBQ8	05/31/16	12/01/20	100.000	0.000	2.3000	60.93	0.067651	0.068429	0.069216	0.070012			24.54	22.98
GS Finance Corp.	40054KBR6	05/31/16	08/30/22	100.000	0.000	N/A	71.95	0.077990	0.080354	0.080112	0.082087	0.082291		29.16	29.95
GS Finance Corp.	40054KBS4	05/31/16	05/31/24	100.000	0.000	3.0499	81.44	0.091381	0.092774	0.094189	0.095625	0.097083		33.23	34.26
GS Finance Corp.	40054KBT2	05/31/16	05/29/26	100.000	0.000	3.2989	88.32	0.099438	0.101078	0.102745	0.104440	0.106162		36.20	37.40
GS Finance Corp.	40054KBW5	05/31/16	05/29/23	100.000	1.250	2.9093	76.57	0.084258	0.084978	0.085709	0.086451	0.087204		30.51	31.04
GS Finance Corp.	40054KB29	06/29/16	06/27/24	100.000	0.000	2.7999	72.15	0.083362	0.084529	0.085712	0.086912	0.088129		30.23	31.08
GS Finance Corp.	40054KD78	06/02/16	06/01/20	100.000	0.000	2.2001	58.10	0.064545	0.065255	0.065973				23.41	9.90
GS Finance Corp.	40054KD86	06/24/16	06/26/23	100.000	0.000	2.6499	68.58	0.078626	0.079668	0.080723	0.081793	0.082876		28.50	29.26
GS Finance Corp.	40054KD94	06/30/16	09/30/22	100.000	0.000	2.4488	62.85	0.071852	0.072731	0.073622	0.074523	0.075436		26.19	26.83
GS Finance Corp.	40054KDA1	06/03/16	06/05/23	100.000	0.000	3.0002	79.80	0.089796	0.091143	0.092510	0.093898	0.095306		32.64	33.63
GS Finance Corp.	40054KDD5	06/30/16	12/31/20	100.000	0.000	1.9909	50.83	0.058109	0.058688	0.059272	0.059862			21.02	21.38

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40054KDE3	06/30/16	07/02/24	100.000	0.000	2.7499	70.75	0.080687	0.081796	0.082921	0.084061	0.085217	29.65	30.47
GS Finance Corp.	40054KDF0	06/30/16	07/02/26	100.000	0.000	3.0000	77.38	0.088462	0.089789	0.091136	0.092503	0.093890	32.56	33.55
GS Finance Corp.	40054KDJ2	06/30/16	06/28/23	100.000	1.250	2.6041	66.07	0.074838	0.075360	0.075889	0.076425	0.076968	27.04	27.42
GS Finance Corp.	40054KDK9	06/30/16	07/01/21	100.000	0.000	2.1388	54.69	0.062313	0.061953	0.063303	0.063285		22.68	23.17
GS Finance Corp.	40054KDL7	06/30/16	09/30/22	100.000	0.000	2.4488	62.85	0.071852	0.072731	0.073622	0.074523	0.075436	26.19	26.83
GS Finance Corp.	40054KDM5	06/30/16	07/12/23	100.000	0.000	2.6003	66.81	0.076126	0.077116	0.078119	0.079134	0.080163	27.92	28.65
GS Finance Corp.	40054KDT0	06/09/16	06/09/23	100.000	0.000	2.9998	79.25	0.089768	0.091114	0.092481	0.093868	0.095276	32.62	33.60
GS Finance Corp.	40054KDV5	06/17/16	06/15/23	100.000	2.000	2.6630	68.07	0.075219	0.075481	0.075746	0.076015	0.076287	27.13	27.33
GS Finance Corp.	40054KDX1	06/30/16	07/02/20	100.000	0.000	1.9105	48.74	0.055133	0.055660	0.056191	0.056728		20.13	20.27
GS Finance Corp.	40054KEY8	07/29/16	05/01/23	100.000	0.000	2.4799	61.56	0.072827	0.073730	0.074644	0.075569	0.076506	26.49	27.15
GS Finance Corp.	40054KEZ5	07/29/16	04/29/21	100.000	0.000	2.0500	50.67	0.059618	0.060229	0.060847	0.061470	0.062100	21.65	22.09
GS Finance Corp.	40054KF27	07/29/16	05/01/25	100.000	0.000	2.7700	68.95	0.081872	0.083006	0.084156	0.085321	0.086503	29.82	30.65
GS Finance Corp.	40054KF35	07/29/16	07/30/26	100.000	0.000	2.9298	73.01	0.086265	0.087529	0.088811	0.090112	0.091432	31.67	32.60
GS Finance Corp.	40054KF43	07/29/16	07/29/21	100.000	0.000	2.1200	52.45	0.060089	0.061733	0.061370	0.062702	0.062678	22.43	22.91
GS Finance Corp.	40054KF50	07/29/16	08/09/23	100.000	0.000	2.5301	62.81	0.073956	0.074892	0.075839	0.076799	0.077770	27.06	27.75
GS Finance Corp.	40054KF84	07/29/16	07/31/23	100.000	0.000	2.6502	65.94	0.077609	0.078637	0.079679	0.080735	0.081805	28.44	29.20
GS Finance Corp.	40054KFB7	07/28/16	07/30/24	100.000	0.000	2.6502	65.94	0.077609	0.078637	0.079679	0.080735	0.081805	28.44	29.20
GS Finance Corp.	40054KFC5	07/26/16	07/24/20	100.000	0.000	2.0961	52.00	0.060698	0.061334	0.061977	0.062626		22.17	12.70
GS Finance Corp.	40054KGG9	08/31/16	06/01/21	100.000	0.000	1.9502	46.40	0.056594	0.057145	0.057703	0.058265	0.058833	20.51	20.91
GS Finance Corp.	40054KGG6	08/31/16	06/01/22	100.000	0.000	2.1998	52.46	0.064194	0.064900	0.065614	0.066336	0.067065	23.28	23.79
GS Finance Corp.	40054KGL4	08/31/16	06/01/23	100.000	0.000	2.3999	57.34	0.070347	0.071191	0.072045	0.072910	0.073785	25.53	26.14
GS Finance Corp.	40054KGM2	08/31/16	05/30/25	100.000	0.000	2.6499	63.46	0.078102	0.079136	0.080185	0.081247	0.082324	28.37	29.12
GS Finance Corp.	40054KGN0	08/31/16	09/12/23	100.000	0.000	2.4502	58.56	0.071515	0.072392	0.073278	0.074176	0.075085	26.10	26.74
GS Finance Corp.	40054KGP5	08/31/16	08/31/26	100.000	0.000	2.8001	67.25	0.081775	0.081568	0.083619	0.083868	0.086452	30.04	31.00
GS Finance Corp.	40054KQG3	08/31/16	08/31/21	100.000	0.000	2.0001	47.68	0.057496	0.057124	0.058330	0.058273	0.059831	21.02	21.52
GS Finance Corp.	40054KGR1	08/04/16	08/06/26	100.000	0.000	2.8502	70.55	0.083797	0.084991	0.086202	0.087431	0.088677	30.73	31.61
GS Finance Corp.	40054KGT7	08/26/16	08/28/23	100.000	0.000	2.5001	60.07	0.072996	0.073909	0.074833	0.075768	0.076715	26.67	27.34
GS Finance Corp.	40054KH41	08/30/16	08/29/24	100.000	0.000	2.5993	62.28	0.074779	0.076167	0.076318	0.078159	0.078742	27.74	28.57
GS Finance Corp.	40054KHR0	08/24/16	08/24/26	100.000	0.000	2.8998	70.11	0.085324	0.086561	0.087816	0.089089	0.090381	31.26	32.17
GS Finance Corp.	40054KJ72	09/30/16	10/02/23	100.000	0.000	2.6002	59.95	0.076070	0.077059	0.078060	0.079075	0.080103	27.74	28.47
GS Finance Corp.	40054KJA5	09/30/16	09/30/21	100.000	0.000	2.0998	48.20	0.060815	0.061454	0.062099	0.062751	0.063410	22.13	22.59
GS Finance Corp.	40054KJB3	09/30/16	06/30/22	100.000	0.000	2.1888	50.28	0.063853	0.064552	0.065258	0.065972	0.066694	23.11	23.62
GS Finance Corp.	40054KJC1	09/30/16	10/02/23	100.000	0.000	2.5002	57.59	0.073000	0.073912	0.074836	0.075772	0.076719	26.61	27.28
GS Finance Corp.	40054KJD9	09/30/16	10/02/25	100.000	0.000	2.8001	64.67	0.082241	0.083393	0.084560	0.085744	0.086945	30.02	30.87
GS Finance Corp.	40054KJE7	09/30/16	10/01/26	100.000	0.000	3.0000	69.41	0.088455	0.089782	0.091129	0.092495	0.093883	32.32	33.30
GS Finance Corp.	40054KJF4	09/30/16	09/30/21	100.000	0.000	2.0998	48.20	0.060815	0.061454	0.062099	0.062751	0.063410	22.13	22.59
GS Finance Corp.	40054KJG2	09/30/16	10/12/23	100.000	0.000	2.5000	57.59	0.073044	0.073958	0.074882	0.075818	0.076766	26.61	27.27
GS Finance Corp.	40054KJJ6	09/29/16	10/01/24	100.000	0.000	2.7000	62.39	0.079146	0.080214	0.081297	0.082395	0.083507	28.88	29.66
GS Finance Corp.	40054KJY3	09/30/16	10/01/20	100.000	0.000	1.8997	43.53	0.054806	0.055327	0.055852	0.056383		19.92	15.18
GS Finance Corp.	40054KL87	10/28/16	10/30/24	100.000	0.000	2.7498	61.22	0.080684	0.081793	0.082917	0.084057	0.085213	29.38	30.20
GS Finance Corp.	40054KLC8	10/31/16	11/09/23	100.000	0.000	2.6003	57.67	0.076110	0.077099	0.078102	0.079117	0.080146	27.68	28.41
GS Finance Corp.	40054KLF1	10/31/16	07/29/21	100.000	0.000	2.1986	48.60	0.063453	0.064150	0.064855	0.065568	0.066289	23.18	23.69

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020

GS Finance Corp.	40054KLG9	10/31/16	10/31/22	100.000	0.000	2.4001	53.14	0.069927	0.070766	0.071616	0.072475	0.073345	25.43	26.04
GS Finance Corp.	40054KLJ3	10/28/16	10/30/23	100.000	0.000	2.5999	57.81	0.076059	0.077047	0.078049	0.079063	0.080091	27.68	28.40
GS Finance Corp.	40054KLR7	10/31/16	10/31/23	100.000	0.000	2.6000	57.66	0.076052	0.077041	0.078043	0.079057	0.080085	27.68	28.40
GS Finance Corp.	40054KLR5	10/31/16	10/29/26	100.000	0.000	2.9991	66.74	0.088413	0.089739	0.091084	0.092450	0.093836	32.23	33.21
GS Finance Corp.	40054KLS3	10/31/16	07/29/21	100.000	0.000	2.1986	48.60	0.063453	0.064150	0.064855	0.065568	0.066289	23.18	23.69
GS Finance Corp.	40054KNC6	11/28/16	11/28/23	100.000	0.000	3.0998	66.47	0.091569	0.092988	0.094429	0.095893	0.097379	33.31	34.36
GS Finance Corp.	40054KNF9	11/28/16	11/28/23	100.000	0.000	3.0601	65.60	0.090325	0.091707	0.093111	0.094535	0.095982	32.86	33.87
GS Finance Corp.	40054KNH5	11/28/16	11/27/26	100.000	0.000	3.4699	74.63	0.103243	0.105034	0.106856	0.108710	0.110596	37.61	38.93
GS Finance Corp.	40054KNK8	11/28/16	08/27/20	100.000	0.000	2.0498	43.61	0.059006	0.059610	0.060221	0.060838		21.50	14.32
GS Finance Corp.	40054KNL6	11/28/16	08/26/21	100.000	0.000	2.5402	54.26	0.073740	0.074677	0.075625	0.076586	0.077558	26.95	27.64
GS Finance Corp.	40054KNU6	11/28/16	11/27/24	100.000	0.000	3.2301	69.34	0.095654	0.097199	0.098769	0.100364	0.101985	34.82	35.95
GS Finance Corp.	40054KNV4	11/28/16	11/28/22	100.000	0.000	2.8500	60.99	0.083777	0.084971	0.086181	0.087409	0.088655	30.45	31.33
GS Finance Corp.	40054KP67	11/28/16	11/26/21	100.000	0.000	2.6201	55.97	0.076659	0.077663	0.078680	0.079711	0.080755	27.85	28.58
GS Finance Corp.	40054KPR1	11/25/16	11/26/24	100.000	0.000	3.2499	70.07	0.096296	0.097861	0.099451	0.101067	0.102710	35.06	36.21
GS Finance Corp.	40054KQH2	12/30/16	01/03/25	100.000	0.000	3.3999	69.86	0.099368	0.101058	0.102776	0.104523	0.106300	36.68	37.94
GS Finance Corp.	40054KQQ2	12/30/16	07/01/24	100.000	0.000	3.4000	69.85	0.101042	0.102759	0.104506	0.106283		36.68	37.94
GS Finance Corp.	40054KQU3	12/30/16	12/31/26	100.000	0.000	3.6499	75.24	0.109003	0.110992	0.113017	0.115080	0.117180	39.60	41.06
GS Finance Corp.	40054KQV1	12/30/16	07/02/24	100.000	0.000	3.3199	68.17	0.096907	0.098515	0.100150	0.101813	0.103503	35.76	36.95
GS Finance Corp.	40054KQW9	12/30/16	12/30/22	100.000	0.000	3.0500	62.50	0.090011	0.091384	0.092777	0.094192	0.095629	32.65	33.66
GS Finance Corp.	40054KQX7	12/30/16	10/01/20	100.000	0.000	2.5001	51.06	0.072541	0.073448	0.074366	0.075296		26.44	20.25
GS Finance Corp.	40054KR65	12/21/16	12/21/23	100.000	0.000	3.2002	66.50	0.094721	0.096237	0.097777	0.099341	0.100931	34.40	35.51
GS Finance Corp.	40054KS23	12/21/16	12/21/23	100.000	0.000	3.2002	66.50	0.094721	0.096237	0.097777	0.099341	0.100931	34.40	35.51
GS Finance Corp.	40054KSF4	12/28/16	12/27/19	100.000	0.000	2.2301	45.55	0.064752	0.065474				23.18	
GS Finance Corp.	40054KSG2	12/28/16	12/27/19	100.000	0.000	2.2301	45.55	0.064752	0.065474				23.18	
GS Finance Corp.	40054KSN7	01/30/17	01/30/25	100.000	0.000	3.3999	66.87	0.099341	0.101029	0.102747	0.104493	0.106270	36.58	37.84
GS Finance Corp.	40054KT48	01/31/17	01/29/27	100.000	0.000	3.6999	72.93	0.108574	0.110583	0.112629	0.114712	0.116834	40.06	41.56
GS Finance Corp.	40054KT55	01/31/17	01/31/24	100.000	0.000	3.2500	63.85	0.094749	0.096289	0.097854	0.099444	0.101060	34.86	36.00
GS Finance Corp.	40054KT63	01/31/17	07/29/22	100.000	0.000	2.9200	57.24	0.084710	0.085946	0.087201	0.088474	0.089766	31.10	32.01
GS Finance Corp.	40054KT71	01/31/17	10/29/20	100.000	0.000	2.4502	47.89	0.071021	0.071891	0.072771	0.073663		25.83	21.85
GS Finance Corp.	40054KTB2	01/27/17	01/29/24	100.000	0.000	3.1998	63.13	0.093235	0.094727	0.096242	0.097782	0.099346	34.29	35.40
GS Finance Corp.	40054KTD8	01/30/17	01/30/24	100.000	0.000	3.2500	63.85	0.094749	0.096289	0.097854	0.099444	0.101060	34.86	36.00
GS Finance Corp.	40054KTP1	01/31/17	01/26/23	100.000	1.250	3.0595	59.50	0.087311	0.088115	0.088932	0.089762	0.090604	31.83	32.42
GS Finance Corp.	40054KUL8	01/30/17	07/30/24	100.000	0.000	3.3302	65.47	0.097205	0.098824	0.100469	0.102142	0.103843	35.78	36.98
GS Finance Corp.	40054KUQ7	02/01/17	06/02/22	100.000	0.000	2.8998	56.77	0.084924	0.086155	0.087405	0.088672	0.089957	30.87	31.77
GS Finance Corp.	40054KV29	02/27/17	08/26/24	100.000	0.000	3.2501	61.30	0.094744	0.096284	0.097848	0.099438	0.101054	34.77	35.91
GS Finance Corp.	40054KVB9	02/27/17	02/27/25	100.000	0.000	3.3001	62.26	0.096284	0.097872	0.099487	0.101129	0.102798	35.35	36.52
GS Finance Corp.	40054KVC7	02/27/17	02/27/24	100.000	0.000	3.1501	59.37	0.091704	0.093148	0.094615	0.096105	0.097619	33.63	34.70
GS Finance Corp.	40054KVS2	02/28/17	02/28/24	100.000	0.000	3.0999	58.31	0.090175	0.091573	0.092992	0.094433	0.095897	33.06	34.09
GS Finance Corp.	40054KVT0	02/28/17	08/26/22	100.000	0.000	2.6997	50.49	0.078047	0.079101	0.080168	0.081250	0.082347	28.55	29.33
GS Finance Corp.	40054KVU7	02/28/17	11/27/20	100.000	0.000	2.3002	42.91	0.066492	0.067256	0.068030	0.068812		24.13	22.32
GS Finance Corp.	40054KW77	02/28/17	02/26/23	100.000	1.250	2.9063	54.16	0.080958	0.082994	0.082334	0.083949	0.083750	30.09	30.61
GS Finance Corp.	40054KWL6	02/17/17	08/19/24	100.000	0.000	3.2499	62.24	0.094765	0.096305	0.097870	0.099461	0.101077	34.80	35.94

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
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GS Finance Corp.	40054KQW5	02/15/17	01/07/19	100.000	0.000	1.9703	37.51	0.056248						0.34	
GS Finance Corp.	40054KXL5	02/28/17	08/29/22	100.000	0.000	2.0900	39.04	0.058914	0.059856	0.059824	0.061114	0.061415	21.79	22.33	
GS Finance Corp.	40054KXX9	03/30/17	04/01/25	100.000	0.000	3.3001	59.09	0.096293	0.097882	0.099497	0.101139	0.102807	35.24	36.41	
GS Finance Corp.	40054KXY7	03/30/17	04/01/24	100.000	0.000	3.1002	55.43	0.090191	0.091589	0.093009	0.094450	0.095914	32.97	34.00	
GS Finance Corp.	40054KYD2	03/31/17	12/31/20	100.000	0.000	2.3766	42.30	0.068805	0.069623	0.070450	0.071287		24.92	25.44	
GS Finance Corp.	40054KYE0	03/31/17	10/03/22	100.000	0.000	2.7999	49.97	0.081106	0.082241	0.083392	0.084560	0.085744	29.60	30.44	
GS Finance Corp.	40054KYF7	03/31/17	04/02/24	100.000	0.000	3.1000	55.43	0.090193	0.091591	0.093010	0.094452	0.095916	32.97	34.00	
GS Finance Corp.	40054KYH3	03/31/17	03/31/23	100.000	1.250	2.9099	51.55	0.082871	0.083572	0.084282	0.085003	0.085735	30.09	30.60	
GS Finance Corp.	40054KYJ9	03/31/17	03/31/25	100.000	0.000	3.2999	59.08	0.096278	0.097866	0.099481	0.101122	0.102791	35.24	36.41	
GS Finance Corp.	40054L2S2	03/27/17	03/28/22	100.000	1.000	2.7411	48.82	0.078161	0.078852	0.079552	0.080261	0.080981	28.39	28.90	
GS Finance Corp.	40054L2W3	03/30/17	09/30/22	100.000	0.000	2.8001	49.97	0.081092	0.082228	0.083379	0.084546	0.085730	29.61	30.44	
GS Finance Corp.	40054L3Q5	04/28/17	01/28/21	100.000	0.000	2.3002	39.08	0.065750	0.066506	0.067271	0.068045	0.068827	24.04	24.59	
GS Finance Corp.	40054L3R3	04/28/17	10/28/22	100.000	0.000	2.7000	45.97	0.078078	0.079132	0.080201	0.081283	0.082381	28.43	29.20	
GS Finance Corp.	40054L3S1	04/28/17	04/30/24	100.000	0.000	3.0498	52.03	0.088666	0.090018	0.091391	0.092784	0.094199	32.33	33.32	
GS Finance Corp.	40054L3U6	04/27/17	04/29/25	100.000	0.000	3.3000	56.48	0.096296	0.097885	0.099500	0.101142	0.102810	35.15	36.32	
GS Finance Corp.	40054L3Y8	04/28/17	04/28/25	100.000	0.000	3.3000	56.39	0.096281	0.097869	0.099484	0.101126	0.102794	35.15	36.32	
GS Finance Corp.	40054L4B7	04/28/17	04/24/23	100.000	1.250	2.8079	47.48	0.079832	0.080466	0.081108	0.081759	0.082419	28.94	29.40	
GS Finance Corp.	40054L4C5	04/25/17	04/25/24	100.000	0.000	3.0999	53.17	0.090175	0.091573	0.092992	0.094433	0.095897	32.90	33.93	
GS Finance Corp.	40054L4L5	04/28/17	01/30/24	100.000	0.000	3.0000	51.19	0.086512	0.087809	0.089126	0.090463	0.091820	31.77	32.73	
GS Finance Corp.	40054L6F6	04/13/17	04/13/37	100.000	VARIES	4.2970	71.77	0.113393	0.113091	0.112784	0.112469	0.112416	40.72	40.52	
GS Finance Corp.	40054L6W9	05/09/17	05/07/21	100.000	0.000	2.1501	35.81	0.061663	0.062326	0.062996	0.063674	0.064358	22.39	22.87	
GS Finance Corp.	40054LA53	04/28/17	10/31/24	100.000	0.000	3.1210	53.27	0.090834	0.092251	0.093691	0.095153	0.096638	33.13	34.17	
GS Finance Corp.	40054LA95	05/08/17	05/10/21	100.000	0.000	2.3697	39.58	0.068203	0.069011	0.069829	0.070656	0.071493	24.78	25.37	
GS Finance Corp.	40054LAE4	03/20/17	09/20/22	100.000	0.000	2.9898	54.29	0.086831	0.088129	0.089447	0.090784	0.092141	31.76	32.71	
GS Finance Corp.	40054LAM6	05/31/17	11/30/22	100.000	0.000	2.6502	42.66	0.076581	0.077596	0.078624	0.079666	0.080721	27.82	28.56	
GS Finance Corp.	40054LAN4	03/31/17	03/31/32	100.000	VARIES	4.1214	70.86	0.109338	0.107551	0.107378	0.107201	0.107021	38.86	38.59	
GS Finance Corp.	40054LAP9	05/31/17	05/31/24	100.000	0.000	2.9498	47.56	0.085619	0.086882	0.088163	0.089463	0.090783	31.13	32.05	
GS Finance Corp.	40054LAQ7	05/30/17	05/30/25	100.000	0.000	3.1002	50.02	0.090182	0.091580	0.093000	0.094441	0.095905	32.80	33.83	
GS Finance Corp.	40054LAR5	05/30/17	11/29/22	100.000	0.000	2.6501	42.65	0.076572	0.077587	0.078615	0.079657	0.080712	27.81	28.56	
GS Finance Corp.	40054LBG8	05/31/17	03/02/21	100.000	0.000	2.2248	35.75	0.063543	0.064250	0.064964	0.065687	0.066418	23.17	23.69	
GS Finance Corp.	40054LBJ2	05/31/17	06/11/24	100.000	0.000	2.9497	47.56	0.085694	0.086958	0.088240	0.089542	0.090862	31.13	32.05	
GS Finance Corp.	40054LBL7	05/31/17	05/26/23	100.000	1.250	2.7568	44.09	0.078318	0.078919	0.079529	0.080146	0.080772	28.35	28.78	
GS Finance Corp.	40054LBV5	05/31/17	05/31/24	100.000	0.000	2.9498	47.56	0.085619	0.086882	0.088163	0.089463	0.090783	31.13	32.05	
GS Finance Corp.	40054LCA0	05/18/17	05/19/22	100.000	0.000	2.5602	42.07	0.073887	0.074833	0.075791	0.076761	0.077743	26.85	27.54	
GS Finance Corp.	40054LCJ1	05/18/17	05/20/24	100.000	0.000	3.0299	49.93	0.088064	0.089398	0.090752	0.092127	0.093523	32.05	33.03	
GS Finance Corp.	40054LEE0	06/30/17	07/02/24	100.000	0.000	2.8998	44.22	0.082917	0.084119	0.085339	0.086576	0.087831	30.50	31.39	
GS Finance Corp.	40054LEF7	06/30/17	03/30/23	100.000	0.000	2.6506	40.41	0.076095	0.077103	0.078125	0.079160	0.080209	27.76	28.50	
GS Finance Corp.	40054LEM2	06/29/17	07/01/25	100.000	0.000	3.0998	47.40	0.090186	0.091584	0.093003	0.094444		32.72	33.74	
GS Finance Corp.	40054LEN0	06/29/17	06/29/23	100.000	0.000	2.6999	41.20	0.078076	0.079130	0.080198	0.081281	0.082378	28.30	29.07	
GS Finance Corp.	40054LER1	06/30/17	04/01/21	100.000	0.000	2.2248	33.84	0.063536	0.064243	0.064958	0.065680	0.066411	23.13	23.65	
GS Finance Corp.	40054LFC3	06/30/17	07/02/24	100.000	0.000	2.8998	44.22	0.082917	0.084119	0.085339	0.086576	0.087831	30.50	31.39	
GS Finance Corp.	40054LFP4	06/30/17	06/26/23	100.000	1.250	2.7083	41.00	0.076876	0.077447	0.078025	0.078611	0.079206	27.78	28.20	

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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GS Finance Corp.	40054LGG3	06/30/17	06/30/25	100.000	0.000	3.0999	47.31	0.090173	0.091571	0.092990	0.094431	0.095895	32.72	33.74
GS Finance Corp.	40054LH23	07/31/17	07/31/24	100.000	0.000	2.9499	42.46	0.084378	0.085622	0.086885	0.088167	0.089467	30.98	31.90
GS Finance Corp.	40054LH31	07/31/17	05/01/23	100.000	0.000	2.6501	38.12	0.076084	0.077093	0.078114	0.079149	0.080198	27.69	28.43
GS Finance Corp.	40054LHH0	07/28/17	07/28/23	100.000	0.000	2.7502	39.70	0.078509	0.079589	0.080683	0.081792	0.082917	28.79	29.59
GS Finance Corp.	40054LHJ6	07/28/17	07/30/25	100.000	0.000	3.0997	44.82	0.088806	0.090183	0.091580	0.093000	0.094441	32.64	33.66
GS Finance Corp.	40054LJ39	07/31/17	08/09/24	100.000	0.000	2.9498	42.46	0.084435	0.085680	0.086944	0.088226	0.089527	30.98	31.90
GS Finance Corp.	40054LJ47	07/31/17	08/09/24	100.000	0.000	2.9498	42.46	0.084435	0.085680	0.086944	0.088226	0.089527	30.98	31.90
GS Finance Corp.	40054LJ54	07/31/17	08/09/27	100.000	0.000	3.3497	48.31	0.096272	0.097885	0.099524	0.101191	0.102886	35.41	36.61
GS Finance Corp.	40054LJA3	07/31/17	08/09/24	100.000	0.000	2.9498	42.46	0.084435	0.085680	0.086944	0.088226	0.089527	30.98	31.90
GS Finance Corp.	40054LJJ4	07/31/17	07/31/24	100.000	0.000	2.9499	42.46	0.084378	0.085622	0.086885	0.088167	0.089467	30.98	31.90
GS Finance Corp.	40054LJP0	07/31/17	07/31/24	100.000	0.000	2.9499	42.46	0.084378	0.085622	0.086885	0.088167	0.089467	30.98	31.90
GS Finance Corp.	40054LKQ6	07/31/17	07/26/23	100.000	1.250	2.7589	39.44	0.077776	0.078370	0.078972	0.079582	0.080201	28.29	28.73
GS Finance Corp.	40054LKV5	07/28/17	07/28/25	100.000	0.000	3.1002	44.83	0.088806	0.090182	0.091580	0.093000	0.094441	32.64	33.66
GS Finance Corp.	40054LL85	07/27/17	04/29/21	100.000	0.000	2.2251	32.13	0.063550	0.064257	0.064972	0.065695	0.066426	23.09	23.61
GS Finance Corp.	40054LLF9	07/28/17	07/30/24	100.000	0.000	2.9497	42.63	0.084384	0.085629	0.086892	0.088173	0.089474	30.98	31.90
GS Finance Corp.	40054LLJ1	07/31/17	08/09/24	100.000	0.000	2.9498	42.46	0.084435	0.085680	0.086944	0.088226	0.089527	30.98	31.90
GS Finance Corp.	40054LLP7	08/03/17	08/03/32	100.000	VARIES	3.5509	49.53	0.096199	0.095028	0.094073	0.093252	0.092555	34.11	33.49
GS Finance Corp.	40054LLU6	08/16/17	08/26/24	100.000	0.000	2.9499	41.12	0.084445	0.085690	0.086954	0.088237	0.089538	30.94	31.86
GS Finance Corp.	40054LME1	08/30/17	08/28/25	100.000	0.000	3.0491	41.29	0.087284	0.088615	0.089966	0.091337	0.092730	31.99	32.97
GS Finance Corp.	40054LMF8	08/30/17	08/30/23	100.000	0.000	2.7001	36.50	0.077040	0.078069	0.079134	0.080197	0.081285	28.18	28.94
GS Finance Corp.	40054LMZ4	08/31/17	09/03/24	100.000	0.000	2.9002	39.25	0.082934	0.084137	0.085357	0.086595	0.087850	30.36	31.25
GS Finance Corp.	40054LN26	08/31/17	06/02/23	100.000	0.000	2.6505	35.84	0.076101	0.077110	0.078132	0.079167	0.080216	27.64	28.37
GS Finance Corp.	40054LN34	08/31/17	09/12/24	100.000	0.000	2.8996	39.25	0.082978	0.084181	0.085402	0.086640	0.087896	30.35	31.24
GS Finance Corp.	40054LN42	08/31/17	09/12/24*	100.000	0.000	2.8996	39.25	0.082978	0.084181				21.04*	
GS Finance Corp.	40054LN59	08/31/17	09/12/24	100.000	0.000	2.8996	39.25	0.082978	0.084181	0.085402	0.086640	0.087896	30.35	31.24
GS Finance Corp.	40054LN67	08/31/17	09/14/27	100.000	0.000	2.9002	39.26	0.083008	0.084212	0.085433	0.086672	0.087929	30.36	31.25
GS Finance Corp.	40054LN75	08/31/17	08/28/23	100.000	1.250	2.7089	36.42	0.076324	0.076887	0.077458	0.078037	0.078624	27.72	28.14
GS Finance Corp.	40054LNK6	08/31/17	09/03/24	100.000	0.000	2.9002	39.25	0.082934	0.084137	0.085357	0.086595	0.087850	30.36	31.25
GS Finance Corp.	40054LNL4	08/31/17	09/03/24	100.000	0.000	2.9002	39.25	0.082934	0.084137	0.085357	0.086595	0.087850	30.36	31.25
GS Finance Corp.	40054LPA6	08/18/17	08/20/20	100.000	0.000	1.9994	27.63	0.056662	0.057228	0.057801	0.058378		20.65	13.34
GS Finance Corp.	40054LQJ6	09/05/17	09/02/21	100.000	0.000	2.2497	30.04	0.063894	0.064613	0.065340	0.066075	0.066818	23.30	23.83
GS Finance Corp.	40054LQQ0	09/15/17	09/26/24	100.000	0.000	2.8003	36.68	0.080048	0.081169	0.082306	0.083458	0.084627	29.23	30.06
GS Finance Corp.	40054LQS6	09/15/17	06/15/23	100.000	0.000	2.5996	34.03	0.074581	0.075550	0.076532	0.077527	0.078534	27.05	27.76
GS Finance Corp.	40054LQU1	09/28/17	09/30/25	100.000	0.000	3.1000	39.50	0.088815	0.090192	0.091590	0.093009	0.094451	32.47	33.49
GS Finance Corp.	40054LQZ0	09/28/17	09/28/23	100.000	0.000	2.7500	34.99	0.078505	0.079584	0.080679	0.081788	0.082912	28.66	29.45
GS Finance Corp.	40054LR89	09/29/17	10/10/24	100.000	0.000	2.9500	37.49	0.084455	0.085701	0.086965	0.088248	0.089549	30.83	31.75
GS Finance Corp.	40054LR97	09/29/17	10/10/24	100.000	0.000	2.9500	37.49	0.084455	0.085701	0.086965	0.088248	0.089549	30.83	31.75
GS Finance Corp.	40054LRA4	09/29/17	10/10/24	100.000	0.000	2.9500	37.49	0.084455	0.085701	0.086965	0.088248	0.089549	30.83	31.75
GS Finance Corp.	40054LRB2	09/29/17	10/12/27	100.000	0.000	3.3500	42.64	0.096317	0.097930	0.099571	0.101238	0.102934	35.22	36.41
GS Finance Corp.	40054LRL0	09/28/17	10/11/22	100.000	0.000	2.5499	32.42	0.072715	0.073643	0.074581	0.075532	0.076495	26.49	27.17
GS Finance Corp.	40054LS21	09/29/17	10/01/24	100.000	0.000	2.9500	37.48	0.084395	0.085640	0.086903	0.088185	0.089485	30.83	31.75
GS Finance Corp.	40054LS39	09/29/17	06/29/23	100.000	0.000	2.6502	33.63	0.076081	0.077089	0.078111	0.079146	0.080195	27.57	28.31

* Called in 2019; 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020

GS Finance Corp.	40054LS47	09/29/17	10/01/24	100.000	0.000	2.9500	37.48	0.084395	0.085640	0.086903	0.088185	0.089485	30.83	31.75
GS Finance Corp.	40054LSS4	09/29/17	09/26/24	100.000	1.500	2.9596	37.38	0.083400	0.084018	0.084645	0.085281	0.085926	30.25	30.71
GS Finance Corp.	40054LST2	09/29/17	09/29/22	100.000	0.000	2.5498	32.34	0.072646	0.073572	0.074510	0.075460	0.076422	26.49	27.17
GS Finance Corp.	40054LSU9	09/29/17	10/01/24	100.000	0.000	2.9500	37.48	0.084395	0.085640	0.086903	0.088185	0.089485	30.83	31.75
GS Finance Corp.	40054LSV7	09/13/17	09/12/24	100.000	0.000	2.8499	37.50	0.081429	0.082590	0.083767	0.084960	0.086171	29.78	30.63
GS Finance Corp.	40054LSZ8	09/20/17	09/22/25	100.000	0.000	3.0502	39.56	0.087346	0.088678	0.090031	0.091404	0.092798	31.95	32.93
GS Finance Corp.	40054LTA2	09/29/17	09/30/24	100.000	0.000	2.9501	37.48	0.084388	0.085633	0.086896	0.088178	0.089478	30.83	31.75
GS Finance Corp.	40054LTJ3	09/29/17	12/29/21	100.000	0.000	2.3500	29.79	0.067214	0.068004	0.068803	0.069612	0.070430	24.34	24.92
GS Finance Corp.	40054LTR5	09/25/17	09/25/23	100.000	0.000	2.7000	34.58	0.077040	0.078080	0.079134	0.080203	0.081285	28.12	28.89
GS Finance Corp.	40054LUA0	10/13/17	10/25/24	100.000	0.000	2.9399	36.18	0.084164	0.085401	0.086657	0.087930	0.089223	30.69	31.60
GS Finance Corp.	40054LUF9	10/30/17	10/30/25	100.000	0.000	3.1001	36.66	0.088803	0.090179	0.091577	0.092997	0.094438	32.39	33.40
GS Finance Corp.	40054LUG7	10/30/17	10/30/24	100.000	0.000	3.0002	35.46	0.085857	0.087145	0.088452	0.089779	0.091126	31.30	32.24
GS Finance Corp.	40054LUM4	09/29/17	03/31/23	100.000	0.000	2.6512	33.64	0.075615	0.076618	0.077633	0.078662	0.079705	27.59	28.32
GS Finance Corp.	40054LUT9	10/31/17	07/31/23	100.000	0.000	2.7496	32.49	0.077959	0.079031	0.080117	0.081219	0.082335	28.58	29.38
GS Finance Corp.	40054LUU6	10/31/17	10/31/24	100.000	0.000	2.9999	35.46	0.085850	0.087138	0.088445	0.089771	0.091118	31.30	32.24
GS Finance Corp.	40054LV76	10/31/17	11/12/24	100.000	0.000	3.0000	35.47	0.085939	0.087228	0.088536	0.089864	0.091212	31.30	32.24
GS Finance Corp.	40054LV84	10/31/17	11/12/24	100.000	0.000	3.0000	35.47	0.085939	0.087228	0.088536	0.089864	0.091212	31.30	32.24
GS Finance Corp.	40054LV92	10/31/17	11/12/24	100.000	0.000	3.0000	35.47	0.085939	0.087228	0.088536	0.089864	0.091212	31.30	32.24
GS Finance Corp.	40054LVA9	10/31/17	11/09/27	100.000	0.000	3.3500	39.65	0.096279	0.097891	0.099531	0.101198	0.102893	35.12	36.31
GS Finance Corp.	40054LVS0	10/31/17	10/31/24	100.000	0.000	2.9999	35.46	0.085850	0.087138	0.088445	0.089771	0.091118	31.30	32.24
GS Finance Corp.	40054LVX9	10/31/17	10/31/22	100.000	0.000	2.6001	30.69	0.074115	0.075078	0.076055	0.077043	0.078045	26.97	27.68
GS Finance Corp.	40054LW67	10/30/17	11/08/22	100.000	0.000	2.6000	30.69	0.074154	0.075118	0.076094	0.077084	0.078086	26.97	27.68
GS Finance Corp.	40054LWJ9	11/03/17	08/05/20	100.000	0.000	2.1495	25.16	0.060682	0.061334	0.061993	0.062659		22.15	13.39
GS Finance Corp.	40054LWV2	10/25/17	04/25/23	100.000	0.000	2.6502	31.67	0.075579	0.076581	0.077596	0.078624	0.079666	27.52	28.26
GS Finance Corp.	40054LXN9	10/31/17	10/31/24	100.000	0.000	2.9999	35.46	0.085850	0.087138	0.088445	0.089771	0.091118	31.30	32.24
GS Finance Corp.	40054LXR0	10/31/17	11/10/27	100.000	0.000	3.3499	39.65	0.096285	0.097898	0.099538	0.101205	0.102900	35.12	36.31
GS Finance Corp.	40054LXT6	10/31/17	11/12/24	100.000	0.000	3.0000	35.47	0.085939	0.087228	0.088536	0.089864	0.091212	31.30	32.24
GS Finance Corp.	40054LY57	11/09/17	05/11/23	100.000	0.000	2.5499	29.44	0.072659	0.073586	0.074524	0.075474	0.076436	26.42	27.10
GS Finance Corp.	40054LYB4	10/31/17	05/02/19	100.000	0.000	1.6997	20.00	0.048025					5.81	
GS Finance Corp.	40054LYD0	11/15/17	11/25/24	100.000	0.000	2.9499	33.60	0.084445	0.085690	0.086954	0.088237	0.089538	30.71	31.63
GS Finance Corp.	40054LZ72	11/30/17	12/03/24	100.000	0.000	2.9998	32.89	0.085869	0.087157	0.088464	0.089791	0.091138	31.22	32.16
GS Finance Corp.	40054LZ80	11/30/17	12/03/24	100.000	0.000	2.9998	32.89	0.085869	0.087157	0.088464	0.089791	0.091138	31.22	32.16
GS Finance Corp.	40054LZ98	11/30/17	12/03/24	100.000	0.000	2.9998	32.89	0.085869	0.087157	0.088464	0.089791	0.091138	31.22	32.16
GS Finance Corp.	40054LZB3	11/30/17	08/31/23	100.000	0.000	2.7995	30.70	0.079405	0.080504	0.081644	0.082780	0.083945	29.06	29.88
GS Finance Corp.	40054LZC1	11/30/17	12/03/24	100.000	0.000	2.9998	32.89	0.085869	0.087157	0.088464	0.089791	0.091138	31.22	32.16
GS Finance Corp.	40054LZE7	11/30/17	12/03/25	100.000	0.000	3.1001	33.99	0.088826	0.090203	0.091601	0.093021	0.094462	32.30	33.31
GS Finance Corp.	40054LZQ0	11/30/17	12/12/24*	100.000	0.000	2.9999	32.89	0.085935	0.087224				29.54*	
GS Finance Corp.	40054LZS6	11/30/17	12/12/24	100.000	0.000	2.9999	32.89	0.085935	0.087224	0.088533	0.089861	0.091208	31.22	32.16
GS Finance Corp.	40054LZT4	11/30/17	12/12/24	100.000	0.000	2.9999	32.89	0.085935	0.087224	0.088533	0.089861	0.091208	31.22	32.16
GS Finance Corp.	40054LZU1	11/30/17	12/12/24	100.000	0.000	2.9999	32.89	0.085935	0.087224	0.088533	0.089861	0.091208	31.22	32.16
GS Finance Corp.	40054LZV9	11/30/17	12/13/27	100.000	0.000	3.3000	36.21	0.094829	0.096394	0.097985	0.099601	0.101245	34.48	35.62
GS Finance Corp.	40055A2G1	12/05/17	12/03/20	100.000	0.000	2.2502	24.29	0.063911	0.064630	0.065357	0.066092		23.18	21.83

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055A2P1	11/10/17	11/10/21	100.000	0.000	2.4000	27.63	0.068276	0.069095	0.069925	0.070764	0.071613	24.81	25.41
GS Finance Corp.	40055A2Z9	11/30/17	12/12/22	100.000	0.000	2.6499	29.02	0.075640	0.076642	0.077657	0.078686	0.079729	27.45	28.18
GS Finance Corp.	40055A3B1	11/30/17	05/31/23	100.000	0.000	2.7000	29.57	0.077038	0.078078	0.079132	0.080201	0.081283	27.99	28.75
GS Finance Corp.	40055A3G0	12/05/17	12/05/22	100.000	0.000	2.6501	28.64	0.075577	0.076578	0.077593	0.078621	0.079663	27.44	28.17
GS Finance Corp.	40055A3P0	11/30/17	05/31/23	100.000	0.000	2.7499	30.12	0.078500	0.079579	0.080673	0.081782	0.082907	28.52	29.31
GS Finance Corp.	40055A3U9	11/22/17	05/31/23	100.000	0.000	2.7513	30.77	0.078589	0.079670	0.080766	0.081877	0.083004	28.55	29.35
GS Finance Corp.	40055A4B0	11/27/17	05/27/25	100.000	0.000	3.1501	34.82	0.090281	0.091703	0.093147	0.094614	0.096104	32.85	33.90
GS Finance Corp.	40055A4C8	11/30/17	12/12/24	100.000	0.000	2.9999	32.89	0.085935	0.087224	0.088533	0.089861	0.091208	31.22	32.16
GS Finance Corp.	40055A4D6	11/30/17	12/13/27	100.000	0.000	3.3000	36.21	0.094829	0.096394	0.097985	0.099601	0.101245	34.48	35.62
GS Finance Corp.	40055A4K0	11/27/17	11/24/25	100.000	0.000	3.2000	35.38	0.091732	0.093200	0.094691	0.096206	0.097745	33.40	34.47
GS Finance Corp.	40055A4N4	11/24/17	11/26/21	100.000	0.000	2.5000	27.79	0.071202	0.072092	0.072993	0.073905	0.074829	25.86	26.51
GS Finance Corp.	40055A4T1	12/05/17	12/05/32	100.000	VARIES	3.7436	39.75	0.100572	0.101092	0.101576	0.101985	0.102314	36.33	36.66
GS Finance Corp.	40055A5G8	12/26/17	12/26/24	100.000	0.000	3.0002	30.66	0.085857	0.087145	0.088452	0.089779	0.091126	31.15	32.09
GS Finance Corp.	40055A5H6	12/26/17	12/26/24	100.000	0.000	3.0002	30.66	0.085857	0.087145	0.088452	0.089779	0.091126	31.15	32.09
GS Finance Corp.	40055A5L7	12/26/17	01/07/25	100.000	0.000	2.9999	30.66	0.084659	0.085929	0.087218	0.088526	0.089854	31.15	32.09
GS Finance Corp.	40055A5M5	12/26/17	01/07/25	100.000	0.000	2.9999	30.66	0.084659	0.085929	0.087218	0.088526	0.089854	31.15	32.09
GS Finance Corp.	40055A5T0	12/13/17	12/23/24	100.000	0.000	3.0499	32.30	0.087397	0.088730	0.090083	0.091457	0.092852	31.72	32.70
GS Finance Corp.	40055A5W3	12/26/17	12/26/24	100.000	0.000	3.0002	30.66	0.085857	0.087145	0.088452	0.089779	0.091126	31.15	32.09
GS Finance Corp.	40055A6D4	12/06/17	12/02/20	100.000	0.000	2.2499	24.23	0.063896	0.064615	0.065341	0.066077	0.066813	23.17	21.76
GS Finance Corp.	40055A6F9	12/27/17	01/08/25	100.000	0.000	2.9998	30.57	0.084656	0.085926	0.087214	0.088523	0.089850	31.15	32.09
GS Finance Corp.	40055A6H5	12/27/17	01/08/25	100.000	0.000	2.9998	30.57	0.084656	0.085926	0.087214	0.088523	0.089850	31.15	32.09
GS Finance Corp.	40055A6J1	12/27/17	01/04/28	100.000	0.000	3.2999	33.65	0.093237	0.094776	0.096340	0.097929	0.099545	34.39	35.54
GS Finance Corp.	40055A6K8	12/27/17	01/08/25	100.000	0.000	2.9998	30.57	0.084656	0.085926	0.087214	0.088523	0.089850	31.15	32.09
GS Finance Corp.	40055A7J0	12/26/17	01/05/23	100.000	0.000	2.6999	27.57	0.076061	0.077088	0.078129	0.079183	0.080252	27.93	28.69
GS Finance Corp.	40055AAD9	01/03/18	01/03/23	100.000	0.000	2.6999	27.03	0.076011	0.077037	0.078077	0.079131	0.080199	27.92	28.68
GS Finance Corp.	40055ABF3	12/19/17	06/19/25	100.000	0.000	3.1000	32.31	0.088801	0.090177	0.091575	0.092994	0.094435	32.25	33.26
GS Finance Corp.	40055AC54	01/31/18	01/30/25	100.000	0.000	3.4101	31.60	0.096339	0.097981	0.099652	0.101351	0.103079	35.48	36.70
GS Finance Corp.	40055AC62	01/31/18	02/11/25	100.000	0.000	3.4199	31.70	0.096721	0.098375	0.100057	0.101768	0.103508	35.58	36.81
GS Finance Corp.	40055AC70	01/31/18	02/11/25	100.000	0.000	3.4199	31.70	0.096721	0.098375	0.100057	0.101768	0.103508	35.58	36.81
GS Finance Corp.	40055AC88	01/31/18	01/30/25	100.000	0.000	3.4101	31.60	0.096339	0.097981	0.099652	0.101351	0.103079	35.48	36.70
GS Finance Corp.	40055ACE5	01/18/18	01/29/25	100.000	0.000	3.3498	32.19	0.094706	0.096292	0.097905	0.099545	0.101212	34.87	36.04
GS Finance Corp.	40055ACF2	01/18/18	01/29/25	100.000	0.000	3.3498	32.19	0.094706	0.096292	0.097905	0.099545	0.101212	34.87	36.04
GS Finance Corp.	40055ACK1	01/31/18	10/31/23	100.000	0.000	3.2433	30.09	0.092295	0.093792	0.095313	0.096858	0.098429	33.68	34.78
GS Finance Corp.	40055ACL9	01/31/18	01/30/25	100.000	0.000	3.3896	31.41	0.095752	0.097375	0.099025	0.100703	0.102410	35.26	36.46
GS Finance Corp.	40055ACW5	01/30/18	01/29/26	100.000	0.000	3.4733	32.19	0.098148	0.099852	0.101586	0.103351	0.105145	36.16	37.43
GS Finance Corp.	40055AD20	01/30/18	02/08/23	100.000	0.000	3.1499	29.18	0.088939	0.090340	0.091762	0.093208	0.094676	32.67	33.71
GS Finance Corp.	40055ADC8	01/31/18	02/11/25	100.000	0.000	3.4199	31.70	0.096721	0.098375	0.100057	0.101768	0.103508	35.58	36.81
GS Finance Corp.	40055ADD6	01/31/18	02/11/25	100.000	0.000	3.4199	31.70	0.096721	0.098375	0.100057	0.101768	0.103508	35.58	36.81
GS Finance Corp.	40055ADF1	01/31/18	02/11/25	100.000	0.000	3.4199	31.70	0.096721	0.098375	0.100057	0.101768	0.103508	35.58	36.81
GS Finance Corp.	40055ADG9	01/31/18	02/11/28	100.000	0.000	3.6599	33.95	0.103641	0.105538	0.107469	0.109436	0.111438	38.19	39.60
GS Finance Corp.	40055ADK0	01/31/18	02/11/25	100.000	0.000	3.4199	31.70	0.096721	0.098375	0.100057	0.101768	0.103508	35.58	36.81
GS Finance Corp.	40055ADU8	02/05/18	02/03/23	100.000	0.000	3.2054	29.24	0.090449	0.091899	0.093372	0.094868	0.096389	33.26	34.33

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055ADV6	02/05/18	11/04/20	100.000	0.000	2.5502	23.25	0.072196	0.073116	0.074049	0.074993	0.096389	26.26	22.61
GS Finance Corp.	40055AE78	02/05/18	02/03/23	100.000	0.000	3.2054	29.24	0.090449	0.091899	0.093372	0.094868	0.096389	33.26	34.33
GS Finance Corp.	40055AES2	01/29/18	02/07/25	100.000	0.000	3.4299	31.89	0.096983	0.098646	0.100338	0.102059	0.103809	35.70	36.93
GS Finance Corp.	40055AF51	01/31/18	02/11/28	100.000	0.000	3.6599	33.95	0.103641	0.105538	0.107469	0.109436	0.111438	38.19	39.60
GS Finance Corp.	40055AGK7	02/16/18	02/28/25	100.000	0.000	3.6799	32.47	0.104228	0.106146	0.108099	0.110088	0.112113	38.34	39.77
GS Finance Corp.	40055AGL5	02/16/18	02/28/25	100.000	0.000	3.6799	32.47	0.104228	0.106146	0.108099	0.110088	0.112113	38.34	39.77
GS Finance Corp.	40055AGZ4	01/31/18	02/12/25	100.000	0.000	3.4499	31.99	0.097595	0.099279	0.100991	0.102733	0.104506	35.91	37.16
GS Finance Corp.	40055AHC4	02/28/18	03/11/25*	100.000	0.000	3.6869	31.28	0.104442					7.31*	
GS Finance Corp.	40055AHD2	02/28/18	03/11/25	100.000	0.000	3.6869	31.28	0.104442	0.106367	0.108328	0.110325	0.112359	38.37	39.80
GS Finance Corp.	40055AHE0	02/28/18	02/27/25	100.000	0.000	3.6753	31.17	0.103958	0.105868	0.107813	0.109795	0.111812	38.25	39.67
GS Finance Corp.	40055AHF7	02/28/18	02/27/25	100.000	0.000	3.6753	31.17	0.103958	0.105868	0.107813	0.109795	0.111812	38.25	39.67
GS Finance Corp.	40055AHG5	02/28/18	02/27/25	100.000	0.000	3.7053	31.42	0.104821	0.106763	0.108741	0.110755	0.112807	38.57	40.01
GS Finance Corp.	40055AHH3	02/28/18	03/11/25	100.000	0.000	3.6869	31.28	0.104442	0.106367	0.108328	0.110325	0.112359	38.37	39.80
GS Finance Corp.	40055AHJ9	02/28/18	03/11/25	100.000	0.000	3.6869	31.28	0.104442	0.106367	0.108328	0.110325	0.112359	38.37	39.80
GS Finance Corp.	40055AHK6	02/28/18	03/10/28	100.000	0.000	3.9678	33.68	0.112551	0.114784	0.117061	0.119384	0.121752	41.42	43.08
GS Finance Corp.	40055AHL4	02/28/18	03/11/25	100.000	0.000	3.6869	31.28	0.104442	0.106367	0.108328	0.110325	0.112359	38.37	39.80
GS Finance Corp.	40055AHM2	02/28/18	03/11/25	100.000	0.000	3.6869	31.28	0.104442	0.106367	0.108328	0.110325	0.112359	38.37	39.80
GS Finance Corp.	40055AHN0	02/28/18	11/29/23	100.000	0.000	3.5414	30.05	0.101011	0.102799	0.104619	0.106472	0.108357	36.80	38.12
Goldman Sachs Group, Inc	40055AHP5	03/05/18	03/03/23	100.000	0.000	3.4453	28.52	0.097334	0.099011	0.100716	0.102451	0.104216	35.74	36.98
GS Finance Corp.	40055AHQ3	03/05/18	12/03/20	100.000	0.000	2.7636	22.86	0.078352	0.079435	0.080532	0.081645		28.46	26.94
GS Finance Corp.	40055AHU4	02/28/18	03/11/25	100.000	0.000	3.6869	31.28	0.104442	0.106367	0.108328	0.110325	0.112359	38.37	39.80
GS Finance Corp.	40055AHV2	02/16/18	02/28/25	100.000	0.000	3.6799	32.47	0.104228	0.106146	0.108099	0.110088	0.112113	38.34	39.77
Goldman Sachs Group, Inc	40055AJF5	03/05/18	03/03/23	100.000	0.000	3.4453	28.52	0.097334	0.099011	0.100716	0.102451	0.104216	35.74	36.98
GS Finance Corp.	40055AJG3	02/22/18	06/22/26	100.000	0.000	3.8739	33.53	0.111108	0.113260	0.115454	0.117690	0.119970	40.43	42.01
GS Finance Corp.	40055AJN8	02/27/18	03/08/23	100.000	0.000	3.4252	29.14	0.096875	0.098534	0.100222	0.101938	0.103684	35.55	36.78
GS Finance Corp.	40055AJS7	02/28/18	08/31/23	100.000	0.000	3.4583	29.31	0.097742	0.099414	0.101152	0.102891	0.104680	35.90	37.16
GS Finance Corp.	40055AJY4	02/27/18	02/26/26	100.000	0.000	3.8056	32.39	0.107710	0.109760	0.111848	0.113977	0.116145	39.66	41.19
GS Finance Corp.	40055AK89	02/27/18	02/27/25	100.000	0.000	3.7200	31.65	0.105256	0.107213	0.109208	0.111239	0.113308	38.73	40.19
GS Finance Corp.	40055AKQ9	02/28/18	03/10/28	100.000	0.000	3.9678	33.68	0.112551	0.114784	0.117061	0.119384	0.121752	41.42	43.08
GS Finance Corp.	40055AL21	02/14/18	02/14/23	100.000	0.000	3.3099	29.35	0.093463	0.095010	0.096582	0.098181	0.099806	34.35	35.50
GS Finance Corp.	40055ALA3	02/20/18	02/20/25	100.000	0.000	3.7500	32.65	0.106120	0.108110	0.110137	0.112202	0.114305	39.09	40.57
GS Finance Corp.	40055ALT2	02/23/18	03/23/19	100.000	0.000	2.6942	23.20	0.076019					6.23	
GS Finance Corp.	40055ALY1	02/28/18	08/28/25	100.000	0.000	3.7368	31.69	0.105741	0.107716	0.109729	0.111779	0.113868	38.91	40.38
GS Finance Corp.	40055AM20	02/26/18	02/26/23	100.000	VARIABLES	3.4615	29.28	0.095774	0.095387	0.095713	0.096000	0.096206	34.40	34.57
GS Finance Corp.	40055AMP9	02/26/18	03/05/25	100.000	0.000	3.7000	31.60	0.104777	0.106715	0.108690	0.110700	0.112748	38.52	39.96
GS Finance Corp.	40055AMU8	02/28/18	03/10/28	100.000	0.000	3.9678	33.68	0.112551	0.114784	0.117061	0.119384	0.121752	41.42	43.08
GS Finance Corp.	40055AMV6	02/28/18	03/10/28	100.000	0.000	3.9678	33.68	0.112551	0.114784	0.117061	0.119384	0.121752	41.42	43.08
GS Finance Corp.	40055AMX2	02/28/18	03/10/28	100.000	0.000	3.9678	33.68	0.112551	0.114784	0.117061	0.119384	0.121752	41.42	43.08
GS Finance Corp.	40055AMZ7	02/28/18	12/02/20	100.000	0.000	2.7985	23.70	0.079399	0.080510	0.081636	0.082779		28.85	27.23
GS Finance Corp.	40055ANA1	02/28/18	03/12/25	100.000	0.000	3.6670	31.11	0.103876	0.105781	0.107720	0.109695	0.111706	38.16	39.57
GS Finance Corp.	40055ANE3	03/16/18	03/27/25	100.000	0.000	3.8098	30.38	0.107971	0.110027	0.112123	0.114259	0.116436	39.63	41.15
GS Finance Corp.	40055ANF0	03/16/18	03/27/25	100.000	0.000	3.8098	30.38	0.107971	0.110027	0.112123	0.114259	0.116436	39.63	41.15

* Called in 2019; 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055ANM5	03/16/18	03/27/25	100.000	0.000	3.8098	30.38	0.107971	0.110027	0.112123	0.114259	0.116436	39.63	41.15
GS Finance Corp.	40055APD3	03/29/18	03/30/23	100.000	0.000	3.6000	27.37	0.101809	0.103642	0.105507	0.107406	0.109340	37.32	38.67
GS Finance Corp.	40055APE1	03/29/18	10/01/25	100.000	0.000	3.9000	29.66	0.110471	0.112625	0.114821	0.117061	0.119343	40.55	42.15
GS Finance Corp.	40055APF8	03/29/18	12/31/24	100.000	0.000	3.8275	29.11	0.109403	0.111497	0.113631	0.115806	0.118022	39.77	41.30
GS Finance Corp.	40055APG6	04/05/18	04/17/23	100.000	0.000	3.4899	25.94	0.098749	0.100472	0.102226	0.104009	0.105824	36.12	37.39
GS Finance Corp.	40055APL5	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055APM3	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055APN1	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055APP6	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055APR2	03/29/18	04/10/28	100.000	0.000	4.0900	31.13	0.116080	0.118454	0.120876	0.123348	0.125871	42.60	44.36
GS Finance Corp.	40055APU5	03/29/18	10/10/25	100.000	0.000	3.9000	29.67	0.110578	0.112734	0.114933	0.117174	0.119459	40.55	42.15
GS Finance Corp.	40055APV3	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055APW1	03/29/18	12/31/20	100.000	0.000	2.9975	22.76	0.085152	0.086429	0.087724	0.089039		30.89	31.73
GS Finance Corp.	40055AQA8	03/28/18	03/27/25	100.000	0.000	3.8492	29.38	0.108968	0.111065	0.113203	0.115381	0.117602	40.00	41.56
GS Finance Corp.	40055AQB6	03/28/18	03/26/26	100.000	0.000	3.9333	30.03	0.111383	0.113574	0.115808	0.118085	0.120407	40.91	42.54
GS Finance Corp.	40055AQE0	03/29/18	03/31/25	100.000	0.000	3.8700	29.43	0.109593	0.111714	0.113875	0.116079	0.118325	40.22	41.80
GS Finance Corp.	40055AQK6	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055AQL4	03/29/18	04/09/25*	100.000	0.000	3.8700	29.44	0.109697					10.75*	
GS Finance Corp.	40055AQM2	03/29/18	04/09/25	100.000	0.000	3.8700	29.44	0.109697	0.111820	0.113984	0.116189	0.118438	40.22	41.80
GS Finance Corp.	40055AQP5	03/29/18	04/10/28	100.000	0.000	4.0900	31.13	0.116080	0.118454	0.120876	0.123348	0.125871	42.60	44.36
GS Finance Corp.	40055AQZ3	03/14/18	03/25/25	100.000	0.000	3.7899	30.44	0.107395	0.109430	0.111504	0.113617	0.115770	39.42	40.93
GS Finance Corp.	40055AR25	03/14/18	03/25/25	100.000	0.000	3.7899	30.44	0.107395	0.109430	0.111504	0.113617	0.115770	39.42	40.93
GS Finance Corp.	40055ARD1	04/02/18	04/02/20	100.000	0.000	2.1535	16.15	0.060463	0.061114	0.061772			22.00	5.62
GS Finance Corp.	40055ARE9	04/02/18	03/31/23	100.000	0.000	3.5367	26.58	0.099959	0.101727	0.103525	0.105356	0.107219	36.63	37.93
GS Finance Corp.	40055ARR0	03/21/18	03/20/25	100.000	0.000	3.7991	29.75	0.107525	0.109567	0.111648	0.113769	0.115930	39.49	41.01
GS Finance Corp.	40055ART6	03/21/18	03/21/24	100.000	0.000	3.6850	28.85	0.104247	0.106168	0.108124	0.110116	0.112145	38.26	39.69
GS Finance Corp.	40055ARV1	03/21/18	03/20/25	100.000	0.000	3.7991	29.75	0.107525	0.109567	0.111648	0.113769	0.115930	39.49	41.01
GS Finance Corp.	40055ARW9	03/29/18	04/10/28	100.000	0.000	4.0900	31.13	0.116080	0.118454	0.120876	0.123348	0.125871	42.60	44.36
GS Finance Corp.	40055ATH0	04/17/18	04/28/25	100.000	0.000	3.7800	26.82	0.107109	0.109133	0.111196	0.113298	0.115439	39.18	40.68
GS Finance Corp.	40055ATJ6	04/17/18	04/28/25	100.000	0.000	3.7800	26.82	0.107109	0.109133	0.111196	0.113298	0.115439	39.18	40.68
GS Finance Corp.	40055ATK3	04/17/18	04/28/25	100.000	0.000	3.7800	26.82	0.107109	0.109133	0.111196	0.113298	0.115439	39.18	40.68
GS Finance Corp.	40055ATU1	04/02/18	10/03/24	100.000	0.000	3.7376	28.10	0.105772	0.107749	0.109762	0.111814	0.113903	38.78	40.25
GS Finance Corp.	40055ATX5	04/30/18	04/30/25	100.000	0.000	4.0400	27.18	0.114491	0.116803	0.119163	0.121570	0.124026	41.92	43.63
GS Finance Corp.	40055AU21	03/29/18	03/31/21	100.000	0.000	3.2700	24.84	0.092328	0.093838	0.095372	0.096931	0.098516	33.79	34.90
GS Finance Corp.	40055AU39	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AU47	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AU54	04/30/18	05/09/28	100.000	0.000	4.3200	29.08	0.122724	0.125375	0.128083	0.130849	0.133676	44.94	46.90
GS Finance Corp.	40055AU70	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AU88	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AUA3	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AUB1	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AUC9	04/30/18	05/09/28	100.000	0.000	4.3200	29.08	0.122724	0.125375	0.128083	0.130849	0.133676	44.94	46.90

* Called in 2019; 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055AUD7	04/30/18	05/09/25	100.000	0.000	4.0400	27.19	0.114604	0.116919	0.119281	0.121690	0.124149	41.92	43.63
GS Finance Corp.	40055AUP0	04/30/18	11/10/25	100.000	0.000	4.0867	27.51	0.115970	0.118340	0.120758	0.123225	0.125743	42.42	44.17
GS Finance Corp.	40055AUQ8	04/30/18	11/10/25	100.000	0.000	4.0867	27.51	0.115970	0.118340	0.120758	0.123225	0.125743	42.42	44.17
GS Finance Corp.	40055AV79	04/03/18	04/01/21	100.000	0.000	3.1404	23.50	0.088588	0.089979	0.091392	0.092827	0.094284	32.39	33.42
GS Finance Corp.	40055AVN4	04/30/18	01/30/23	100.000	0.000	3.6788	24.77	0.103129	0.105026	0.106957	0.108925	0.110928	38.05	39.46
GS Finance Corp.	40055AVQ7	04/30/18	01/30/25	100.000	0.000	4.0014	26.95	0.112261	0.114507	0.116798	0.119134	0.121518	41.50	43.18
GS Finance Corp.	40055AVR5	04/30/18	10/30/25	100.000	0.000	4.0867	27.50	0.115838	0.118205	0.120620	0.123085	0.125600	42.42	44.17
GS Finance Corp.	40055AW37	04/27/18	04/29/26	100.000	0.000	4.0867	27.85	0.115864	0.118232	0.120648	0.123113	0.125628	42.43	44.19
GS Finance Corp.	40055AW45	04/27/18	04/29/24	100.000	0.000	3.8501	26.23	0.109028	0.111127	0.113266	0.115447	0.117669	39.89	41.44
GS Finance Corp.	40055AW52	04/30/18	10/31/23	100.000	0.000	3.7750	25.39	0.106839	0.108856	0.110911	0.113004	0.115137	39.07	40.56
GS Finance Corp.	40055AWC7	05/07/18	05/16/23	100.000	0.000	3.7100	24.22	0.105064	0.107013	0.108998	0.111020	0.113080	38.35	39.79
GS Finance Corp.	40055AWD5	04/30/18	05/09/28	100.000	0.000	4.3200	29.08	0.122724	0.125375	0.128083	0.130849	0.133676	44.94	46.90
GS Finance Corp.	40055AWP8	05/03/18	05/04/23	100.000	0.000	3.6800	24.44	0.104114	0.106029	0.107980	0.109967	0.111991	38.05	39.46
GS Finance Corp.	40055AWU7	05/03/18	05/04/23	100.000	0.000	3.6800	24.44	0.104114	0.106029	0.107980	0.109967	0.111991	38.05	39.46
GS Finance Corp.	40055AX44	05/03/18	05/05/20	100.000	0.000	2.1991	14.58	0.061765	0.062444	0.063131			22.43	7.83
GS Finance Corp.	40055AXA0	04/11/18	04/09/21	100.000	0.000	3.1014	22.51	0.087473	0.088829	0.090206	0.091605	0.093026	31.96	32.96
GS Finance Corp.	40055AXH5	04/26/18	05/22/19	100.000	0.000	2.5150	17.18	0.070867					9.99	
GS Finance Corp.	40055AXU6	04/18/18	04/15/21	100.000	0.000	3.1207	22.03	0.088017	0.089391	0.090785	0.092202	0.093641	32.14	33.15
GS Finance Corp.	40055AYK7	04/26/18	05/07/25	100.000	0.000	3.9700	27.17	0.112603	0.114838	0.117117	0.119442	0.121813	41.18	42.83
GS Finance Corp.	40055AYL5	04/26/18	05/07/25	100.000	0.000	3.9700	27.17	0.112603	0.114838	0.117117	0.119442	0.121813	41.18	42.83
GS Finance Corp.	40055AYR2	04/26/18	10/28/25	100.000	0.000	4.0117	27.45	0.113698	0.115978	0.118305	0.120678	0.123098	41.63	43.32
GS Finance Corp.	40055AYT8	05/17/18	05/29/25	100.000	0.000	3.9900	24.93	0.113196	0.115454	0.117757	0.120107	0.122503	41.30	42.97
GS Finance Corp.	40055AYU5	05/17/18	05/29/25	100.000	0.000	3.9900	24.93	0.113196	0.115454	0.117757	0.120107	0.122503	41.30	42.97
GS Finance Corp.	40055AYW1	05/17/18	05/29/25	100.000	0.000	3.9900	24.93	0.113196	0.115454	0.117757	0.120107	0.122503	41.30	42.97
GS Finance Corp.	40055AZ67	05/09/18	05/08/25	100.000	0.000	3.9777	25.75	0.112678	0.114919	0.117204	0.119535	0.121913	41.21	42.86
GS Finance Corp.	40055AZG5	05/02/18	05/15/28	100.000	0.000	4.2400	28.30	0.120458	0.123012	0.125620	0.128283	0.131002	44.06	45.95
GS Finance Corp.	40055AZL4	05/30/18	05/30/25	100.000	0.000	4.0099	23.57	0.113621	0.115899	0.118223	0.120593	0.123011	41.46	43.14
GS Finance Corp.	40055AZM2	05/30/18	05/30/25	100.000	0.000	4.0099	23.57	0.113621	0.115899	0.118223	0.120593	0.123011	41.46	43.14
GS Finance Corp.	40055AZN0	05/23/18	05/23/33	100.000	6.250	4.5052	27.24	0.124052	0.122935	0.121792	0.120623	0.120221	44.37	43.58
GS Finance Corp.	40055AZP5	05/17/18	05/30/28	100.000	0.000	4.2500	26.56	0.120749	0.123315	0.125935	0.128611	0.131344	44.09	45.99
GS Finance Corp.	40055AZX8	05/29/18	05/29/24	100.000	0.000	3.9300	23.21	0.111312	0.113499	0.115730	0.118004	0.120322	40.61	42.22
GS Finance Corp.	40055AZY6	05/29/18	05/29/26	100.000	0.000	4.1267	24.38	0.116995	0.119409	0.121873	0.124388	0.126955	42.71	44.49
GS Finance Corp.	40055Q2D3	05/30/18	05/30/23	100.000	VARIES	2.7000	15.80	0.074138	0.073264	0.073605	0.073921	0.074193	26.52	26.57
GS Finance Corp.	40055Q2P6	05/25/18	05/30/23	100.000	0.000	3.7700	22.69	0.106751	0.108764	0.110814	0.112903	0.115031	38.92	40.40
GS Finance Corp.	40055Q2R2	05/04/18	05/02/24	100.000	1.450	3.8675	25.58	0.109486	0.110045	0.112173	0.112784	0.114965	39.67	40.66
GS Finance Corp.	40055Q2V3	05/25/18	05/28/25	100.000	0.000	4.0600	24.44	0.115106	0.117443	0.119827	0.122259	0.124741	42.01	43.74
GS Finance Corp.	40055Q2W1	05/17/18	05/29/25	100.000	0.000	3.9900	24.93	0.113196	0.115454	0.117757	0.120107	0.122503	41.30	42.97
GS Finance Corp.	40055Q2X9	05/17/18	05/29/25	100.000	0.000	3.9900	24.93	0.113196	0.115454	0.117757	0.120107	0.122503	41.30	42.97
GS Finance Corp.	40055Q3C4	05/30/18	02/27/25	100.000	0.000	3.9600	23.34	0.111052	0.113251	0.115493	0.117780	0.120112	40.93	42.56
GS Finance Corp.	40055Q3E0	05/30/18	03/01/23	100.000	0.000	3.6601	21.56	0.102609	0.104487	0.106399	0.108346	0.110329	37.73	39.13
GS Finance Corp.	40055Q3F7	05/30/18	05/30/28	100.000	0.000	4.3000	25.28	0.122013	0.124636	0.127316	0.130053	0.132849	44.56	46.50
GS Finance Corp.	40055Q3G5	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055Q3H3	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14
GS Finance Corp.	40055Q3J9	05/30/18	06/08/28	100.000	0.000	4.3000	25.29	0.122129	0.124755	0.127437	0.130177	0.132976	44.56	46.50
GS Finance Corp.	40055Q3K6	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14
GS Finance Corp.	40055Q3L4	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14
GS Finance Corp.	40055Q3M2	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14
GS Finance Corp.	40055Q3N0	05/30/18	06/08/28	100.000	0.000	4.3000	25.29	0.122129	0.124755	0.127437	0.130177	0.132976	44.56	46.50
GS Finance Corp.	40055Q3P5	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14
GS Finance Corp.	40055Q3R1	05/30/18	11/28/25	100.000	0.000	4.0503	23.81	0.114762	0.117087	0.119458	0.121877	0.124345	41.89	43.60
GS Finance Corp.	40055Q3S9	05/30/18	06/08/28	100.000	0.000	4.3000	25.29	0.122129	0.124755	0.127437	0.130177	0.132976	44.56	46.50
GS Finance Corp.	40055Q3U4	05/30/18	12/11/25	100.000	0.000	4.0583	23.86	0.115162	0.117499	0.119883	0.122316	0.124798	41.97	43.69
GS Finance Corp.	40055Q3V2	05/30/18	06/12/28	100.000	0.000	4.3000	25.29	0.122187	0.124814	0.127498	0.130239	0.133039	44.56	46.50
GS Finance Corp.	40055Q4M1	05/30/18	06/10/25	100.000	0.000	4.0101	23.58	0.113750	0.116031	0.118357	0.120731	0.123151	41.46	43.14
GS Finance Corp.	40055Q4W9	06/06/18	06/19/23	100.000	0.000	3.7000	21.12	0.104818	0.106758	0.108733	0.110744	0.112793	38.13	39.55
GS Finance Corp.	40055Q5H1	06/05/18	06/05/23	100.000	0.000	3.6299	20.82	0.102661	0.104524	0.106421	0.108353	0.110320	37.39	38.76
GS Finance Corp.	40055Q5L2	06/05/18	06/05/23	100.000	0.000	3.6299	20.82	0.102661	0.104524	0.106421	0.108353	0.110320	37.39	38.76
GS Finance Corp.	40055Q5N8	06/05/18	06/04/20	100.000	0.000	2.3298	13.35	0.065467	0.066230	0.067001			23.75	10.25
GS Finance Corp.	40055Q6F4	05/29/18	06/07/23	100.000	0.000	3.7299	22.03	0.105629	0.107599	0.109606	0.111650	0.113732	38.48	39.93
GS Finance Corp.	40055Q6X5	05/25/18	11/25/26	100.000	0.000	4.2450	25.56	0.120420	0.122976	0.125587	0.128252	0.130974	44.00	45.88
GS Finance Corp.	40055QA28	05/31/18	06/12/25	100.000	0.000	3.8600	22.69	0.109432	0.111545	0.113697	0.115892	0.118128	39.86	41.41
GS Finance Corp.	40055QA51	05/24/18	06/05/25	100.000	0.000	4.0800	24.68	0.115791	0.118153	0.120563	0.123023	0.125533	42.23	43.97
GS Finance Corp.	40055QA69	05/24/18	08/26/25	100.000	0.000	4.1042	24.89	0.115200	0.117564	0.119976	0.122439	0.124951	42.49	44.26
GS Finance Corp.	40055QAB8	06/04/18	06/13/25	100.000	0.000	3.9400	22.72	0.111710	0.113911	0.116155	0.118443	0.120777	40.69	42.31
GS Finance Corp.	40055QAD4	06/04/18	06/13/25	100.000	0.000	3.9400	22.72	0.111710	0.113911	0.116155	0.118443	0.120777	40.69	42.31
GS Finance Corp.	40055QAH5	05/31/18	05/27/21	100.000	0.000	3.2181	18.91	0.090806	0.092267	0.093751	0.095260	0.096793	33.05	34.13
GS Finance Corp.	40055QAJ1	05/31/18	05/28/21	100.000	0.000	3.2182	18.91	0.090816	0.092278	0.093763	0.095271	0.096804	33.05	34.13
GS Finance Corp.	40055QAK8	05/31/18	06/12/25	100.000	0.000	3.8600	22.69	0.109432	0.111545	0.113697	0.115892	0.118128	39.86	41.41
GS Finance Corp.	40055QAR3	06/15/18	06/26/25	100.000	0.000	4.0700	22.20	0.115500	0.117850	0.120248	0.122695	0.125192	42.03	43.75
GS Finance Corp.	40055QAS1	06/15/18	06/26/25	100.000	0.000	4.0700	22.20	0.115500	0.117850	0.120248	0.122695	0.125192	42.03	43.75
GS Finance Corp.	40055QAU6	06/15/18	06/26/25	100.000	0.000	4.0700	22.20	0.115500	0.117850	0.120248	0.122695	0.125192	42.03	43.75
GS Finance Corp.	40055QAV4	06/15/18	06/26/25	100.000	0.000	4.0700	22.20	0.115500	0.117850	0.120248	0.122695	0.125192	42.03	43.75
GS Finance Corp.	40055QAZ5	06/01/18	06/12/25	100.000	0.000	3.8600	22.58	0.109421	0.111533	0.113685	0.115879	0.118116	39.85	41.41
GS Finance Corp.	40055QB84	06/29/18	07/11/25	100.000	0.000	4.0800	20.65	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.80
GS Finance Corp.	40055QB92	06/29/18	07/11/25	100.000	0.000	4.0800	20.65	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.80
GS Finance Corp.	40055QBA9	06/29/18	07/11/25	100.000	0.000	4.0800	20.65	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.80
GS Finance Corp.	40055QBB7	06/29/18	07/11/25	100.000	0.000	4.0800	20.65	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.80
GS Finance Corp.	40055QBF8	06/29/18	07/01/25	100.000	0.000	4.1000	20.73	0.116251	0.118635	0.121067	0.123549	42.28	44.03	
GS Finance Corp.	40055QBG6	06/29/18	07/03/23	100.000	0.000	3.7800	19.12	0.105045	0.107030	0.109053	0.111114	0.113214	38.89	40.37
GS Finance Corp.	40055QBK7	06/08/18	10/08/26	100.000	0.000	4.1144	23.33	0.115856	0.118239	0.120672	0.123154	0.125688	42.54	44.30
GS Finance Corp.	40055QBU5	06/29/18	07/01/24	100.000	0.000	3.9250	19.85	0.111190	0.113373	0.115597	0.117866	40.42	42.02	
GS Finance Corp.	40055QC42	06/29/18	07/01/26	100.000	0.000	4.1733	21.10	0.118372	0.120842	0.123364	0.125938	43.06	44.87	
GS Finance Corp.	40055QC59	06/05/18	06/13/28	100.000	0.000	4.2300	24.27	0.120097	0.122637	0.125231	0.127880	0.130584	43.78	45.66
GS Finance Corp.	40055QCH3	06/29/18	07/11/28	100.000	0.000	4.3600	22.07	0.121287	0.123932	0.126633	0.129394	0.132215	45.05	47.03

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055QCJ9	06/29/18	07/11/28	100.000	0.000	4.3600	22.07	0.121287	0.123932	0.126633	0.129394	0.132215	45.05	47.03
GS Finance Corp.	40055QCK6	06/29/18	07/11/28	100.000	0.000	4.3600	22.07	0.121287	0.123932	0.126633			45.05	1.14
GS Finance Corp.	40055QCL4	06/29/18	07/11/25	100.000	0.000	4.0800	20.65	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.80
GS Finance Corp.	40055QCM2	06/29/18	03/30/23	100.000	0.000	3.7238	18.91	0.104412	0.106356	0.108336	0.110353	0.112408	38.30	39.73
GS Finance Corp.	40055QCN0	06/29/18	12/31/25	100.000	0.000	4.1267	20.87	0.117010	0.119424	0.121889	0.124404	0.126970	42.56	44.34
GS Finance Corp.	40055QCQ3	06/29/18	03/31/21	100.000	0.000	3.1168	15.82	0.087261	0.088621	0.090002	0.091405	0.092829	31.91	32.91
GS Finance Corp.	40055QCS9	06/29/18	03/31/25	100.000	0.000	4.0414	20.54	0.113407	0.115698	0.118036	0.120421	0.122855	41.66	43.36
GS Finance Corp.	40055QCU4	06/29/18	07/11/25	100.000	0.000	4.0800	20.65	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.80
GS Finance Corp.	40055QCV2	06/29/18	06/29/23	100.000	0.000	3.7700	19.06	0.106696	0.108707	0.110756	0.112844	0.114971	38.78	40.26
GS Finance Corp.	40055QCW0	06/29/18	06/29/23	100.000	0.000	3.7700	19.06	0.106696	0.108707	0.110756	0.112844	0.114971	38.78	40.26
GS Finance Corp.	40055QD66	06/29/18	07/11/25*	100.000	0.000	4.0800	20.65	0.113489	0.115804				21.98*	
GS Finance Corp.	40055QDT6	06/29/18	07/11/28*	100.000	0.000	4.3600	22.07	0.121287	0.123932				23.52*	
GS Finance Corp.	40055QDU3	06/29/18	07/11/28	100.000	0.000	4.3600	22.07	0.121287	0.123932	0.126633	0.129394	0.132215	45.05	47.03
GS Finance Corp.	40055QDW9	06/28/18	06/28/23	100.000	VARIABLES	3.2000	16.26	0.088090	0.087277	0.087817	0.088249	0.088571	31.57	31.69
GS Finance Corp.	40055QE24	06/20/18	09/18/20	100.000	0.000	2.4557	13.07	0.068624	0.069467	0.070320	0.071183		25.03	18.23
GS Finance Corp.	40055QE40	06/29/18	12/29/23	100.000	0.000	3.7950	19.19	0.107417	0.109456	0.111533	0.113649	0.115805	39.05	40.54
GS Finance Corp.	40055QE81	06/20/18	03/22/21	100.000	1.000	3.1243	16.59	0.087685	0.088621	0.089572	0.090537	0.091517	31.76	32.45
GS Finance Corp.	40055QEC2	07/05/18	07/02/20	100.000	0.000	2.3698	11.59	0.065827	0.066594	0.067383	0.068182		24.11	12.34
GS Finance Corp.	40055QED0	07/05/18	07/05/23	100.000	0.000	3.7500	18.33	0.104168	0.106121	0.108111	0.110138	0.112203	38.55	40.00
GS Finance Corp.	40055QEJ7	07/05/18	10/04/21	100.000	0.000	3.4201	16.79	0.095805	0.097443	0.099110	0.100804	0.102528	35.07	36.28
GS Finance Corp.	40055QEK4	07/05/18	07/18/23	100.000	0.000	3.7500	18.36	0.104308	0.106264	0.108257	0.110287	0.112354	38.55	40.01
GS Finance Corp.	40055QEU2	07/06/18	07/18/23	100.000	0.000	3.7600	18.30	0.104576	0.106542	0.108545	0.110586	0.112665	38.65	40.11
GS Finance Corp.	40055QFR8	06/20/18	06/18/21	100.000	0.000	3.3057	17.56	0.093325	0.094868	0.096436	0.098029	0.099650	33.92	35.05
GS Finance Corp.	40055QFW7	06/29/18	07/10/26	100.000	0.000	4.1733	21.12	0.116073	0.118495	0.120968			43.06	1.09
GS Finance Corp.	40055QFZ0	06/27/18	07/11/28	100.000	0.000	4.3800	22.42	0.121873	0.124542	0.127270	0.130057	0.132905	45.27	47.28
GS Finance Corp.	40055QGB2	06/29/18	12/31/25	100.000	0.000	4.1267	20.87	0.117010	0.119424	0.121889	0.124404	0.126970	42.56	44.34
GS Finance Corp.	40055QGE6	06/27/18	06/27/23	100.000	5.000	3.5005	17.89	0.096508	0.095766	0.096505	0.097056	0.097430	34.61	34.84
GS Finance Corp.	40055QGV8	07/17/18	07/28/25	100.000	0.000	4.0100	18.29	0.111525	0.113761	0.116042	0.118368	0.120741	41.24	42.91
GS Finance Corp.	40055QGW6	07/17/18	07/28/25	100.000	0.000	4.0100	18.29	0.111525	0.113761	0.116042	0.118368	0.120741	41.24	42.91
GS Finance Corp.	40055QGX4	07/17/18	07/28/25	100.000	0.000	4.0100	18.29	0.111525	0.113761	0.116042	0.118368	0.120741	41.24	42.91
GS Finance Corp.	40055QGY2	07/17/18	07/28/25	100.000	0.000	4.0100	18.29	0.111525	0.113761	0.116042	0.118368	0.120741	41.24	42.91
GS Finance Corp.	40055QHK1	06/28/18	07/10/25	100.000	0.000	4.0800	20.77	0.113489	0.115804	0.118166	0.120577	0.123037	42.07	43.81
GS Finance Corp.	40055QJ52	07/31/18	07/30/26	100.000	0.000	4.1364	17.35	0.114901	0.117278	0.119703	0.122179	0.124706	42.52	44.29
GS Finance Corp.	40055QJ60	07/31/18	07/31/24	100.000	0.000	3.9250	16.46	0.109029	0.111168	0.113350	0.115574	0.117843	40.29	41.88
GS Finance Corp.	40055QK68	08/06/18	08/04/23	100.000	0.000	3.7554	15.13	0.104316	0.106253	0.108249	0.110281	0.112352	38.48	39.94
GS Finance Corp.	40055QKC5	07/27/18	08/23/23	100.000	0.000	3.7600	16.12	0.104728	0.106697	0.108703	0.110746	0.112828	38.57	40.03
GS Finance Corp.	40055QKF8	07/17/18	07/26/28	100.000	0.000	4.2500	19.38	0.118180	0.120692	0.123256	0.125876	0.128551	43.78	45.66
GS Finance Corp.	40055QKK7	07/27/18	08/25/25	100.000	0.000	4.0300	17.28	0.112295	0.114557	0.116866	0.119221	0.121623	41.41	43.09
GS Finance Corp.	40055QKV3	07/31/18	04/29/21	100.000	0.000	3.0668	12.90	0.085836	0.087152	0.088488	0.089845	0.091223	31.30	32.27
GS Finance Corp.	40055QKW1	07/31/18	05/01/25	100.000	0.000	4.0263	16.96	0.112979	0.115253	0.117573	0.119940	0.122355	41.36	43.04
GS Finance Corp.	40055QKX9	07/31/18	05/01/23	100.000	0.000	3.7275	15.69	0.104519	0.106467	0.108451	0.110472	0.112531	38.21	39.65
GS Finance Corp.	40055QKY7	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42

* Called in 2019; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40055QKZ4	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QL26	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QL75	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QLC4	07/31/18	01/29/26	100.000	0.000	4.0947	17.18	0.113742	0.116058	0.118434	0.120858	0.123333	42.08	43.82
GS Finance Corp.	40055QLD2	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QLE0	07/31/18	08/09/28*	100.000	0.000	4.3100	18.10	0.119852	0.122435				26.59*	
GS Finance Corp.	40055QLG5	07/31/18	08/09/28	100.000	0.000	4.3100	18.10	0.119852	0.122435	0.125073	0.127768	0.130522	44.35	46.29
GS Finance Corp.	40055QLH3	07/31/18	08/09/28	100.000	0.000	4.3100	18.10	0.119852	0.122435	0.125073	0.127768	0.130522	44.35	46.29
GS Finance Corp.	40055QLJ9	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QLK6	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QLN0	08/06/18	08/15/23	100.000	0.000	3.8000	15.32	0.105655	0.107662	0.109707	0.111792	0.113916	38.95	40.44
GS Finance Corp.	40055QLQ3	08/03/18	08/03/23	100.000	0.000	3.7700	15.50	0.104722	0.106696	0.108707	0.110756	0.112844	38.65	40.12
GS Finance Corp.	40055QLS9	08/03/18	11/03/21	100.000	0.000	3.4639	14.29	0.097052	0.098733	0.100443	0.102182	0.103952	35.44	36.68
GS Finance Corp.	40055QLZ3	08/03/18	08/05/20	100.000	0.000	2.4101	9.91	0.066955	0.067762	0.068579	0.069405		24.49	14.82
GS Finance Corp.	40055QM66	07/31/18	08/02/21	100.000	0.000	3.4500	14.47	0.095852	0.097505	0.099187	0.100898	0.102639	35.30	36.53
GS Finance Corp.	40055QMJ8	07/31/18	08/11/25	100.000	0.000	4.0600	17.05	0.112919	0.115211	0.117550	0.119936	0.122371	41.71	43.42
GS Finance Corp.	40055QMS8	07/17/18	01/12/21	100.000	1.200	2.7520	12.54	0.076446	0.077010	0.077611	0.078220	0.078838	27.82	28.26
GS Finance Corp.	40055QMW9	07/27/18	07/29/25	100.000	0.000	4.0300	17.24	0.111968	0.114224	0.116526	0.118874	0.121269	41.41	43.09
GS Finance Corp.	40055QNJ7	07/31/18	08/12/25	100.000	0.000	4.0601	17.05	0.112932	0.115224	0.117563	0.119950	0.122385	41.71	43.42
GS Finance Corp.	40055QNQ1	08/16/18	08/27/25*	100.000	0.000	3.9600	14.87	0.110132	0.112313				26.38*	
GS Finance Corp.	40055QNR9	08/16/18	08/27/25*	100.000	0.000	3.9600	14.87	0.110132	0.112313				26.38*	
GS Finance Corp.	40055QNS7	08/16/18	08/27/25	100.000	0.000	3.9600	14.87	0.110132	0.112313	0.114536	0.116804	0.119117	40.59	42.21
GS Finance Corp.	40055QNT5	08/16/18	08/27/25*	100.000	0.000	3.9600	14.87	0.110132	0.112313				26.38*	
GS Finance Corp.	40055QPA4	08/31/18	09/07/21	100.000	0.000	3.3700	11.33	0.093672	0.095251	0.096856	0.098488	0.100147	34.37	35.54
GS Finance Corp.	40055QPB2	08/31/18	09/02/26	100.000	0.000	4.0567	13.64	0.112710	0.114997	0.117329	0.119709	0.122137	41.54	43.24
GS Finance Corp.	40055QPC0	08/31/18	09/03/24	100.000	0.000	3.8250	12.86	0.106285	0.108317	0.110389	0.112500	0.114652	39.11	40.62
GS Finance Corp.	40055QQ96	08/31/18	09/20/23	100.000	0.000	3.6399	12.25	0.101313	0.103157	0.105035	0.106946	0.108893	37.18	38.55
GS Finance Corp.	40055QQB1	08/31/18	09/22/25	100.000	0.000	3.9200	13.20	0.109151	0.111290	0.113471	0.115696	0.117963	40.11	41.69
GS Finance Corp.	40055QR20	08/14/18	08/14/21	100.000	VARIABLE	3.0409	11.57	0.084470	0.084170	0.083865	0.084289	0.084521	30.27	30.36
GS Finance Corp.	40055QR61	08/31/18	06/03/21	100.000	0.000	3.0618	10.31	0.085724	0.087036	0.088369	0.089722	0.091095	31.17	32.13
GS Finance Corp.	40055QR79	08/31/18	06/02/23	100.000	0.000	3.6500	12.30	0.102334	0.104201	0.106103	0.108039	0.110011	37.29	38.66
GS Finance Corp.	40055QR87	08/31/18	06/02/25	100.000	0.000	3.8963	13.13	0.109308	0.111438	0.113609	0.115822	0.118078	39.86	41.43
GS Finance Corp.	40055QR95	08/31/18	03/04/26	100.000	0.000	4.0083	13.48	0.111391	0.113624	0.115901	0.118224	0.120593	41.03	42.69
GS Finance Corp.	40055QRD6	08/16/18	08/12/20	100.000	0.000	2.4100	9.04	0.066944	0.067732	0.068548	0.069374		24.46	15.30
GS Finance Corp.	40055QRL8	08/08/18	08/05/21	100.000	0.000	3.2862	13.05	0.091285	0.092760	0.094284	0.095833	0.097408	33.57	34.68
GS Finance Corp.	40055QRM6	08/31/18	09/12/25*	100.000	0.000	3.9600	13.33	0.110146	0.112327				28.04*	
GS Finance Corp.	40055QRN4	08/31/18	09/12/25*	100.000	0.000	3.9600	13.33	0.110146	0.112327				28.04*	
GS Finance Corp.	40055QRP9	08/31/18	09/12/25*	100.000	0.000	3.9600	13.33	0.110146	0.112327				28.04*	
GS Finance Corp.	40055QRQ7	08/31/18	09/12/25*	100.000	0.000	3.9600	13.33	0.110146	0.112327				28.04*	
GS Finance Corp.	40055QRR5	08/31/18	09/12/25	100.000	0.000	3.9600	13.33	0.110146	0.112327	0.114551	0.116819	0.119132	40.53	42.15
GS Finance Corp.	40055QRS3	08/31/18	09/12/25*	100.000	0.000	3.9600	13.33	0.110146	0.112327				28.04*	
GS Finance Corp.	40055QRT1	08/31/18	09/12/28*	100.000	0.000	4.2500	14.30	0.118222	0.120735				30.13*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
GS Finance Corp.	40055QRU8	08/31/18	09/12/28*	100.000	0.000	4.2500	14.30	0.118222	0.120735					30.13*	
GS Finance Corp.	40055QRV6	08/08/18	08/19/25	100.000	0.000	4.0000	15.91	0.111246	0.113471	0.115741	0.118056	0.120417		41.04	42.70
GS Finance Corp.	40055QRY0	08/31/18	09/12/25	100.000	0.000	3.9600	13.33	0.110146	0.112327	0.114551	0.116819	0.119132		40.53	42.15
GS Finance Corp.	40055QRZ7	08/31/18	09/12/25	100.000	0.000	3.9600	13.33	0.110146	0.112327	0.114551	0.116819	0.119132		40.53	42.15
GS Finance Corp.	40055QS29	08/31/18	09/12/25	100.000	0.000	3.9600	13.33	0.110146	0.112327	0.114551	0.116819	0.119132		40.53	42.15
GS Finance Corp.	40055QS78	08/31/18	09/12/28	100.000	0.000	4.2500	14.30	0.118222	0.120735	0.123300	0.125920	0.128596		43.57	45.44
GS Finance Corp.	40055QS94	09/07/18	09/08/23	100.000	0.000	3.7000	11.72	0.102788	0.104690	0.106627	0.108599	0.110609		37.78	39.19
GS Finance Corp.	40055QSB9	08/08/18	02/06/26	100.000	0.000	4.0319	16.02	0.111997	0.114229	0.116532	0.118881	0.121278		41.38	43.06
GS Finance Corp.	40055QSC7	08/08/18	02/06/26	100.000	0.000	4.0319	16.02	0.111997	0.114229	0.116532	0.118881	0.121278		41.38	43.06
GS Finance Corp.	40055QSF0	09/06/18	09/03/21	100.000	0.000	3.2375	10.34	0.089931	0.091363	0.092842	0.094345	0.095872		32.98	34.05
GS Finance Corp.	40055QSN3	09/06/18	09/06/23	100.000	0.000	3.6500	11.66	0.101388	0.103239	0.105123	0.107041	0.108995		37.26	38.63
GS Finance Corp.	40055QSR4	09/06/18	09/03/20	100.000	0.000	2.4899	7.95	0.069163	0.070010	0.070882	0.071764			25.25	17.31
GS Finance Corp.	40055QSU7	08/09/18	08/13/25	100.000	0.000	3.9699	15.67	0.110325	0.112515	0.114748	0.117026	0.119349		40.72	42.35
GS Finance Corp.	40055QSZ6	08/13/18	02/12/20	100.000	0.000	2.4094	9.24	0.066929	0.067730	0.068546				24.46	2.81
GS Finance Corp.	40055QTG7	09/04/18	09/08/25	100.000	0.000	3.9400	12.81	0.109492	0.111649	0.113848	0.116091	0.118378		40.30	41.90
GS Finance Corp.	40055QTK8	08/21/18	08/31/26*	100.000	0.000	4.0300	14.57	0.112058	0.114291					27.19*	
GS Finance Corp.	40055QU67	09/05/18	01/03/20	100.000	0.000	2.4899	8.02	0.069164	0.069729	0.070597				25.26	0.14
GS Finance Corp.	40055QU83	08/30/18	03/03/22	100.000	0.000	3.4200	11.50	0.095027	0.096652	0.098305	0.099986	0.101696		34.89	36.09
GS Finance Corp.	40055QUB6	08/30/18	09/11/25*	100.000	0.000	3.9300	13.22	0.109297	0.111445					27.71*	
GS Finance Corp.	40055QUH3	09/18/18	09/30/26*	100.000	0.000	4.1333	11.84	0.114972	0.117348					31.36*	
GS Finance Corp.	40055QUP5	09/19/18	09/30/25	100.000	0.000	4.0500	11.49	0.112639	0.114920	0.117247	0.119621	0.122043		41.38	43.07
GS Finance Corp.	40055QUQ3	09/19/18	09/30/25	100.000	0.000	4.0500	11.49	0.112639	0.114920	0.117247	0.119621	0.122043		41.38	43.07
GS Finance Corp.	40055QUR1	09/19/18	09/30/25	100.000	0.000	4.0500	11.49	0.112639	0.114920	0.117247	0.119621	0.122043		41.38	43.07
GS Finance Corp.	40055QUS9	09/19/18	09/30/25*	100.000	0.000	4.0500	11.49	0.112639	0.114920					30.71*	
GS Finance Corp.	40055QUU4	09/28/18	10/09/25	100.000	0.000	4.1100	10.63	0.114309	0.116658	0.119055	0.121502	0.123998		41.96	43.71
GS Finance Corp.	40055QUV2	09/28/18	10/09/25*	100.000	0.000	4.1100	10.63	0.114309	0.116658					32.20*	
GS Finance Corp.	40055QUW0	09/28/18	10/09/25	100.000	0.000	4.1100	10.63	0.114309	0.116658	0.119055	0.121502	0.123998		41.96	43.71
GS Finance Corp.	40055QUY6	09/28/18	10/09/25	100.000	0.000	4.1100	10.63	0.114309	0.116658	0.119055	0.121502	0.123998		41.96	43.71
GS Finance Corp.	40055QUZ3	09/28/18	10/09/25	100.000	0.000	4.1100	10.63	0.114309	0.116658	0.119055	0.121502	0.123998		41.96	43.71
GS Finance Corp.	40055QV33	09/28/18	10/09/25*	100.000	0.000	4.1100	10.63	0.114309	0.116658					32.20*	
GS Finance Corp.	40055QV58	09/04/18	09/04/25	100.000	0.000	3.9600	12.87	0.110000	0.112178	0.114399	0.116664	0.118974		40.51	42.13
GS Finance Corp.	40055QV74	09/28/18	10/09/25*	100.000	0.000	4.1100	10.63	0.114309	0.116658					32.20*	
GS Finance Corp.	40055QV90	09/28/18	10/09/25	100.000	0.000	4.1100	10.63	0.114309	0.116658	0.119055	0.121502	0.123998		41.96	43.71
GS Finance Corp.	40055QVA7	09/28/18	10/09/25*	100.000	0.000	4.1100	10.63	0.114309	0.116658					32.20*	
GS Finance Corp.	40055QVB5	09/04/18	09/06/23	100.000	0.000	3.6999	12.03	0.102797	0.104699	0.106636	0.108609	0.110618		37.79	39.20
GS Finance Corp.	40055QVC3	09/28/18	10/10/28	100.000	0.000	4.3700	11.30	0.121565	0.124221	0.126936	0.129709	0.132543		44.68	46.65
GS Finance Corp.	40055QVF6	09/28/18	10/10/28*	100.000	0.000	4.3700	11.30	0.121565	0.124221					34.27*	
GS Finance Corp.	40055QVH2	09/28/18	10/10/28*	100.000	0.000	4.3700	11.30	0.121565	0.124221					34.27*	
GS Finance Corp.	40055QVY5	09/28/18	10/04/21	100.000	0.000	3.5401	9.15	0.098394	0.100135	0.101908	0.103712	0.105547		36.04	37.33
GS Finance Corp.	40055QWN8	09/28/18	09/30/24	100.000	0.000	3.9849	10.30	0.110718	0.112924	0.115174	0.117468	0.119809		40.66	42.30
GS Finance Corp.	40055QWR9	09/28/18	09/30/26	100.000	0.000	4.1967	10.84	0.116601	0.119048	0.121546	0.124097	0.126700		42.87	44.68
GS Finance Corp.	40055QX64	10/04/18	04/06/21	100.000	0.000	2.9167	7.05	0.081033	0.082215	0.083414	0.084630	0.085864		29.59	30.46

* Called in 2019; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
								-----					-----	-----	
GS Finance Corp.	40055QXL1	09/10/18	09/19/25*	100.000	0.000	3.9900	12.31	0.110944	0.113158					29.02*	
GS Finance Corp.	40055QXM9	09/10/18	09/19/25*	100.000	0.000	3.9900	12.31	0.110944	0.113158					29.02*	
GS Finance Corp.	40055QXN7	09/10/18	09/19/25	100.000	0.000	3.9900	12.31	0.110944	0.113158	0.115415	0.117718	0.120066		40.79	42.44
GS Finance Corp.	40055QXP2	09/28/18	10/12/23*	100.000	0.000	3.8299	9.91	0.106545	0.108585					30.20*	
GS Finance Corp.	40055QXQ0	09/28/18	10/14/25*	100.000	0.000	4.0800	10.56	0.113540	0.115856					32.20*	
GS Finance Corp.	40055QXT4	10/03/18	10/01/21	100.000	0.000	3.4028	8.32	0.094522	0.096112	0.097748	0.099411	0.101102		34.60	35.79
GS Finance Corp.	40055QXX5	09/28/18	06/30/25	100.000	0.000	4.0788	10.54	0.114481	0.116816	0.119198	0.121629	0.124110		41.64	43.35
GS Finance Corp.	40055QXZ0	09/28/18	06/30/21	100.000	0.000	3.2451	8.38	0.090888	0.092363	0.093861	0.095384	0.096932		32.99	34.07
GS Finance Corp.	40055QY30	10/03/18	10/17/23*	100.000	0.000	3.8100	9.33	0.105991	0.108010					30.46*	
GS Finance Corp.	40055QY48	09/28/18	06/29/23	100.000	0.000	3.8199	9.87	0.107134	0.109180	0.111265	0.113390	0.115556		38.94	40.45
GS Finance Corp.	40055QY55	10/03/18	10/01/20	100.000	0.000	2.5299	6.18	0.070275	0.071154	0.072054	0.072965			25.62	19.62
GS Finance Corp.	40055QY63	10/03/18	10/03/23	100.000	0.000	3.8100	9.31	0.105834	0.107850	0.109905	0.111998	0.114132		38.82	40.31
GS Finance Corp.	40055QYA4	10/03/18	10/17/23	100.000	0.000	3.8100	9.33	0.105991	0.108010	0.110068	0.112165	0.114301		38.82	40.32
GS Finance Corp.	40055QYN6	09/21/18	09/25/23*	100.000	0.000	3.7900	10.53	0.105321	0.107317					27.95*	
GS Finance Corp.	40055QYQ9	09/14/18	03/16/21	100.000	0.000	2.8918	8.60	0.080342	0.081504	0.082682	0.083878	0.085091		29.38	30.23
GS Finance Corp.	40055QZ62	09/27/18	09/29/25*	100.000	0.000	4.0800	10.66	0.113358	0.115671					30.56*	
GS Finance Corp.	40055QZS4	09/25/18	11/25/19	100.000	0.000	2.4901	6.65	0.069456	0.070321					22.66	
GS Finance Corp.	40055QZU9	10/09/18	11/04/20	100.000	0.000	2.5302	5.77	0.070407	0.071297	0.072199	0.073113			25.61	22.04
GS Finance Corp.	40055QZX3	10/16/18	10/27/25*	100.000	0.000	4.1700	8.70	0.115982	0.118400	0.120869				34.89*	
GS Finance Corp.	40055QZY1	10/16/18	10/27/25*	100.000	0.000	4.1700	8.70	0.115982	0.118400	0.120869				34.89*	
GS Finance Corp.	40055QZZ8	10/16/18	10/27/25*	100.000	0.000	4.1700	8.70	0.115982	0.118400	0.120869				34.89*	
GS Finance Corp.	40056E3E6	10/31/18	10/29/21	100.000	0.000	3.4612	5.86	0.096146	0.097800	0.099493	0.101215	0.102966		35.12	36.34
GS Finance Corp.	40056E3F3	10/31/18	10/29/26	100.000	0.000	4.2586	7.22	0.118294	0.120798	0.123371	0.125998	0.128680		43.35	45.22
GS Finance Corp.	40056E3G1	10/31/18	10/31/24	100.000	0.000	4.0300	6.83	0.111944	0.114199	0.116501	0.118848	0.121243		40.98	42.65
GS Finance Corp.	40056E4G0	10/15/18	10/12/23*	100.000	0.000	3.9263	8.29	0.109065	0.111170					30.92*	
GS Finance Corp.	40056E4Q8	10/05/18	10/05/30	100.000	VARIABLE	3.3003	7.88	0.091674	0.089863	0.088022	0.088922	0.089661		32.36	31.99
GS Finance Corp.	40056E4R6	10/26/18	11/13/23*	100.000	0.000	3.9900	7.21	0.111041	0.113256	0.115516				35.16*	
GS Finance Corp.	40056E4S4	10/26/18	11/14/25*	100.000	0.000	4.2600	7.70	0.118586	0.121111					37.57*	
GS Finance Corp.	40056E4U9	10/31/18	07/29/21	100.000	0.000	3.1646	5.36	0.087905	0.088592	0.089994	0.091418	0.092865		32.09	33.09
GS Finance Corp.	40056E4V7	10/31/18	07/31/23	100.000	0.000	3.8487	6.52	0.106908	0.107936	0.110013	0.112130	0.114288		39.14	40.63
GS Finance Corp.	40056E4W5	10/31/18	04/30/26	100.000	0.000	4.2103	7.13	0.116953	0.119415	0.121928	0.124495	0.127116		42.85	44.67
GS Finance Corp.	40056E4X3	10/31/18	07/31/25	100.000	0.000	4.1350	7.01	0.114862	0.116049	0.118448	0.120897	0.123397		42.11	43.83
GS Finance Corp.	40056E4Y1	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E4Z8	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E5A2	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E5B0	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E5C8	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E5E4	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E5F1	10/31/18	11/13/28*	100.000	0.000	4.4600	7.57	0.124089	0.126856					39.09*	
GS Finance Corp.	40056E5Q7	11/06/18	05/06/21	100.000	0.000	3.0168	4.61	0.083800	0.085064	0.086347	0.087650	0.088972		30.54	31.46
GS Finance Corp.	40056E5W4	11/06/18	11/15/23*	100.000	0.000	3.9500	6.04	0.109830	0.111999	0.114211				35.22*	
GS Finance Corp.	40056E6A1	11/05/18	11/05/20	100.000	0.000	2.6801	4.17	0.074448	0.075446	0.076457	0.077482			27.09	23.43

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
GS Finance Corp.	40056E6B9	10/31/18	11/13/28*	100.000	0.000	4.4600	7.57	0.124089	0.126856					39.09*	
GS Finance Corp.	40056E6K9	11/05/18	11/04/21	100.000	0.000	3.5292	5.49	0.098032	0.099753	0.101513	0.103304	0.105127		35.80	37.07
GS Finance Corp.	40056E6M5	11/05/18	11/14/23*	100.000	0.000	3.9600	6.17	0.110109	0.112289	0.114512				34.97*	
GS Finance Corp.	40056E6R4	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E6S2	10/31/18	11/12/25	100.000	0.000	4.1700	7.07	0.115994	0.118412	0.120881	0.123401	0.125974		42.43	44.22
GS Finance Corp.	40056E6T0	10/31/18	11/13/28*	100.000	0.000	4.4600	7.57	0.124089	0.126856					39.09*	
GS Finance Corp.	40056E6W3	11/05/18	11/03/23	100.000	0.000	3.9463	6.14	0.109620	0.111759	0.113965	0.116213	0.118506		40.10	41.70
GS Finance Corp.	40056E6Y9	11/05/18	11/14/23*	100.000	0.000	3.9600	6.17	0.110109	0.112289	0.114512				34.97*	
GS Finance Corp.	40056E6Z6	10/31/18	11/12/25*	100.000	0.000	4.1700	7.07	0.115994	0.118412					36.51*	
GS Finance Corp.	40056E7E2	11/01/18	11/13/25*	100.000	0.000	4.1684	6.95	0.115948	0.118365					36.61*	
GS Finance Corp.	40056EA24	10/30/18	11/10/25	100.000	0.000	4.2200	7.16	0.117359	0.119836	0.122364	0.124946	0.127582		42.95	44.78
GS Finance Corp.	40056EA32	10/12/18	10/24/25	100.000	0.000	4.2199	9.27	0.117386	0.119862	0.122392	0.124974	0.127611		43.04	44.88
GS Finance Corp.	40056EA65	10/24/18	10/20/21	100.000	0.000	3.5292	6.57	0.098033	0.099725	0.101484	0.103275	0.105098		35.84	37.11
GS Finance Corp.	40056EA81	10/29/18	04/28/22	100.000	0.000	3.6667	6.31	0.101853	0.103710	0.105612	0.107548	0.109520		37.24	38.61
GS Finance Corp.	40056EAL2	09/28/18	09/28/23	100.000	0.000	3.8299	9.89	0.106387	0.108424	0.110501	0.112617	0.114773		39.05	40.56
GS Finance Corp.	40056EAS7	10/17/18	10/15/20	100.000	0.000	2.5299	5.20	0.070275	0.071154	0.072054	0.072965			25.59	20.63
GS Finance Corp.	40056EB49	10/24/18	10/22/21	100.000	0.000	3.5584	6.62	0.098846	0.100585	0.102374	0.104196	0.106050		36.14	37.44
GS Finance Corp.	40056EB72	10/22/18	10/21/21	100.000	0.000	3.5292	6.76	0.098032	0.099753	0.101513	0.103304	0.105127		35.84	37.12
GS Finance Corp.	40056EBC1	10/23/18	11/02/26	100.000	0.000	4.3200	8.17	0.120130	0.122725	0.125376	0.128084	0.130850		44.02	45.95
GS Finance Corp.	40056EBK3	11/02/18	11/13/23*	100.000	0.000	3.9201	6.43	0.109021	0.111158	0.113336				34.51*	
GS Finance Corp.	40056EBM9	10/24/18	10/21/21	100.000	0.000	3.5584	6.62	0.098844	0.100573	0.102363	0.104184	0.106037		36.14	37.44
GS Finance Corp.	40056EBV9	11/02/18	11/14/25*	100.000	0.000	4.2100	6.91	0.117108	0.119573					37.10*	
GS Finance Corp.	40056EBW7	11/07/18	05/06/21	100.000	0.000	2.9564	4.43	0.082122	0.083329	0.084561	0.085811	0.087079		29.92	30.81
GS Finance Corp.	40056EC89	12/06/18	12/17/25*	100.000	0.000	4.4400	3.09	0.123501	0.126242					43.22*	
GS Finance Corp.	40056ECJ5	11/29/18	12/11/23*	100.000	0.000	4.1200	3.67	0.114603	0.116963					39.39*	
GS Finance Corp.	40056ECK2	11/29/18	12/11/25*	100.000	0.000	4.3900	3.91	0.122123	0.124804					42.00*	
GS Finance Corp.	40056ECL0	11/15/18	12/03/26*	100.000	0.000	4.3367	5.55	0.120726	0.123344					40.55*	
GS Finance Corp.	40056ECR7	11/16/18	11/28/25*	100.000	0.000	4.2900	5.37	0.119338	0.121898					39.36*	
GS Finance Corp.	40056ECS5	11/16/18	11/28/25*	100.000	0.000	4.2900	5.37	0.119338	0.121898					39.36*	
GS Finance Corp.	40056ECT3	11/16/18	11/28/25*	100.000	0.000	4.2900	5.37	0.119338	0.121898					39.36*	
GS Finance Corp.	40056ECU0	11/16/18	11/28/25*	100.000	0.000	4.2900	5.37	0.119338	0.121898					39.36*	
GS Finance Corp.	40056ECV8	10/31/18	11/13/25*	100.000	0.000	4.1800	7.09	0.116287	0.118717					36.72*	
GS Finance Corp.	40056EDD7	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804					42.13*	
GS Finance Corp.	40056EDE5	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804					42.13*	
GS Finance Corp.	40056EDF2	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804					42.13*	
GS Finance Corp.	40056EDG0	11/30/18	12/11/28*	100.000	0.000	4.6200	3.98	0.128514	0.131482	0.134520				44.36*	
GS Finance Corp.	40056EDH8	11/30/18	12/11/28*	100.000	0.000	4.6200	3.98	0.128514	0.131482	0.134520				44.36*	
GS Finance Corp.	40056EEG9	11/30/18	12/02/26	100.000	0.000	4.4667	3.85	0.124106	0.126878	0.129711	0.132608	0.135570		45.34	47.39
GS Finance Corp.	40056EEH7	11/30/18	12/02/21	100.000	0.000	3.7900	3.26	0.105300	0.107295	0.109328	0.111400	0.113511		38.38	39.85
GS Finance Corp.	40056EEJ3	11/30/18	12/03/24	100.000	0.000	4.2600	3.67	0.118375	0.120896	0.123471	0.126101	0.128787		43.21	45.07
GS Finance Corp.	40056EEQ7	11/30/18	08/31/23	100.000	0.000	4.0588	3.50	0.112744	0.113862	0.116199	0.118544	0.120963		41.21	42.83
GS Finance Corp.	40056EER5	11/30/18	09/01/21	100.000	0.000	3.4558	2.98	0.095995	0.096834	0.098507	0.100209	0.101940		35.01	36.18

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40056EES3	11/30/18	09/02/25	100.000	0.000	4.3363	3.73	0.120452	0.121787	0.124428	0.127125	0.129882	44.08	45.93
GS Finance Corp.	40056EET1	11/30/18	06/01/26	100.000	0.000	4.4283	3.81	0.123023	0.125747	0.128531	0.131377	0.134286	44.94	46.96
GS Finance Corp.	40056EEX2	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804				42.13*	
GS Finance Corp.	40056EEY0	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804				42.13*	
GS Finance Corp.	40056EEZ7	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804				42.13*	
GS Finance Corp.	40056EF29	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804				42.13*	
GS Finance Corp.	40056EF37	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804				42.13*	
GS Finance Corp.	40056EF45	11/30/18	12/12/25*	100.000	0.000	4.3900	3.78	0.122123	0.124804				42.13*	
GS Finance Corp.	40056EF52	11/30/18	12/11/28*	100.000	0.000	4.6200	3.98	0.128514	0.131482	0.134520			44.36*	
GS Finance Corp.	40056EFR4	12/05/18	12/18/23*	100.000	0.000	4.1700	3.01	0.116007	0.118426				40.45*	
GS Finance Corp.	40056EFT0	12/05/18	12/03/21	100.000	0.000	3.7236	2.69	0.103432	0.105336	0.107297	0.109295	0.111330	37.69	39.10
GS Finance Corp.	40056EFV5	12/05/18	12/18/23*	100.000	0.000	4.1700	3.01	0.116007	0.118426				40.45*	
GS Finance Corp.	40056EFW3	12/05/18	12/03/20	100.000	0.000	2.7401	1.98	0.076114	0.077145	0.078202	0.079273		27.65	26.16
GS Finance Corp.	40056EFX1	12/05/18	12/05/23	100.000	0.000	4.1700	3.01	0.115833	0.118248	0.120713	0.123230	0.125800	42.26	44.04
GS Finance Corp.	40056EGA0	11/30/18	11/30/28	100.000	0.000	4.6200	3.98	0.128334	0.131299	0.134332	0.137435	0.140610	46.92	49.11
GS Finance Corp.	40056EGF9	11/16/18	11/28/25*	100.000	0.000	4.2900	5.37	0.119338	0.121898				39.36*	
GS Finance Corp.	40056EGG7	11/29/18	06/01/22	100.000	0.000	3.8525	3.43	0.107037	0.109099	0.111201	0.113343	0.115526	39.03	40.55
GS Finance Corp.	40056EGW2	11/20/18	11/18/21	100.000	0.000	3.5875	4.09	0.099652	0.101420	0.103239	0.105091	0.106976	36.35	37.66
GS Finance Corp.	40056EH68	12/03/18	12/15/25*	100.000	0.000	4.3900	3.42	0.122123	0.124804				42.24*	
GS Finance Corp.	40056EH84	12/12/18	12/23/26*	100.000	0.000	4.4633	2.36	0.124150	0.126920				44.20*	
GS Finance Corp.	40056EH92	12/12/18	12/23/26*	100.000	0.000	4.4633	2.36	0.124150	0.126920				44.20*	
GS Finance Corp.	40056EHL5	12/13/18	12/24/25*	100.000	0.000	4.3800	2.19	0.121829	0.124497				43.49*	
GS Finance Corp.	40056EHM3	12/13/18	12/24/25*	100.000	0.000	4.3800	2.19	0.121829	0.124497				43.49*	
GS Finance Corp.	40056EHV3	12/13/18	12/24/25*	100.000	0.000	4.3800	2.19	0.121829	0.124497				43.49*	
GS Finance Corp.	40056EJ41	12/27/18	01/10/29	100.000	0.000	4.7400	0.53	0.131666	0.131891	0.135017			48.01	0.95
GS Finance Corp.	40056EJ66	12/27/18	01/08/26	100.000	0.000	4.6100	0.51	0.128055	0.128236	0.131192			46.68	0.92
GS Finance Corp.	40056EJ74	12/27/18	01/08/26	100.000	0.000	4.6100	0.51	0.128055	0.128236	0.131192			46.68	0.92
GS Finance Corp.	40056EJ82	12/27/18	01/08/26	100.000	0.000	4.6100	0.51	0.128055	0.128236	0.131192			46.68	0.92
GS Finance Corp.	40056EJA7	12/27/18	01/10/29	100.000	0.000	4.7400	0.53	0.131666	0.131891	0.135017			48.01	0.95
GS Finance Corp.	40056EJD1	01/03/19	12/31/21	100.000	0.000	3.7624		0.104510	0.106443	0.108446	0.110486	0.112564	37.77	39.41
GS Finance Corp.	40056EJE9	01/03/19	01/17/24	100.000	0.000	4.2401		0.117780	0.117974	0.120475			42.64	1.57
GS Finance Corp.	40056EJF6	12/05/18	12/02/20	100.000	0.000	2.7401	1.98	0.076113	0.077138	0.078195	0.079266		27.65	26.08
GS Finance Corp.	40056EJQ2	12/28/18	12/27/24	100.000	0.000	4.4909	0.37	0.124746	0.127531	0.130395	0.133323	0.136317	45.43	47.49
GS Finance Corp.	40056EJS8	12/06/18	12/08/22	100.000	0.000	4.0067	2.78	0.111323	0.113553	0.115828	0.118149	0.120516	40.58	42.22
GS Finance Corp.	40056EK23	12/28/18	12/24/21	100.000	0.000	3.9180	0.33	0.108834	0.110918	0.113091	0.115307	0.117566	39.59	41.14
GS Finance Corp.	40056EKC1	12/27/18	12/27/28	100.000	0.000	4.7400	0.53	0.131667	0.134787	0.137982	0.141252	0.144600	47.99	50.29
GS Finance Corp.	40056EKK3	12/27/18	09/24/21	100.000	0.000	3.5734	0.40	0.099261	0.100118	0.101907	0.103728	0.105581	36.14	37.37
GS Finance Corp.	40056EKL1	12/27/18	09/26/23	100.000	0.000	4.3301	0.48	0.120280	0.121568	0.124200	0.126889	0.129636	43.90	45.71
GS Finance Corp.	40056EKM9	12/27/18	09/25/25	100.000	0.000	4.5267	0.50	0.125743	0.127134	0.130012	0.132954	0.135964	45.93	47.91
GS Finance Corp.	40056EKN7	12/27/18	06/25/26	100.000	0.000	4.5781	0.51	0.127170	0.130049	0.133026	0.136071	0.139185	46.33	48.47
GS Finance Corp.	40056EKV9	12/31/18	01/10/24	100.000	0.000	4.3901	0.12	0.121947	0.122095	0.124775	0.127514		44.41	1.76
GS Finance Corp.	40056EKW7	12/31/18	01/15/26	100.000	0.000	4.6101	0.13	0.128057	0.128303	0.131260			46.68	1.84

* Called in 2019; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
GS Finance Corp.	40056ELD8	12/27/18	01/08/26	100.000	0.000	4.6100	0.51	0.128055	0.128236	0.131192				46.68	0.92
GS Finance Corp.	40056ELK2	12/27/18	01/08/26	100.000	0.000	4.6100	0.51	0.128055	0.128236	0.131192				46.68	0.92
GS Finance Corp.	40056ELR7	12/27/18	01/08/26	100.000	0.000	4.6100	0.51	0.128055	0.128236	0.131192				46.68	0.92
GS Finance Corp.	40056ELS5	12/27/18	01/10/29	100.000	0.000	4.7400	0.53	0.131666	0.131891	0.135017				48.01	0.95
GS Finance Corp.	40056ELT3	01/03/19	12/31/20	100.000	0.000	2.7000		0.075001	0.075997	0.077023	0.078063			27.03	27.84
GS Finance Corp.	40056ELW6	01/03/19	01/17/24	100.000	0.000	4.2401		0.117780	0.117974	0.120475				42.64	1.57
GS Finance Corp.	40056EM21	01/03/19	01/03/24	100.000	0.000	4.2400			0.117777	0.120274	0.122824	0.125427		42.61	44.67
GS Finance Corp.	40056EM39	12/07/18	12/21/26*	100.000	0.000	4.5133	3.01	0.125590	0.128425					44.21*	
GS Finance Corp.	40056EMU9	01/02/19	01/02/24	100.000	0.000	4.3600			0.121112	0.123752	0.126450	0.129207		43.95	46.01
GS Finance Corp.	40056EMX3	12/14/18	12/16/21	100.000	0.000	3.9701	1.88	0.110304	0.112494	0.114727	0.117004	0.119327		40.17	41.78
GS Finance Corp.	40056EN20	12/14/18	12/16/21	100.000	0.000	3.9701	1.88	0.110304	0.112494	0.114727	0.117004	0.119327		40.17	41.78
GS Finance Corp.	40056EN87	12/28/18	12/29/20	100.000	0.000	2.7402	0.23	0.076121	0.077164	0.078221	0.079293			27.60	28.20
GS Finance Corp.	40056ENA2	12/28/18	06/29/20	100.000	0.000	2.7397	0.23	0.076108	0.077151	0.078207				27.59	13.92
GS Finance Corp.	40056ENM6	12/28/18	12/24/21	100.000	1.250	3.8908	0.32	0.108077	0.109457	0.110911	0.112393	0.113904		39.18	40.22
GS Finance Corp.	40056ENN4	01/16/19	01/28/26	100.000	0.000	4.3700		0.121388	0.121565	0.124221				42.34	3.35
GS Finance Corp.	40056ENP9	01/16/19	01/28/26	100.000	0.000	4.3700		0.121388	0.121565	0.124221				42.34	3.35
GS Finance Corp.	40056ENQ7	01/16/19	01/28/26	100.000	0.000	4.3700		0.121388	0.121565	0.124221				42.34	3.35
GS Finance Corp.	40056ENR5	01/16/19	01/28/26	100.000	0.000	4.3700		0.121388	0.121565	0.124221				42.34	3.35
GS Finance Corp.	40056ENS3	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENT1	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENU8	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENV6	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENW4	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENX2	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENY0	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056ENZ7	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
Goldman Sachs Group, Inc	40056EP28	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056EP36	01/31/19	02/11/26	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	0.119936		37.70	42.56
GS Finance Corp.	40056EP77	01/31/19	02/12/29	100.000	0.000	4.2900		0.119167	0.119338	0.121898	0.124512	0.127183		39.85	45.09
GS Finance Corp.	40056EP85	01/31/19	02/12/29	100.000	0.000	4.2900		0.119167	0.119338	0.121898	0.124512	0.127183		39.85	45.09
GS Finance Corp.	40056EP93	01/31/19	02/12/29	100.000	0.000	4.2900		0.119167	0.119338	0.121898	0.124512	0.127183		39.85	45.09
GS Finance Corp.	40056EPF9	01/31/19	02/02/27	100.000	0.000	4.1367		0.114909	0.114935	0.117313	0.119739	0.122216		38.40	43.40
GS Finance Corp.	40056EPG7	01/31/19	01/31/25	100.000	0.000	3.9350			0.109305	0.111456	0.113649	0.115885		36.50	41.19
GS Finance Corp.	40056EPQ5	01/31/19	02/02/22	100.000	0.000	3.5001		0.097224	0.097243	0.098944	0.100676	0.102438		32.44	36.45
GS Finance Corp.	40056EQK7	01/31/19	11/02/21	100.000	0.000	3.2268		0.089635	0.090374	0.091832	0.093313	0.094819		29.93	33.50
GS Finance Corp.	40056EQL5	01/31/19	07/31/26	100.000	0.000	4.1350			0.114861	0.117236	0.119660	0.122134		38.38	43.38
GS Finance Corp.	40056EQM3	01/31/19	11/02/23	100.000	0.000	3.8087		0.105798	0.106828	0.108862	0.110935	0.113048		35.39	39.81
GS Finance Corp.	40056EQN1	01/31/19	10/31/25	100.000	0.000	4.0688		0.113023	0.114173	0.116496	0.118866	0.121284		37.83	42.66
GS Finance Corp.	40056ES33	01/25/19	02/13/26	100.000	0.000	4.2400		0.117777	0.118027	0.120529	0.123084	0.125694		40.00	44.56
GS Finance Corp.	40056ES41	01/25/19	02/09/24	100.000	0.000	3.9900		0.110834	0.111006	0.113221	0.115480	0.117784		37.61	41.81
GS Finance Corp.	40056ESL3	02/05/19	02/05/24	100.000	0.000	3.5800			0.099445	0.101225	0.103037	0.104881		32.68	37.30
GS Finance Corp.	40056ESM1	02/05/19	02/03/22	100.000	0.000	3.1595			0.087765	0.089136	0.090545	0.091975		28.81	32.76

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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GS Finance Corp.	40056ESP4	02/05/19	02/14/24	100.000	0.000	3.5800		0.099446	0.099535	0.101316	0.103130	0.104976	32.69	37.30
GS Finance Corp.	40056ESQ2	02/05/19	02/14/24	100.000	0.000	3.5800		0.099446	0.099535	0.101316	0.103130	0.104976	32.69	37.30
GS Finance Corp.	40056ESV1	02/05/19	02/04/21	100.000	0.000	2.5500			0.070833	0.071731	0.072646	0.073572	23.22	26.26
GS Finance Corp.	40056ET73	01/16/19	01/29/20	100.000	0.000	2.6996		0.074990	0.075063	0.076076			26.05	2.13
GS Finance Corp.	40056EU22	01/29/19	01/27/22	100.000	0.000	3.4126			0.094795	0.096394	0.098039	0.099712	31.72	35.51
GS Finance Corp.	40056EUB2	02/15/19	02/27/26	100.000	0.000	3.8900		0.108055	0.108195	0.110300	0.112445	0.114632	34.45	40.63
GS Finance Corp.	40056EUG1	02/15/19	02/27/26	100.000	0.000	3.8900		0.108055	0.108195	0.110300	0.112445	0.114632	34.45	40.63
GS Finance Corp.	40056EUH9	02/15/19	02/27/26	100.000	0.000	3.8900		0.108055	0.108195	0.110300	0.112445	0.114632	34.45	40.63
GS Finance Corp.	40056EJ5	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EUK2	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EUL0	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EUS5	02/22/19	03/11/26	100.000	0.000	3.8700		0.107501	0.107721	0.109805	0.111930	0.114096	33.51	40.38
GS Finance Corp.	40056EUT3	02/22/19	03/13/24	100.000	0.000	3.6199		0.100554	0.100766	0.102590	0.104447	0.106337	31.33	37.67
GS Finance Corp.	40056EUU0	02/28/19	11/30/23	100.000	0.000	3.5488		0.098579	0.099473	0.101238	0.103035	0.104863	30.11	36.88
GS Finance Corp.	40056EUV8	02/28/19	12/01/25	100.000	0.000	3.8350		0.106527	0.107582	0.109645	0.111748	0.113890	32.56	39.98
GS Finance Corp.	40056EV47	02/28/19	03/02/27	100.000	0.000	3.9567		0.109908	0.109956	0.112131	0.114350	0.116612	33.58	41.30
GS Finance Corp.	40056EV54	02/28/19	02/28/25	100.000	0.000	3.7301			0.103613	0.105545	0.107514	0.109519	31.63	38.84
GS Finance Corp.	40056EVD7	02/28/19	03/02/22	100.000	0.000	3.2599		0.090554	0.090587	0.092063	0.093564	0.095089	27.62	33.77
GS Finance Corp.	40056EW61	03/05/19	03/04/24	100.000	0.000	3.5562			0.098784	0.100531	0.102319	0.104138	29.44	36.93
GS Finance Corp.	40056EW79	03/05/19	03/04/21	100.000	0.000	2.5500			0.070833	0.071731	0.072646	0.073572	21.07	26.20
GS Finance Corp.	40056EWA2	02/20/19	10/19/21	100.000	0.000	2.8502		0.079174	0.079543	0.080677	0.081827	0.082993	24.80	29.42
GS Finance Corp.	40056EWB0	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EWC8	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EWG9	02/28/19	12/01/21	100.000	0.000	2.9884		0.083011	0.083651	0.084901	0.086170	0.087457	25.32	30.87
GS Finance Corp.	40056EWH7	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EWJ3	03/05/19	09/06/22	100.000	0.000	3.3375			0.092717	0.094264	0.095837	0.097437	27.62	34.58
GS Finance Corp.	40056EWK0	03/05/19	09/06/22	100.000	0.000	3.3375			0.092717	0.094264	0.095837	0.097437	27.62	34.58
GS Finance Corp.	40056EWM6	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EWN4	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EWS3	03/05/19	03/13/24	100.000	0.000	3.6000		0.100001	0.100081	0.101882	0.103716	0.105583	29.82	37.41
GS Finance Corp.	40056EWT1	03/05/19	03/13/24	100.000	0.000	3.6000		0.100001	0.100081	0.101882	0.103716	0.105583	29.82	37.41
GS Finance Corp.	40056EWU8	03/05/19	03/13/24	100.000	0.000	3.6000		0.100001	0.100081	0.101882	0.103716	0.105583	29.82	37.41
GS Finance Corp.	40056EJV6	02/28/19	03/11/26	100.000	0.000	3.8700		0.107499	0.107649	0.109732	0.111856	0.114020	32.84	40.36
GS Finance Corp.	40056EWY0	02/28/19	03/12/29	100.000	0.000	4.1300		0.114723	0.114907	0.117280	0.119701	0.122173	35.07	43.19
GS Finance Corp.	40056EWZ7	02/28/19	03/12/29	100.000	0.000	4.1300		0.114723	0.114907	0.117280	0.119701	0.122173	35.07	43.19
GS Finance Corp.	40056EXC7	02/21/19	02/18/22	100.000	0.000	3.2181			0.089391	0.090806	0.092267	0.093751	27.90	33.34
GS Finance Corp.	40056EXD5	02/28/19	03/12/29	100.000	0.000	4.1300		0.114723	0.114907	0.117280	0.119701	0.122173	35.07	43.19
GS Finance Corp.	40056EXH6	02/21/19	03/04/20	100.000	0.000	2.5503		0.070841	0.070906	0.071811			22.09	4.52
GS Finance Corp.	40056EYB8	03/19/19	03/30/26	100.000	0.000	3.8000		0.105554	0.105677	0.107685	0.109731	0.111815	29.98	39.51
Goldman Sachs Group, Inc	40056EYE2	03/19/19	03/30/26	100.000	0.000	3.8000		0.105554	0.105677	0.107685	0.109731	0.111815	29.98	39.51
Goldman Sachs Group, Inc	40056EYF9	03/19/19	03/30/26	100.000	0.000	3.8000		0.105554	0.105677	0.107685	0.109731	0.111815	29.98	39.51
GS Finance Corp.	40056EYS1	03/29/19	03/31/25	100.000	0.000	3.4250		0.095139	0.095148	0.096777	0.098434	0.100120	26.03	35.44

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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GS Finance Corp.	40056EY79	03/29/19	03/31/22	100.000	0.000	2.9501		0.081946	0.081953	0.083162	0.084389	0.085633	22.40	30.38
GS Finance Corp.	40056EYX0	03/29/19	12/29/23	100.000	0.000	3.2563		0.090451	0.091188	0.092672	0.094181	0.095715	24.74	33.64
GS Finance Corp.	40056EYY8	03/29/19	12/30/21	100.000	0.000	2.7043		0.075118	0.075632	0.076654	0.077691	0.078741	20.53	27.78
GS Finance Corp.	40056EZA9	03/29/19	04/01/27	100.000	0.000	3.6700		0.101946	0.101966	0.103838	0.105743	0.107683	27.90	38.07
GS Finance Corp.	40056EZB7	03/29/19	12/31/25	100.000	0.000	3.5625		0.098958	0.099849	0.101628	0.103438	0.105281	27.08	36.92
GS Finance Corp.	40056EZK7	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056EZM3	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056EZP6	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056EZR2	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056EZT8	04/03/19	04/01/21	100.000	0.000	2.4999			0.069443	0.070301	0.071180	0.072070	18.69	25.63
GS Finance Corp.	40056EZU5	04/03/19	04/04/24	100.000	0.000	3.3401			0.092789	0.094338	0.095914	0.097516	25.00	34.52
GS Finance Corp.	40056EZV3	03/29/19	09/30/21	100.000	0.000	2.5302			0.070288	0.071177	0.072077	0.072989	19.20	25.95
Goldman Sachs Group, Inc	40056EZX9	03/22/19	04/02/26	100.000	0.000	3.7800		0.105000	0.105110	0.107097	0.109121	0.111183	29.50	39.28
GS Finance Corp.	40056EZY7	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056EZZ4	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056F2A2	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056F2B0	03/29/19	04/09/26	100.000	0.000	3.5700		0.099166	0.099265	0.101037	0.102840	0.104676	27.14	37.00
GS Finance Corp.	40056F2J3	04/03/19	04/15/24	100.000	0.000	3.3400		0.092778	0.092881	0.094432	0.096009	0.097613	25.01	34.52
GS Finance Corp.	40056F2M6	04/03/19	04/15/24	100.000	0.000	3.3400		0.092778	0.092881	0.094432	0.096009	0.097613	25.01	34.52
GS Finance Corp.	40056F2N4	04/03/19	04/15/24	100.000	0.000	3.3400		0.092778	0.092881	0.094432	0.096009	0.097613	25.01	34.52
GS Finance Corp.	40056F2T1	04/03/19	10/04/22	100.000	0.000	3.0851			0.085704	0.087026	0.088368	0.089731	23.08	31.81
GS Finance Corp.	40056F2U8	04/03/19	10/04/22	100.000	0.000	3.0851			0.085704	0.087026	0.088368	0.089731	23.08	31.81
Goldman Sachs Group, Inc	40056F2W4	03/22/19	04/02/26	100.000	0.000	3.7800		0.105000	0.105110	0.107097	0.109121	0.111183	29.50	39.28
GS Finance Corp.	40056F3J2	03/29/19	11/16/20	100.000	0.000	2.5323		0.070341	0.070573	0.071467	0.072371		19.23	22.67
GS Finance Corp.	40056F3T0	03/28/19	03/30/26	100.000	2.000	3.6081			0.100226	0.101032	0.101853	0.102688	27.44	36.67
GS Finance Corp.	40056F3Y9	03/28/19	03/28/24	100.000	0.000	3.3001			0.091668	0.093181	0.094719	0.096281	25.17	34.11
GS Finance Corp.	40056F3Z6	03/28/19	03/30/23	100.000	0.000	3.1250		0.086805	0.086820	0.088177	0.089555	0.090954	23.83	32.24
GS Finance Corp.	40056F4B8	03/21/19	03/23/20	100.000	0.000	2.5502		0.070839	0.070849	0.071753			19.93	5.88
GS Finance Corp.	40056F4C6	03/21/19	10/07/20	100.000	0.000	2.5502		0.070839	0.070919	0.071823	0.072739		19.93	19.99
GS Finance Corp.	40056F4D4	03/21/19	03/23/20	100.000	0.000	2.5502		0.070839	0.070849	0.071753			19.93	5.88
GS Finance Corp.	40056F4E2	03/26/19	04/06/26	100.000	0.000	3.6900		0.102501	0.102606	0.104499	0.106427	0.108391	28.38	38.30
GS Finance Corp.	40056F4H5	04/03/19	02/02/23	100.000	0.000	3.1275			0.086876	0.087775	0.089147	0.090541	23.42	32.26
GS Finance Corp.	40056F4J1	03/25/19	03/26/20	100.000	0.000	2.5298			0.070277	0.071166			19.48	6.05
GS Finance Corp.	40056F5C5	04/22/19	04/30/26	100.000	0.000	3.6700		0.101944	0.102027	0.103900	0.105806	0.107748	25.52	37.98
GS Finance Corp.	40056F5D3	04/22/19	04/30/26	100.000	0.000	3.6700		0.101944	0.102027	0.103900	0.105806	0.107748	25.52	37.98
GS Finance Corp.	40056F5E1	04/22/19	04/30/26	100.000	0.000	3.6700		0.101944	0.102027	0.103900	0.105806	0.107748	25.52	37.98
GS Finance Corp.	40056F5F8	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056F5G6	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056F5L5	04/30/19	04/30/25	100.000	0.000	3.4500			0.095832	0.097485	0.099167	0.100877	23.20	35.60
GS Finance Corp.	40056F6B6	04/30/19	04/28/22	100.000	0.000	2.9263			0.081287	0.082463	0.083670	0.084894	19.66	30.06
GS Finance Corp.	40056F6F7	04/30/19	01/28/22	100.000	0.000	2.6755			0.074319	0.074805	0.075806	0.076820	17.99	27.42
GS Finance Corp.	40056F6L4	04/30/19	10/28/21	100.000	0.000	2.5001			0.069448	0.070307	0.071186	0.072076	16.79	25.58

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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GS Finance Corp.	40056F6N0	05/03/19	11/03/21	100.000	0.000	2.4752			0.068755	0.069606	0.070467	0.071339	16.41	25.31
GS Finance Corp.	40056F6Q3	04/09/19	11/09/20	100.000	0.000	2.4998		0.069439	0.069584	0.070453	0.071334		18.27	21.86
GS Finance Corp.	40056F6R1	04/30/19	01/30/24	100.000	0.000	3.2726			0.090905	0.091649	0.093148	0.094672	22.02	33.72
GS Finance Corp.	40056F6S9	04/30/19	01/29/26	100.000	0.000	3.5433			0.098426	0.099288	0.101048	0.102838	23.85	36.60
GS Finance Corp.	40056F6W0	05/03/19	05/05/21	100.000	0.000	2.3802		0.066118	0.066126	0.066913	0.067710	0.068516	15.78	24.32
GS Finance Corp.	40056F6X8	05/03/19	05/03/24	100.000	0.000	3.2700			0.090834	0.092319	0.093828	0.095362	21.70	33.68
GS Finance Corp.	40056F6Y6	05/03/19	11/03/22	100.000	0.000	3.0450			0.084585	0.085872	0.087180	0.088507	20.21	31.30
GS Finance Corp.	40056F6Z3	05/03/19	11/03/22	100.000	0.000	3.0450			0.084585	0.085872	0.087180	0.088507	20.21	31.30
GS Finance Corp.	40056F7A7	04/30/19	01/28/22	100.000	0.000	2.6755			0.074319	0.074805	0.075806	0.076820	17.99	27.42
GS Finance Corp.	40056F7H2	05/03/19	05/14/24	100.000	0.000	3.2699		0.090831	0.090922	0.092409	0.093919	0.095455	21.71	33.68
GS Finance Corp.	40056F7M1	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056FA21	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056FA54	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056FA70	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056FA88	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056FA96	05/03/19	05/14/24	100.000	0.000	3.2699		0.090831	0.090922	0.092409	0.093919	0.095455	21.71	33.68
GS Finance Corp.	40056FAB1	05/03/19	05/14/24	100.000	0.000	3.2699		0.090831	0.090922	0.092409	0.093919	0.095455	21.71	33.68
GS Finance Corp.	40056FAD7	04/30/19	05/11/26	100.000	0.000	3.5900		0.099722	0.099831	0.101623	0.103448	0.105304	24.15	37.10
GS Finance Corp.	40056FAX3	04/11/19	04/11/24	100.000	0.000	3.3601			0.093335	0.094903	0.096497	0.098118	24.39	34.71
GS Finance Corp.	40056FAZ8	04/30/19	07/15/20	100.000	0.000	2.5004			0.069454	0.069816	0.070689		16.80	13.70
GS Finance Corp.	40056FB87	05/06/19	05/04/23	100.000	0.000	3.1376			0.087155	0.088507	0.089895	0.091306	20.56	32.27
GS Finance Corp.	40056FBF1	04/23/19	04/26/21	100.000	0.000	2.4998		0.069439	0.069453	0.070321	0.071200	0.072090	17.28	25.59
GS Finance Corp.	40056FBK0	05/01/19	07/30/20	100.000	0.000	2.4998			0.069439	0.069869	0.070742		16.73	14.76
GS Finance Corp.	40056FBL8	04/24/19	04/23/26	100.000	0.000	3.6588			0.101634	0.103483	0.105376	0.107304	25.23	37.85
GS Finance Corp.	40056FBN4	04/25/19	05/06/26	100.000	0.000	3.6400		0.101110	0.101223	0.103065	0.104941	0.106851	25.00	37.65
GS Finance Corp.	40056FBQ7	05/01/19	05/10/27	100.000	0.000	3.6667		0.101852	0.101946	0.103815	0.105718	0.107656	24.56	37.91
GS Finance Corp.	40056FBU8	05/02/19	05/02/24	100.000	0.000	3.3001			0.091668	0.093181	0.094719	0.096281	22.00	34.00
GS Finance Corp.	40056FBV6	05/10/19	05/11/23	100.000	0.000	3.1001			0.086120	0.087455	0.088811	0.090187	19.96	31.86
GS Finance Corp.	40056FBW4	05/02/19	11/03/21	100.000	0.000	2.4918			0.069221	0.070083	0.070957	0.071841	16.59	25.49
GS Finance Corp.	40056FC45	04/25/19	05/07/29	100.000	0.000	3.9100		0.108611	0.108753	0.110879	0.113046	0.115256	26.87	40.54
GS Finance Corp.	40056FC52	05/02/19	11/03/21	100.000	0.000	2.4918			0.069221	0.070083	0.070957	0.071841	16.59	25.49
GS Finance Corp.	40056FCM5	05/01/19	05/10/29	100.000	0.000	3.8400		0.106668	0.106770	0.108820	0.110909	0.113039	25.73	39.77
GS Finance Corp.	40056FDA0	05/17/19	05/29/26	100.000	0.000	3.4900		0.096944	0.097057	0.098750	0.100473	0.102227	21.79	35.97
GS Finance Corp.	40056FDB8	05/17/19	05/29/26	100.000	0.000	3.4900		0.096944	0.097057	0.098750	0.100473	0.102227	21.79	35.97
GS Finance Corp.	40056FG66	05/17/19	05/29/26	100.000	0.000	3.4900		0.096944	0.097057	0.098750	0.100473	0.102227	21.79	35.97
GS Finance Corp.	40056FGA7	05/22/19	01/21/21	100.000	0.000	2.3801			0.066114	0.066372	0.067162	0.067961	14.52	24.29
GS Finance Corp.	40056FGC3	05/15/19	05/13/21	100.000	0.000	2.3800			0.066112	0.066890	0.067686	0.068491	14.98	24.30
GS Finance Corp.	40056FH65	05/17/19	05/19/22	100.000	0.000	2.9099		0.080830	0.080843	0.082019	0.083212	0.084423	18.16	29.84
GS Finance Corp.	40056FHT5	05/20/19	04/01/21	100.000	0.000	2.3800			0.066111	0.066684	0.067477	0.068280	14.66	24.29
GS Finance Corp.	40056FJ89	05/23/19	05/24/21	100.000	0.000	2.3802			0.066121	0.066908	0.067704	0.068510	14.44	24.29
GS Finance Corp.	40056FKB0	06/28/19	06/28/24	100.000	0.000	2.6900			0.074722	0.075727	0.076746	0.077778	13.68	27.45
GS Finance Corp.	40056FKC8	06/28/19	06/30/26	100.000	0.000	2.9700		0.082499	0.082513	0.083738	0.084982	0.086244	15.10	30.37

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GS Finance Corp.	40056FKD6	07/03/19	07/01/21	100.000	0.000	2.1201			0.058892	0.059510	0.060141			10.48	21.54		
GS Finance Corp.	40056FKE4	07/03/19	07/03/24	100.000	0.000	2.7200				0.075554	0.076582	0.077623			13.45	27.75	
GS Finance Corp.	40056FKS3	06/28/19	07/10/29	100.000	0.000	3.2900			0.091388	0.091488	0.092993	0.094523			16.74	33.73	
GS Finance Corp.	40056FKT1	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FKU8	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FKV6	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FKW4	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FKX2	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FKY0	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FKZ7	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FL29	06/21/19	01/15/21	100.000	0.000	2.3601				0.065557	0.065660	0.066435	0.067219			12.47	24.04
GS Finance Corp.	40056FL60	06/28/19	12/31/24	100.000	0.000	2.7600		0.076667		0.077737	0.078810	0.079898			14.03	28.18	
GS Finance Corp.	40056FL94	07/03/19	01/03/23	100.000	0.000	2.5175				0.069930	0.070810	0.071702			12.45	25.65	
GS Finance Corp.	40056FLB9	07/03/19	07/15/24	100.000	0.000	2.7200			0.075555	0.075624	0.076652	0.077695			13.46	27.75	
GS Finance Corp.	40056FLC7	07/03/19	01/03/23	100.000	0.000	2.5175				0.069930	0.070810	0.071702			12.45	25.65	
GS Finance Corp.	40056FLD5	07/03/19	07/15/24	100.000	0.000	2.7200			0.075555	0.075624	0.076652	0.077695			13.46	27.75	
GS Finance Corp.	40056FLG8	06/28/19	07/09/26	100.000	0.000	2.9701			0.082502	0.082576	0.083803	0.085047			15.11	30.37	
GS Finance Corp.	40056FM44	06/28/19	03/30/22	100.000	0.000	2.3598				0.065551	0.065947	0.066725	0.067512			12.03	24.02
GS Finance Corp.	40056FM85	06/28/19	06/30/25	100.000	0.000	2.8299		0.078609		0.078622	0.079734	0.080862	0.082007			14.39	28.91
GS Finance Corp.	40056FMH5	06/28/19	06/30/22	100.000	0.000	2.4001		0.066668		0.066677	0.067477	0.068287	0.069107			12.20	24.44
GS Finance Corp.	40056FMW2	07/03/19	07/01/22	100.000	0.000	2.3820				0.066165	0.066945	0.067742			11.78	24.24	
GS Finance Corp.	40056FN27	06/28/19	12/31/26	100.000	0.000	3.0233		0.083982		0.083996	0.085265	0.086554	0.087863			15.37	30.93
GS Finance Corp.	40056FNT8	06/28/19	11/30/20	100.000	0.000	2.3600				0.065555	0.066208	0.066990			12.02	21.92	
GS Finance Corp.	40056FP90	06/21/19	06/23/22	100.000	0.000	2.5898		0.071940		0.071951	0.072882	0.073826	0.074782			13.68	26.42
GS Finance Corp.	40056FPL3	06/28/19	06/11/21	100.000	0.000	2.3601				0.065559	0.066259	0.067041	0.067832			12.01	24.03
GS Finance Corp.	40056FPU3	07/03/19	07/08/24	100.000	0.000	2.7199				0.075553	0.075582	0.076610	0.077651			13.45	27.75
GS Finance Corp.	40056FPX7	06/26/19	06/26/23	100.000	0.000	2.5800				0.071666	0.072590	0.073526	0.074475			13.26	26.31
GS Finance Corp.	40056FR56	08/05/19	08/03/22	100.000	0.000	2.4694					0.068594	0.069431	0.070288			10.01	25.10
GS Finance Corp.	40056FRX5	07/31/19	07/31/25	100.000	0.000	2.8851				0.080141	0.081297	0.082469			12.10	29.41	
GS Finance Corp.	40056FRY3	07/31/19	01/31/23	100.000	0.000	2.5974				0.072151	0.073088	0.074037			10.89	26.43	
GS Finance Corp.	40056FS71	07/31/19	08/09/29	100.000	0.000	3.2400			0.090000	0.090073	0.091532	0.093015			13.60	33.11	
GS Finance Corp.	40056FS89	07/31/19	08/10/26	100.000	0.000	3.0000				0.083333	0.083402	0.084653	0.085923			12.59	30.61
GS Finance Corp.	40056FS97	07/31/19	08/10/26	100.000	0.000	3.0000				0.083333	0.083402	0.084653	0.085923			12.59	30.61
GS Finance Corp.	40056FSA4	07/31/19	08/10/26	100.000	0.000	3.0000				0.083333	0.083402	0.084653	0.085923			12.59	30.61
GS Finance Corp.	40056FSB2	07/31/19	08/10/26	100.000	0.000	3.0000				0.083333	0.083402	0.084653	0.085923			12.59	30.61
GS Finance Corp.	40056FSC0	07/31/19	08/10/26	100.000	0.000	3.0000				0.083333	0.083402	0.084653	0.085923			12.59	30.61
GS Finance Corp.	40056FSD8	07/31/19	07/29/22	100.000	0.000	2.4693				0.068591	0.069433	0.070291			10.36	25.10	
GS Finance Corp.	40056FSG1	07/11/19	08/04/21	100.000	0.000	2.1199			0.058887	0.058966	0.059591	0.060223			10.02	21.53	
GS Finance Corp.	40056FSQ9	08/05/19	08/14/24	100.000	0.000	2.7501			0.076391	0.076444	0.077495	0.078560			11.16	28.00	
GS Finance Corp.	40056FSR7	08/05/19	08/14/24	100.000	0.000	2.7501			0.076391	0.076444	0.077495	0.078560			11.16	28.00	
GS Finance Corp.	40056FSS5	08/05/19	02/05/25	100.000	0.000	2.8100					0.078056	0.079153	0.080265			11.40	28.62
GS Finance Corp.	40056FST3	08/05/19	02/03/22	100.000	0.000	2.0460					0.056835	0.057409	0.057997			8.30	20.74

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
GS Finance Corp.	40056FSU0	08/05/19	02/03/23	100.000	0.000	2.5838				0.071773	0.072690	0.073629	10.48	26.28
GS Finance Corp.	40056FT62	08/05/19	08/04/22	100.000	0.000	2.4693				0.068591	0.069433	0.070291	10.01	25.09
GS Finance Corp.	40056FTA3	08/05/19	08/04/22	100.000	0.000	2.4693				0.068591	0.069433	0.070291	10.01	25.09
GS Finance Corp.	40056FTJ4	07/10/19	07/09/21	100.000	0.000	2.1201				0.058891	0.059512	0.060143	10.07	21.53
GS Finance Corp.	40056FUF0	07/17/19	07/15/21	100.000	0.000	2.1201				0.058892	0.059510	0.060141	9.66	21.52
GS Finance Corp.	40056FUM5	07/22/19	07/21/22	100.000	0.000	2.4693				0.068591	0.069433	0.070291	10.91	25.12
GS Finance Corp.	40056FVM4	07/31/19	07/29/21	100.000	0.000	2.1201				0.058891	0.059512	0.060143	8.89	21.50
GS Finance Corp.	40056FVV4	08/09/19	08/04/21	100.000	0.000	1.8998				0.052773	0.053260	0.053766	7.49	19.23
GS Finance Corp.	40056FVZ5	08/06/19	11/03/20	100.000	0.000	1.9000		0.052779		0.053021	0.053525		7.67	16.10
GS Finance Corp.	40056FXA8	09/05/19	03/03/23	100.000	0.000	2.2054				0.061262	0.061930	0.062613	7.11	22.33
GS Finance Corp.	40056FXB6	09/05/19	09/16/24	100.000	0.000	2.3400			0.065000	0.065047	0.065808	0.066578	7.54	23.71
GS Finance Corp.	40056FXC4	09/05/19	09/16/24	100.000	0.000	2.3400			0.065000	0.065047	0.065808	0.066578	7.54	23.71
GS Finance Corp.	40056FY66	09/05/19	09/02/22	100.000	0.000	2.1097				0.058604	0.059212	0.059837	6.80	21.35
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	VARIES	4.3500		0.120833	0.120833	0.120833			43.50	6.65
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.129400					11.13	
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5774		0.099338					15.79	
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1953		0.114853	0.115119	0.115391	0.115669	0.115952	41.41	41.61
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIES	4.3009		0.118129	0.118341	0.118557	0.118778	0.119004	42.57	42.73
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152		0.084901	0.086011				18.62	
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4237		0.118583					10.79	
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2777		0.072473	0.073298				23.63	
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3476		0.010992	0.011066	0.011141	0.011216	0.011291	3.97	4.03
HSBC USA, Inc.	40432X5M9	01/29/13	01/29/19	100.000	0.000	2.1342		0.066625					1.87	
HSBC USA, Inc.	40432X5N7	01/30/13	01/30/19	100.000	0.000	2.1342		0.066625					1.93	
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.163097	0.166830	0.170649	0.174554	0.178550	60.64	63.45
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.166145	0.170005	0.173954	0.177995	0.182130	61.69	64.59
HSBC USA, Inc.	40432XAC5	02/26/13	02/26/19	100.000	0.000	2.2386		0.070282					3.87	
HSBC USA, Inc.	40432XAD3	02/27/13	02/27/19	100.000	0.000	2.2386		0.070282					3.94	
HSBC USA, Inc.	40432XCD1	03/28/13	03/28/19	100.000	0.000	2.2311		0.070017					6.09	
HSBC USA, Inc.	40432XGU9	06/26/13	06/26/19	100.000	0.000	2.6969		0.086806					15.19	
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420		0.007357	0.007406	0.007456	0.007506		2.67	1.40
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824		0.008021	0.008085	0.008149	0.008213	0.008278	2.92	2.97
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689		0.010454	0.010541	0.010629	0.010718	0.010807	3.80	3.87
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9579		0.109581	0.109614	0.109648	0.109682	0.109717	39.46	39.49
HSBC USA, Inc.	40432XKX8	09/12/13	09/12/23	98.875	VARIES	1.6700		0.010481	0.010569	0.010657	0.010746	0.010836	3.81	3.87
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5394		0.007445	0.007502	0.007560	0.007618	0.007677	2.70	2.74
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIES	3.4249		0.090336	0.090540	0.090746	0.090957	0.091171	32.57	32.72
HSBC USA, Inc.	40432XQU8	12/31/13	07/01/19	100.000	0.000	2.4757		0.077777					14.00	
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIES	3.9810		0.106996	0.107135	0.107277	0.107422	0.107570	38.55	38.66
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIES	4.0230		0.109063	0.109167	0.109274	0.109382	0.109492	39.28	39.36
HSBC USA, Inc.	40433BH50	03/31/15	03/31/20	100.000	0.000	2.5279		0.076672	0.077641	0.078622			27.95	7.00
HSBC USA, Inc.	40433BKW7	08/28/14	08/30/19	100.000	0.000	2.1922		0.065721	0.066078				15.90	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
HSBC USA, Inc.	40433BN61	04/08/15	04/08/20	100.000	0.000	1.6949		0.049945	0.050368	0.050795				18.13	4.93
HSBC USA, Inc.	40433BNR5	09/29/14	09/30/19	100.000	0.000	2.3492		0.071650	0.072492					19.43	
HSBC USA, Inc.	40433BUB2	12/03/14	12/04/23	100.000	0.000	2.9962		0.093750	0.095154	0.096580	0.098026	0.099495		34.08	35.11
HSBC USA, Inc.	40433UFF8	12/31/15	01/02/24	100.000	0.000	1.6730		0.048453	0.048859	0.049267	0.049679	0.050095		17.66	17.96
HSBC USA, Inc.	40433UQV1	07/29/16	07/31/23	100.000	0.000	2.6252	65.30	0.076837	0.077845	0.078867	0.079902	0.080951		28.15	28.89
HSBC USA, Inc.	40433UQZ2	07/29/16	07/31/23	100.000	0.000	2.6252	65.30	0.076838	0.077846	0.078868	0.079903	0.080952		28.15	28.89
HSBC USA, Inc.	40433USA5	08/31/16	08/31/23	100.000	0.000	2.6052	62.45	0.075791	0.075526	0.077351	0.077507	0.079818		27.81	28.64
HSBC USA, Inc.	40433USB3	08/31/16	08/31/23	100.000	0.000	2.6052	62.45	0.075791	0.075526	0.077351	0.077507	0.079818		27.81	28.64
HSBC USA, Inc.	40433UTZ9	09/30/16	10/02/23	100.000	0.000	2.3972	55.17	0.069848	0.070685	0.071532	0.072389	0.073257		25.45	26.06
HSBC USA, Inc.	40433UUA2	09/30/16	10/02/23	100.000	0.000	2.3972	55.17	0.069848	0.070685	0.071532	0.072389	0.073257		25.45	26.06
HSBC USA, Inc.	40433UVZ6	10/31/16	10/31/23	100.000	0.000	2.6044	57.76	0.076187	0.077179	0.078184	0.079202	0.080234		27.73	28.45
HSBC USA, Inc.	40433UW44	03/08/17	03/06/20	100.000	0.000	2.5296	46.67	0.072958	0.073881	0.074815			26.64	4.86	
HSBC USA, Inc.	40433UWA0	10/31/16	10/31/23	100.000	0.000	2.6044	57.76	0.076186	0.077178	0.078183	0.079201	0.080233		27.73	28.45
HSBC USA, Inc.	40433UZ55	11/10/16	11/10/22	100.000	0.000	2.5056	54.79	0.073153	0.074070	0.074997	0.075937	0.076888		26.59	27.26
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.129259	0.131744	0.134277	0.136859	0.139491		47.67	49.52
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029		0.102583	0.104226	0.105895	0.107591	0.109314		37.54	38.75
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855		0.098313	0.099830	0.101370	0.102934	0.104522		36.13	37.25
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3585		0.110215	0.112066	0.113948	0.115862	0.117807		40.02	41.38
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.111096	0.113002	0.114940	0.116911	0.118917		41.02	42.44
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1083		0.100669	0.102233	0.103822	0.105436			36.64	33.93
HSBC USA, Inc.	40434C188	07/31/14	07/30/21	100.000	0.000	2.8870		0.087976	0.090725	0.090535	0.092851	0.093167		33.01	33.97
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2386		0.103954	0.105637	0.107348	0.109086	0.110852		37.78	39.01
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9290		0.092683	0.094040	0.095418	0.096815	0.098233		33.70	34.69
HSBC USA, Inc.	40434E127	03/03/16	02/24/23	100.000	0.000	2.1215	61.51	0.062089	0.062748	0.063413	0.064086	0.064766		22.64	23.12
HSBC USA, Inc.	40434E267	02/04/16	01/27/23	100.000	0.000	1.8122	53.88	0.052644	0.053121	0.053602	0.054088	0.054578		19.19	19.53
HSBC USA, Inc.	40434G775	04/30/15	05/02/22	100.000	0.000	2.2886		0.068851	0.069639	0.070436	0.071242	0.072057		25.02	25.60
HSBC USA, Inc.	40434K354	12/30/15	12/23/22	100.000	0.000	1.6731		0.048841	0.049250	0.049662	0.050077	0.050496		17.66	17.96
HSBC USA, Inc.	40434N283	06/03/16	05/26/23	100.000	0.000	2.4858	65.77	0.073414	0.074327	0.075251	0.076186	0.077133		26.66	27.32
HSBC USA, Inc.	40434V293	09/02/16	08/25/23	100.000	0.000	2.5349	60.48	0.074017	0.074955	0.075905	0.076867	0.077841		27.05	27.74
HSBC USA, Inc.	40434V780	07/13/16	06/30/23	100.000	0.000	2.5156	63.68	0.074322	0.075257	0.076203	0.077162	0.078132		26.93	27.61
HSBC USA, Inc.	40435B247	12/30/16	12/22/23	100.000	0.000	3.3412	68.63	0.099099	0.100754	0.102437	0.104149	0.105889		36.00	37.22
HSBC USA, Inc.	40435B304	10/06/16	09/29/23	100.000	0.000	2.5061	57.29	0.073133	0.074049	0.074977	0.075916	0.076868		26.66	27.33
HSBC USA, Inc.	40435F2S5	09/28/18	09/28/20	100.000	0.000	3.3672	8.70	0.093535	0.095109	0.096711	0.098339			34.25	26.11
HSBC USA, Inc.	40435F3B1	09/19/18	09/19/25	100.000	0.000	3.3749	9.56	0.093746	0.095328	0.096937	0.098573	0.100236		34.36	35.53
HSBC USA, Inc.	40435F3C9	09/19/18	09/16/20	100.000	0.000	3.3285	9.43	0.092457	0.093970	0.095534	0.097124			33.88	24.65
HSBC USA, Inc.	40435F3H8	09/27/18	09/29/25*	100.000	0.000	3.8667	10.10	0.107431	0.109508					28.95*	
HSBC USA, Inc.	40435F3V7	10/26/18	11/12/25*	100.000	0.000	3.9844	7.20	0.110872	0.113081					34.88*	
HSBC USA, Inc.	40435F3W5	10/26/18	11/09/23*	100.000	0.000	3.8289	6.92	0.106504	0.108543	0.110621				33.50*	
HSBC USA, Inc.	40435F4T1	10/31/18	11/02/20	100.000	0.000	3.3838	5.73	0.094011	0.095601	0.097219	0.098864			34.32	29.56
HSBC USA, Inc.	40435F4Z7	09/28/18	02/28/20	100.000	0.000	3.0916	7.99	0.085879	0.086985	0.088330				31.42	5.03
HSBC USA, Inc.	40435F5A1	10/03/18	09/30/20	100.000	0.000	3.3473	8.18	0.092981	0.094511	0.096093	0.097701			34.03	26.14
HSBC USA, Inc.	40435F5B9	10/03/18	09/30/21	100.000	0.000	3.5071	8.57	0.097419	0.099098	0.100836	0.102604	0.104404		35.68	36.94

* Called in 2019; 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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
HSBC USA, Inc.	40435F5Q6	10/23/18	10/25/21	100.000	0.000	3.5942	6.79	0.099858	0.101652	0.103479	0.105339	0.107232	36.51	37.83
HSBC USA, Inc.	40435F5R4	10/23/18	10/23/23	100.000	0.000	3.8181	7.21	0.106058	0.108083	0.110146	0.112249	0.114392	38.82	40.32
HSBC USA, Inc.	40435F5S2	10/23/18	10/23/23	100.000	0.000	3.8181	7.21	0.106058	0.108083	0.110146	0.112249	0.114392	38.82	40.32
HSBC USA, Inc.	40435F5V5	10/26/18	10/26/21	100.000	0.000	3.5942	6.49	0.099838	0.101632	0.103459	0.105318	0.107211	36.50	37.82
HSBC USA, Inc.	40435F6A0	10/24/18	04/24/20	100.000	0.000	3.1206	5.81	0.086684	0.088036	0.089410			31.63	10.10
HSBC USA, Inc.	40435F6N2	11/29/18	12/10/25*	100.000	0.000	3.7950	3.38	0.105539	0.107542	0.109582			36.25*	
HSBC USA, Inc.	40435F6P7	11/29/18	12/13/23*	100.000	0.000	3.6576	3.25	0.101745	0.103606				34.92*	
HSBC USA, Inc.	40435FA64	05/31/18	06/01/21	100.000	0.000	3.2917	19.34	0.092950	0.094479	0.096034	0.097615	0.099222	33.83	34.95
HSBC USA, Inc.	40435FAQ0	07/03/17	07/01/22	100.000	0.000	2.5570	38.70	0.073775	0.074718	0.075674	0.076641		26.73	27.42
HSBC USA, Inc.	40435FB48	05/24/18	05/27/25	100.000	0.000	2.6745	16.16	0.075303	0.076310	0.077330	0.078364	0.079412	27.36	28.10
HSBC USA, Inc.	40435FBA4	07/27/17	07/27/20	100.000	0.000	2.1741	31.36	0.061710	0.062381	0.063059	0.063745		22.54	13.11
HSBC USA, Inc.	40435FBB2	07/27/17	07/27/22	100.000	0.000	2.6657	38.54	0.076034	0.077048	0.078075	0.079115	0.080170	27.87	28.62
HSBC USA, Inc.	40435FCC9	07/28/17	07/29/24	100.000	0.000	3.0414	43.97	0.087079	0.088403	0.089748	0.091112	0.092498	31.99	32.97
HSBC USA, Inc.	40435FCZ8	09/06/17	09/08/20	100.000	0.000	2.0146	26.81	0.057101	0.057676	0.058257	0.058844		20.79	14.50
HSBC USA, Inc.	40435FF69	05/30/18	06/01/21	100.000	0.000	3.2353	19.01	0.091332	0.092809	0.094310	0.095836	0.097386	33.23	34.32
HSBC USA, Inc.	40435FG35	06/29/18	06/30/25	100.000	0.000	3.7007	18.71	0.104710	0.106647	0.108621	0.110631	0.112678	38.05	39.47
HSBC USA, Inc.	40435FG43	06/29/18	06/29/23	100.000	0.000	3.5351	17.88	0.099933	0.101699	0.103497	0.105326	0.107188	36.30	37.60
HSBC USA, Inc.	40435FGU5	11/03/17	11/03/20	100.000	0.000	2.2992	26.91	0.065343	0.066094	0.066853	0.067622		23.75	20.33
HSBC USA, Inc.	40435FH91	08/09/18	08/09/23	100.000	VARIES	3.6010	14.20	0.100029	0.099829	0.099626	0.099674	0.099722	35.92	35.89
HSBC USA, Inc.	40435FHY6	10/12/17	10/12/22	100.000	0.000	2.6944	33.20	0.076876	0.077912	0.078961	0.080025	0.081103	28.03	28.79
HSBC USA, Inc.	40435FJ99	07/27/18	07/28/25	100.000	0.000	3.7400	16.00	0.103899	0.105842	0.107821	0.109837	0.111891	38.35	39.80
HSBC USA, Inc.	40435FJB4	10/31/17	04/28/23	100.000	0.000	2.7712	32.73	0.079114	0.080210	0.081321	0.082448	0.083591	28.82	29.62
HSBC USA, Inc.	40435FJL2	10/25/17	10/25/24	100.000	0.000	3.0894	36.97	0.088488	0.089855	0.091243	0.092652	0.094083	32.28	33.29
HSBC USA, Inc.	40435FJQ1	10/30/17	10/30/24	100.000	0.500	3.1256	36.94	0.089122	0.090515	0.091496	0.092925	0.093944	32.48	33.35
HSBC USA, Inc.	40435FK22	07/27/18	07/27/23	100.000	0.000	3.5941	15.37	0.099837	0.101631	0.103457	0.105317	0.107209	36.82	38.16
HSBC USA, Inc.	40435FKC0	12/05/17	12/07/20	100.000	0.000	2.3474	25.35	0.066753	0.067537	0.068329	0.069131		24.21	23.10
HSBC USA, Inc.	40435FM87	07/31/18	07/31/20	100.000	0.000	3.2411	13.59	0.090031	0.091490	0.092972	0.094479		33.12	19.70
HSBC USA, Inc.	40435FM95	08/03/18	08/03/20	100.000	0.000	3.2410	13.32	0.090029	0.091488	0.092970	0.094477		33.11	19.98
HSBC USA, Inc.	40435FMM6	12/26/17	12/28/20	100.000	0.000	2.4968	25.48	0.071107	0.071995	0.072894	0.073804		25.76	26.19
HSBC USA, Inc.	40435FN29	07/09/18	07/10/23	100.000	0.000	3.5252	16.84	0.097931	0.099657	0.101414	0.103201	0.105020	36.16	37.45
HSBC USA, Inc.	40435FPB7	12/19/17	12/21/20	100.000	0.000	2.4181	25.15	0.068812	0.069644	0.070486	0.071338		24.94	24.82
HSBC USA, Inc.	40435FPC5	12/18/17	06/18/25	100.000	0.000	2.0994	21.88	0.059548	0.060173	0.060805	0.061443	0.062088	21.57	22.02
HSBC USA, Inc.	40435FPK7	12/27/17	12/29/25	100.000	0.000	3.2733	33.38	0.093941	0.095479	0.097042	0.098630	0.100244	34.10	35.23
HSBC USA, Inc.	40435FPX9	02/05/18	02/05/21	100.000	0.000	2.7928	25.45	0.078662	0.079761	0.080874	0.082004	0.083149	28.84	29.65
HSBC USA, Inc.	40435FPY7	01/31/18	01/31/25	100.000	0.000	3.4220	31.71	0.096683	0.098338	0.100020	0.101732	0.103472	35.61	36.84
HSBC USA, Inc.	40435FQZ3	12/29/17	12/31/24	100.000	0.000	2.1006	21.24	0.059586	0.060212	0.060845	0.061484	0.062130	21.57	22.02
HSBC USA, Inc.	40435FR90	08/31/18	09/02/25	100.000	0.000	3.6706	12.34	0.101981	0.103853	0.105759	0.107700	0.109677	37.50	38.89
HSBC USA, Inc.	40435FRS8	02/02/18	02/02/23	100.000	VARIES	3.1727	28.97	0.087987	0.087841	0.087875	0.087910	0.087946	31.63	31.65
HSBC USA, Inc.	40435FS24	08/31/18	08/31/23	100.000	0.000	3.5246	11.85	0.097904	0.099610	0.101385	0.103162	0.104990	35.98	37.26
HSBC USA, Inc.	40435FTA5	02/28/18	02/28/25	100.000	0.000	3.5313	29.93	0.099823	0.101586	0.103379	0.105204	0.107062	36.69	38.00
HSBC USA, Inc.	40435FTN7	02/08/18	02/09/23	100.000	0.000	3.1077	28.08	0.087674	0.089036	0.090420	0.091825	0.093252	32.20	33.21
HSBC USA, Inc.	40435FTR8	02/13/18	02/13/23	100.000	VARIES	3.1734	28.01	0.088006	0.087860	0.087894	0.087929	0.087964	31.64	31.66

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HSBC USA, Inc.	40435FV38	07/30/18	07/30/21	100.000	0.000	2.7870	11.69	0.077415	0.078494	0.079588	0.080697	0.081822	28.39	29.19
HSBC USA, Inc.	40435FV46	07/31/18	08/01/23	100.000	0.000	3.6433	15.28	0.101213	0.103057	0.104935	0.106846	0.108792	37.33	38.70
HSBC USA, Inc.	40435FV61	08/31/18	08/31/20	100.000	0.000	3.2102	10.79	0.089173	0.090588	0.092059	0.093528		32.71	22.27
HSBC USA, Inc.	40435FV95	08/07/18	08/07/20	100.000	0.000	2.7938	11.18	0.077605	0.078689	0.079788	0.080903		28.45	17.43
HSBC USA, Inc.	40435FVW4	03/06/18	03/06/26	100.000	0.000	3.5803	29.54	0.101234	0.103046	0.104891	0.106768	0.108680	37.19	38.53
HSBC USA, Inc.	40435FW29	08/07/18	08/09/21	100.000	0.000	2.7867	11.15	0.077421	0.078500	0.079594	0.080703	0.081827	28.37	29.17
HSBC USA, Inc.	40435FW60	08/30/18	08/30/23	100.000	0.000	3.5443	11.91	0.098453	0.100178	0.101973	0.103770	0.105619	36.18	37.48
HSBC USA, Inc.	40435FXS1	04/30/18	05/01/23	100.000	0.000	3.7905	25.50	0.107298	0.109331	0.111404	0.113515	0.115666	39.24	40.74
HSBC USA, Inc.	40435FY35	08/29/18	08/26/21	100.000	0.000	3.3308	11.29	0.092522	0.094037	0.095603	0.097195	0.098814	33.97	35.11
HSBC USA, Inc.	40435FZ26	09/28/18	09/29/25	100.000	0.000	3.8667	9.99	0.107420	0.109497	0.111614	0.113772	0.115972	39.43	40.97
HSBC USA, Inc.	40435FZ34	09/28/18	09/28/23	100.000	0.000	3.7109	9.59	0.103081	0.104994	0.106942	0.108926	0.110947	37.81	39.23
HSBC USA, Inc.	40435FZN0	05/02/18	05/02/23	100.000	0.000	3.6133	24.09	0.102182	0.104028	0.105907	0.107820	0.109768	37.34	38.70
HSBC USA, Inc.	40435G279	09/14/17	09/15/22	100.000	0.000	1.9322	25.27	0.054718	0.055246	0.055780	0.056319	0.056863	19.91	20.29
HSBC USA, Inc.	40435G287	09/14/17	09/16/21	100.000	0.000	1.9325	25.27	0.054728	0.055257	0.055791	0.056330	0.056874	19.91	20.30
HSBC USA, Inc.	40435G295	09/14/17	09/14/23	100.000	0.000	1.9320	25.27	0.054708	0.055236	0.055770	0.056309	0.056853	19.90	20.29
HSBC USA, Inc.	40435G725	08/31/17	08/30/24	100.000	0.000	2.8720	38.86	0.082087	0.083252	0.084461	0.085667	0.086904	30.05	30.92
HSBC USA, Inc.	40435UAC8	11/30/18	11/30/20	100.000	0.000	3.4003	2.93	0.094454	0.096060	0.097693	0.099354		34.39	32.44
HSBC USA, Inc.	40435UAJ3	11/07/18	11/04/20	100.000	0.000	3.4726	5.21	0.096462	0.098109	0.099813	0.101546		35.21	30.56
HSBC USA, Inc.	40435UAK0	11/20/18	11/20/23	100.000	0.000	3.7182	4.23	0.103284	0.105205	0.107160	0.109153	0.111182	37.69	39.10
HSBC USA, Inc.	40435UAL8	11/16/18	11/16/23	100.000	2.000	3.7066	4.63	0.102961	0.103839	0.104734	0.105646	0.106574	37.30	37.95
HSBC USA, Inc.	40435UAX2	11/30/18	11/30/21	100.000	0.000	3.4829	3.00	0.096746	0.098431	0.100145	0.101889	0.103663	35.24	36.48
HSBC USA, Inc.	40435UBA1	11/27/18	11/27/20	100.000	0.000	3.3612	3.17	0.093367	0.094936	0.096532	0.098154		34.00	31.76
HSBC USA, Inc.	40435UBL7	12/31/18	01/14/26	100.000	0.000	3.7743	0.10	0.104841	0.104995	0.106977	0.108996		38.13	1.50
HSBC USA, Inc.	40435UBM5	12/31/18	01/10/24	100.000	0.000	3.6172	0.10	0.100478	0.100578	0.102398	0.104249		36.52	1.44
HSBC USA, Inc.	40435UEV2	02/22/19	02/22/24	100.000	0.000	3.3153			0.092091	0.093618	0.095170	0.096747	28.65	34.39
HSBC USA, Inc.	40435UEW0	02/22/19	02/22/24	100.000	0.000	3.3153			0.092091	0.093618	0.095170	0.096747	28.65	34.39
HSBC USA, Inc.	40435UFW9	02/22/19	02/22/21	100.000	0.000	2.5577			0.071048	0.071957	0.072877	0.073809	22.07	26.31
HSBC USA, Inc.	40435UGT5	02/27/19	02/25/21	100.000	0.000	3.0431			0.084530	0.085802	0.087108	0.088433	25.86	31.46
HSBC USA, Inc.	40435UHX5	03/15/19	09/29/21	100.000	VARIABLES	2.9178			0.081051	0.081051	0.081051	0.081057	23.18	29.18
HSBC USA, Inc.	40435UJM7	03/18/19	03/24/21	100.000	0.000	3.0343		0.084287	0.084330	0.085609	0.086908	0.088227	23.99	31.31
HSBC USA, Inc.	40435UJQ8	04/02/19	04/04/22	100.000	0.000	2.5379		0.070497	0.070507	0.071402	0.072308	0.073226	19.04	26.03
HSBC USA, Inc.	40435UJV7	03/27/19	04/01/21	100.000	0.000	2.8607		0.079464	0.079489	0.080626	0.081779	0.082949	21.88	29.44
HSBC USA, Inc.	40435ULL6	04/03/19	04/09/21	100.000	0.000	2.8372		0.078811	0.078848	0.079967	0.081101	0.082252	21.22	29.18
HSBC USA, Inc.	40436A347	02/28/19	02/24/23	100.000	0.000	3.2374			0.089927	0.091350	0.092829	0.094331	27.43	33.53
Hancock County SD 316, IL	409792DM7	05/01/14	12/01/19	106.961	VARIABLES	2.6340		0.074147	0.073661				24.38	
Hancock County SD 316, IL	409792DN5	05/01/14	12/01/20	105.881	VARIABLES	3.2317		0.091525	0.091096	0.090661	0.090218		32.85	29.84
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	791.28	0.194071					17.47	
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1398	369.61	0.109248	0.113148	0.117187	0.121370	0.125703	40.75	43.71
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1397	344.57	0.101846	0.105481	0.109247	0.113147	0.117186	37.99	40.75
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	321.22	0.094946	0.098336	0.101846	0.105482	0.109247	35.41	37.99
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	299.46	0.088514	0.091674	0.094946	0.098336	0.101846	33.01	35.41
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1398	279.17	0.082517	0.085463	0.088514	0.091674	0.094946	30.78	33.01

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City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	260.26	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1397	242.63	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69
Hovnanian Enterpiness	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	269.33	0.163887	0.175201	0.187295	0.200224	0.214046	62.44	71.36
Hovnanian Enterpirses	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.254065	0.266167	0.279007	0.292629	0.307082	95.14	104.58
K. HOVNANIAN ENTERPRISES	442488CH3	02/01/18	02/01/40	48.820	5.000	11.3861	5.25	0.016403	0.017337	0.018324	0.019368	0.020470	6.36	7.11
Illinois Student Asst Co	452281JD1	10/27/10	04/25/23	95.305	VARIES	N/A		0.013603	0.013113	0.010785	0.009647	0.006409	4.52	2.99
JP Morgan Chase & Co.	46625HME7	07/31/15	07/31/35	100.000	VARIES	4.4624		0.120259	0.121191	0.122143	0.123233	0.124348	43.75	44.50
JPMorgan Chase Financial	46647MMB6	07/11/17	07/11/24	103.000	0.250	3.1279	48.11	0.092095	0.093427	0.094779	0.096153	0.097548	33.85	34.84
JPMorgan Chase Financial	46647MNA7	08/23/17	08/20/20	100.000	0.000	2.1009	28.75	0.059580	0.060205	0.060838	0.061477		21.73	14.05
JPMorgan Chase Financial	46647MNK5	09/27/17	09/27/23	100.000	0.000	2.9208	37.27	0.083519	0.084739	0.085977	0.087232	0.088506	30.52	31.42
JPMorgan Chase Financial	46647MQK2	01/31/18	01/31/20	100.000	0.000	2.5710	23.78	0.072335	0.073265	0.074206			26.49	2.15
JPMorgan Chase Financial	46647MQQ9	02/14/18	02/14/20	100.000	0.000	2.6715	23.66	0.075199	0.076204	0.077222			27.53	3.32
JPMorgan Chase Financial	46647MQW6	03/14/18	03/16/20	100.000	0.000	2.8425	22.78	0.080092	0.081231	0.082385			29.28	6.18
JPMorgan Chase Financial	46647MRM7	04/25/18	04/25/23	100.000	0.000	3.6617	25.14	0.103576	0.105473	0.107404	0.109370	0.111372	37.88	39.28
JPMorgan Chase Financial	46647MSA2	06/20/18	06/20/23	100.000	0.000	3.7406	19.87	0.105848	0.107827	0.109844	0.111898	0.113991	38.51	39.96
JPMorgan Chase Financial	46647MSD6	08/03/18	07/30/21	100.000	0.000	3.3214	13.65	0.092260	0.093767	0.095324	0.096907	0.098516	33.95	35.08
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1497	474.93	0.160784	0.165728				53.95	
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	449.07	0.152418	0.157143	0.162014	0.167036		56.01	54.37
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2497	424.18	0.144336	0.148846	0.153498	0.158294	0.163241	53.05	56.41
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2498	398.87	0.135723	0.139964	0.144338	0.148848	0.153500	49.88	53.05
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2997	376.19	0.128331	0.132373	0.136542	0.140843	0.145280	47.17	50.19
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	353.56	0.120612	0.124411	0.128330	0.132372	0.136542	44.34	47.17
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	332.30	0.113359	0.116930	0.120613	0.124412	0.128331	41.67	44.34
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3498	312.78	0.106972	0.110368	0.113873	0.117488	0.121218	39.33	41.87
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3500	302.40	0.103682	0.106974	0.110371	0.113875	0.117490	38.03	40.48
Jackson Perry & Randolph	468687BR8	09/12/17	12/01/19	103.862	4.250	2.4306	33.14	0.068724	0.068124				22.57	
Jackson Perry & Randolph	468687BS6	09/12/17	12/01/20	104.745	4.250	2.6851	36.96	0.076843	0.076290	0.075729	0.075161		27.53	24.89
Jackson Perry & Randolph	468687BT4	09/12/17	12/01/21	105.525	4.250	2.8378	39.38	0.082006	0.081495	0.080976	0.080450	0.079916	29.40	29.02
Jackson Perry & Randolph	468687BU1	09/12/17	12/01/22	104.761	4.250	3.2383	44.69	0.093342	0.092942	0.092535	0.092122	0.091702	33.51	33.21
Jefferies Group LLC	47233JAK4	02/28/17	02/28/24	100.000	VARIES	2.8488	5.01	0.007133	0.006867	0.006965	0.007064	0.007164	2.50	2.55
Jefferies Group LLC	47233JAL2	04/28/17	04/28/33	100.000	VARIES	5.1690	84.02	0.132908	0.129164	0.128823	0.128474	0.128115	46.92	46.27
Jefferies Group LLC	47233JAP3	05/31/17	05/31/34	100.000	VARIES	5.0961	78.69	0.133405	0.132254	0.131073	0.129862	0.129412	47.75	46.92
Jefferies Group LLC	47233JAQ1	06/30/17	06/30/37	100.000	VARIES	5.1829	75.99	0.133305	0.129564	0.125726	0.125026	0.124467	47.31	45.13
Jefferies Group LLC	47233JAT5	07/31/17	07/31/37	100.000	VARIES	5.3560	74.71	0.143285	0.141873	0.140751	0.139925	0.138552	50.95	50.19
Jefferies Group LLC	47233JAV0	08/31/17	08/31/37	100.000	VARIES	5.1572	68.03	0.139122	0.136937	0.134774	0.132497	0.130199	49.16	47.55
Jefferies Group LLC	47233JAX6	08/31/17	08/31/37	100.000	VARIES	5.1565	67.71	0.137658	0.134722	0.131789	0.130531	0.129425	48.31	46.93
Jefferies Group LLC	47233JAY4	09/29/17	09/30/37	100.000	VARIES	5.0451	62.59	0.135962	0.133784	0.131550	0.129260	0.126912	48.15	46.52
Jefferies Group LLC	47233JBB3	10/31/17	10/31/37	100.000	VARIES	5.1557	59.24	0.136192	0.134991	0.133924	0.132958	0.132042	48.67	47.92
Jefferies Group LLC	47233JBC1	10/31/17	10/31/37	100.000	VARIES	5.1265	59.22	0.137542	0.136252	0.135143	0.134170	0.133284	49.14	48.36
Jefferies Group LLC	47233JBE7	12/28/17	12/28/37	100.000	VARIES	4.3011	7.57	0.019465	0.018514	0.017542	0.016549	0.015535	6.83	6.13
Jefferies Group LLC	47233JBG2	01/31/18	01/31/38	100.000	VARIES	5.0271	45.80	0.136867	0.134023	0.131108	0.128120	0.128469	47.89	46.26
Jefferies Group LLC	47233JBJ6	02/28/18	02/28/38	100.000	VARIES	4.1737	3.71	0.011637	0.010617	0.009552	0.008483	0.007380	3.75	2.98

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Jefferies Group LLC	47233JBK3	03/29/18	03/29/38	100.000	VARIABLE	5.3355	40.20	0.146974	0.145707	0.144407	0.143072	0.141702	52.45	51.50
Jefferies Group LLC	47233JBT4	03/21/19	03/21/31	100.000	VARIABLE	4.2780			0.018306	0.016776	0.015214	0.013618	4.97	5.44
Jefferies Group LLC	47233JBV9	04/30/19	04/30/34	100.000	VARIABLE	5.1653			0.016191	0.015398	0.014584	0.013749	3.85	5.30
Jefferies Group LLC	47233JBY3	06/26/19	06/26/39	100.000	VARIABLE	5.4862			0.017693	0.016824	0.015932	0.015016	3.27	5.89
Jefferies Group LLC	47233JCE6	08/30/19	08/31/39	100.000	VARIABLE	4.1514			0.115317	0.113661	0.111997	0.111997	13.95	40.81
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIABLE	2.8895		0.082855	0.082547	0.082234	0.081917	0.081596	29.75	29.53
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIABLE	3.0399		0.086815	0.086593	0.086368	0.086140	0.085908	31.20	31.04
Johnson CNTYS, IL	478167HG7	07/03/14	10/01/19	107.279	VARIABLE	2.8392		0.080033	0.079454				21.50	
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIABLE	3.0900		0.087915	0.087406	0.086890	0.086365		31.47	23.37
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIABLE	3.3404		0.095179	0.094796	0.094408	0.094013	0.093611	34.13	33.84
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIABLE	3.5910		0.102178	0.101893	0.101603	0.101308	0.101007	36.68	36.47
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIABLE	3.8407		0.108656	0.108476	0.108292	0.108104	0.107913	39.05	38.92
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/17	12/01/27	100.000	5.700	5.6760	84.31	0.157930	0.157919	0.157907	0.157895	0.157882	56.85	56.84
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIABLE	8.0003		0.278010	0.285520	0.293330	0.301452	0.309899	101.68	107.33
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIABLE	3.5832		0.090091	0.090663	0.091246	0.091910	0.092585	32.66	33.11
JP Morgan Chase & Co.	48125UDK5	03/30/15	03/30/25	100.000	VARIABLE	3.4193		0.091819	0.091938	0.092195	0.092457	0.092755	33.11	33.29
JP Morgan Chase & Co.	48125UKN1	03/31/15	12/31/20	100.000	0.000	2.9102		0.090093	0.091404	0.092734	0.094083		32.67	33.53
JP Morgan Chase & Co.	48125UL59	08/17/15	02/18/21	100.000	1.000	2.8256		0.082947	0.083726	0.084517	0.085318	0.086131	30.21	30.79
JP Morgan Chase & Co.	48125URP9	05/14/15	05/16/19	100.000	0.000	2.2908		0.068923					9.30	
JP Morgan Chase & Co.	48125UTC6	06/26/15	06/26/30	100.000	VARIABLE	4.4666		0.118118	0.117414	0.117334	0.117253	0.117169	42.39	42.22
JP Morgan Chase & Co.	48125UTF9	06/30/15	06/30/30	100.000	VARIABLE	4.4796		0.110023	0.109762	0.109495	0.109222	0.109530	39.56	39.37
JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIABLE	4.4810		0.111591	0.111286	0.110973	0.110654	0.110815	40.12	39.89
JP Morgan Chase & Co.	48125UTH5	06/30/15	06/30/30	100.000	VARIABLE	4.4852		0.117882	0.116906	0.116450	0.115984	0.115508	42.26	41.84
JP Morgan Chase & Co.	48125UTL6	06/30/15	06/30/30	100.000	VARIABLE	4.4865		0.122571	0.122547	0.122523	0.122498	0.121990	44.12	44.10
JP Morgan Chase & Co.	48125UTT9	07/31/15	07/31/30	100.000	VARIABLE	4.3052		0.114036	0.113331	0.112610	0.112400	0.112185	40.71	40.44
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIABLE	4.2124		0.111578	0.112159	0.112751	0.113777	0.114824	40.41	41.03
JP Morgan Chase & Co.	48125UUN0	08/31/15	08/31/30	100.000	VARIABLE	4.2249		0.110929	0.108357	0.108760	0.107368	0.108930	39.75	39.57
JP Morgan Chase & Co.	48125UUS9	08/21/15	08/21/30*	100.000	VARIABLE	4.2080		0.114394	0.114092				16.10*	
JP Morgan Chase & Co.	48125UUT7	08/31/15	08/31/25	100.000	VARIABLE	2.5712		0.007628	0.007600	0.007782	0.007796	0.008028	2.80	2.88
JP Morgan Chase & Co.	48125UY48	09/30/15	09/30/30	100.000	VARIABLE	4.2752		0.113194	0.112503	0.111797	0.111593	0.111385	40.50	40.17
JP Morgan Chase & Co.	48125UY71	09/18/15	09/18/30	100.000	VARIABLE	2.6025		0.012070	0.011745	0.011416	0.011324	0.011230	4.22	4.07
JP Morgan Chase & Co.	48125V7F1	09/18/12	09/18/19	100.000	0.500	2.6370	176.52	0.083353	0.084269				21.59	
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2699		0.112138					19.85	
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.133539	0.136056	0.138622			49.00	11.92
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIABLE	5.0718		0.144203	0.143624	0.142982	0.142324	0.141613	51.70	51.23
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIABLE	5.1602		0.146368	0.145999	0.145591	0.145172	0.144722	52.56	52.27
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIABLE	5.0712		0.143677	0.143414	0.143109	0.142796	0.142471	51.67	51.45
JP Morgan Chase & Co.	48126D3U1	05/31/13	05/31/19	100.000	0.000	2.4506		0.077830					11.60	
JP Morgan Chase & Co.	48126D3W7	05/31/13	05/29/20	100.000	VARIABLE	2.8293		0.085274	0.085987	0.087203			30.89	12.91
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIABLE	3.5785		0.105313	0.106006	0.106771	0.107549	0.108341	38.08	38.63
JP Morgan Chase & Co.	48126D6Y0	09/20/13	09/20/23	100.000	VARIABLE	4.4963		0.117461	0.117976	0.118503	0.119142	0.119795	42.48	42.91
JP Morgan Chase & Co.	48126DH28	04/30/13	04/30/19	100.000	VARIABLE	2.0021		0.060804					7.24	

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JP Morgan Chase & Co.	48126DH36	04/30/13	04/30/19	100.000	VARIES	2.0723		0.063131						7.51	
JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIES	3.1390		0.091757	0.092293	0.092895	0.093507	0.094128	33.20	33.63	
JP Morgan Chase & Co.	48126DLU1	12/14/12	12/14/27*	100.000	VARIES	3.7338		0.096555	0.096773				24.54*		
JP Morgan Chase & Co.	48126DLY3	12/21/12	12/21/27*	100.000	VARIES	3.6433		0.088314	0.088515				23.07*		
JP Morgan Chase & Co.	48126DMB2	12/31/12	12/31/27*	100.000	VARIES	3.7027		0.088630	0.088810				23.95*		
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIES	3.1823		0.092168	0.092641	0.093156	0.093680	0.094265	33.41	33.80	
JP Morgan Chase & Co.	48126DRM3	01/31/13	01/31/19	100.000	VARIES	2.1526		0.065256					1.89		
JP Morgan Chase & Co.	48126DRW1	01/31/13	01/31/19	100.000	0.000	2.1601		0.067530					1.96		
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIES	3.8928		0.095100	0.094793	0.095070	0.095353	0.095641	34.18	34.31	
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIES	3.8747		0.093659	0.093767	0.094211	0.094662	0.095123	33.76	34.04	
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIES	3.2856		0.094754	0.093693	0.095278	0.094801	0.096996	34.45	35.00	
JP Morgan Chase & Co.	48126DVH9	02/28/13	02/28/19	100.000	VARIES	2.1918		0.066171					3.84		
JP Morgan Chase & Co.	48126DVW6	02/28/13	02/28/19	100.000	0.000	2.1003		0.065086					3.77		
JP Morgan Chase & Co.	48126DYY2	02/11/13	02/10/20	100.000	0.000	2.6403		0.084717	0.085835	0.086968			31.02	3.39	
JP Morgan Chase & Co.	48126DZF9	03/28/13	03/29/19	100.000	VARIES	2.2419		0.068439					6.02		
JP Morgan Chase & Co.	48126DZG7	03/28/13	03/29/19	100.000	0.000	2.2504		0.070701					6.22		
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.098414	0.099068	0.099753	0.100450	0.101192	35.67	36.17	
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/29/20	100.000	0.000	2.8179		0.088288	0.088072	0.090294			32.43	5.33	
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIES	4.4199		0.115513	0.115420	0.115325	0.115228	0.115329	41.55	41.50	
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2502		0.107799					19.08		
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6189		0.107112	0.107933	0.109886			38.71	19.67	
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3049		0.126728	0.127696	0.128770	0.129867	0.130987	45.80	46.56	
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2115		0.104623	0.106303				19.34		
JP Morgan Chase & Co.	48126NHE0	07/31/13	07/31/19	100.000	VARIES	2.9571		0.089486	0.090809				18.94		
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIES	3.9757		0.116181	0.117049	0.117934	0.118922	0.119929	42.25	42.94	
JP Morgan Chase & Co.	48126NHK6	07/11/13	07/11/19	100.000	0.000	3.3903		0.111415	0.113304				21.51		
JP Morgan Chase & Co.	48126NJJ7	07/31/13	07/31/19	100.000	0.000	2.9706		0.095624	0.097045				20.24		
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2509		0.104936	0.106058				25.49		
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968		0.124365	0.123282	0.125612	0.125313	0.128498	45.35	46.27	
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354		0.097152	0.098184				23.60		
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7494		0.124739	0.125006	0.128749	0.129737		46.07	31.47	
JP Morgan Chase & Co.	48126NQX8	09/30/13	09/30/19	100.000	VARIES	2.9713		0.088076	0.088750				23.81		
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8713		0.130260	0.132782	0.135352	0.137972		47.87	35.26	
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIES	4.4385		0.112781	0.113055	0.113334	0.113833	0.114344	40.68	40.95	
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907		0.087816	0.089042	0.090284			32.21	2.62	
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIES	4.6982		0.119222	0.119593	0.119973	0.120567	0.121176	43.02	43.35	
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3005		0.106251	0.108004	0.109787	0.111598	0.113440	39.11	40.42	
JP Morgan Chase & Co.	48126NWU7	10/31/13	10/31/19	100.000	0.000	2.7408		0.087236	0.088431				26.30		
JP Morgan Chase & Co.	48126NVV5	10/31/13	10/31/23	100.000	VARIES	3.8580		0.112062	0.112804	0.113560	0.114406	0.115267	40.57	41.14	
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.118015	0.120116	0.122255	0.124431		43.16	35.85	
JP Morgan Chase & Co.	48126NZY6	11/29/13	11/29/19	100.000	0.000	2.8103		0.089754	0.091015				29.67		
JP Morgan Chase & Co.	48126NZZ3	11/29/13	11/29/19	100.000	0.000	2.8103		0.089754	0.091015				29.67		

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.122247	0.124491	0.126775	0.129101	0.131470	44.44	46.09
JP Morgan Chase & Co.	48127D3H9	12/17/14	12/17/20	100.000	VARIES	2.7853		0.079485	0.079888	0.080296	0.081414		28.70	27.98
JP Morgan Chase & Co.	48127D4A3	12/31/14	12/31/20	100.000	0.000	1.7101		0.050850	0.051285	0.051724	0.052166		18.39	18.65
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708		0.090659	0.091960	0.093280			33.03	11.10
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIES	2.8446		0.081877	0.082366	0.082862			29.63	9.20
JP Morgan Chase & Co.	48127DMP0	06/30/14	09/30/20	100.000	0.000	2.7898		0.087179	0.088395	0.089628	0.090879		31.83	24.34
JP Morgan Chase & Co.	48127DNW4	10/31/14	10/31/29*	100.000	VARIES	2.8583		0.077871	0.077908				23.29*	
JP Morgan Chase & Co.	48127DPA0	11/21/14	11/21/29	100.000	VARIES	4.0317		0.104127	0.104177	0.104228	0.104279	0.104332	37.50	37.54
JP Morgan Chase & Co.	48127DPG7	12/24/14	12/24/29*	100.000	VARIES	4.0345		0.107563	0.107595				37.98*	
JP Morgan Chase & Co.	48127DPH5	12/24/14	12/24/29	100.000	VARIES	2.8705		0.079873	0.079907	0.079941	0.079976	0.080012	28.76	28.79
JP Morgan Chase & Co.	48127DVW5	08/29/14	08/31/20	100.000	0.000	2.8193		0.087123	0.086911	0.089104	0.089378		32.00	21.70
JP Morgan Chase & Co.	48127DYS1	09/30/14	09/30/20	100.000	0.000	2.9910		0.093558	0.094958	0.096378	0.097819		34.19	26.19
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108		0.125456	0.127847	0.130283	0.132765	0.135295	45.89	47.65
JP Morgan Chase & Co.	48128GF88	05/24/17	05/24/27	100.000	VARIES	2.5870	6.10	0.009597	0.009069	0.009186	0.009305	0.009426	3.34	3.34
JPMorgan Chase Financial	48128GJ27	08/31/17	08/31/27	100.000	VARIES	2.4049	3.75	0.007576	0.007375	0.007166	0.006959	0.006747	2.64	2.49
JP Morgan Chase & Co.	48128GYQ7	11/27/18	11/27/68	12.184	0.000	4.2547	0.49	0.014400	0.014706	0.015019	0.015338	0.015665	5.26	5.49
JP Morgan Chase & Co.	48128GYU8	12/19/18	11/10/36	47.489	0.000	4.2056	0.67	0.055477	0.056391	0.057576	0.058787	0.060023	20.24	21.07
JP Morgan Chase & Co.	48128GYV6	12/20/18	12/20/28	100.000	VARIES	3.6202	0.18	0.016811	0.015791	0.014752	0.013694	0.012617	5.85	5.10
JPMorgan Chase Financial	48129M2G0	06/18/18	06/18/20	100.000	0.000	2.8409	15.24	0.080035	0.081172	0.082325			29.05	13.75
JPMorgan Chase Financial	48129M3J3	06/27/18	06/26/25	100.000	0.000	3.9304	20.10	0.111312	0.113499	0.115730	0.118004	0.120323	40.49	42.09
JPMorgan Chase Financial	48129M7C4	07/31/18	07/31/25	100.000	0.000	3.8909	16.32	0.108079	0.110182	0.112326	0.114511	0.116738	39.93	41.50
JPMorgan Chase Financial	48129MBS4	03/29/18	04/01/25	100.000	0.000	2.5507	19.36	0.071766	0.072681	0.073608	0.074547	0.075498	26.17	26.84
JPMorgan Chase Financial	48129ME93	07/31/18	07/31/25	100.000	0.000	3.8909	16.32	0.108079	0.110182	0.112326	0.114511	0.116738	39.93	41.50
JPMorgan Chase Financial	48129MEQ5	03/28/18	03/26/21	100.000	0.000	2.5513	19.43	0.071763	0.072678	0.073605	0.074544	0.075495	26.17	26.85
JPMorgan Chase Financial	48129MF27	07/31/18	07/31/25	100.000	0.000	3.8909	16.32	0.108079	0.110182	0.112326	0.114511	0.116738	39.93	41.50
JPMorgan Chase Financial	48129MF84	07/31/18	07/31/25	100.000	0.000	3.8909	16.32	0.108079	0.110182	0.112326	0.114511	0.116738	39.93	41.50
JPMorgan Chase Financial	48129MG42	08/03/18	07/31/23	100.000	0.000	3.6608	15.05	0.101690	0.103520	0.105415	0.107345	0.109310	37.50	38.88
JPMorgan Chase Financial	48129MG59	08/03/18	07/30/21	100.000	0.000	3.3214	13.65	0.092260	0.093767	0.095324	0.096907	0.098516	33.95	35.08
JPMorgan Chase Financial	48129MH25	08/03/18	07/31/23	100.000	0.000	3.6608	15.05	0.101690	0.103520	0.105415	0.107345	0.109310	37.50	38.88
JPMorgan Chase Financial	48129MKH8	04/30/18	04/30/25	100.000	0.000	3.9714	26.72	0.112507	0.114741	0.117019	0.119343	0.121713	41.18	42.83
JPMorgan Chase Financial	48129MKJ4	04/30/18	04/30/25	100.000	0.000	3.9714	26.72	0.112507	0.114741	0.117019	0.119343	0.121713	41.18	42.83
JPMorgan Chase Financial	48129MKN1	04/30/18	04/30/25	100.000	0.000	3.9714	26.72	0.112507	0.114741	0.117019	0.119343	0.121713	41.18	42.83
JPMorgan Chase Financial	48129MKS4	05/03/18	04/30/21	100.000	0.000	3.3521	22.26	0.094650	0.096236	0.097849	0.099489	0.101157	34.55	35.72
JPMorgan Chase Financial	48129MM60	07/25/18	07/25/23	100.000	0.000	3.6610	15.86	0.101695	0.103557	0.105452	0.107383	0.109348	37.53	38.92
JPMorgan Chase Financial	48129MPK6	05/31/18	05/30/25	100.000	0.000	3.9611	23.28	0.112210	0.114432	0.116698	0.119010	0.121367	40.93	42.57
JPMorgan Chase Financial	48129MQ74	07/30/18	07/28/23	100.000	0.000	3.6712	15.40	0.101978	0.103829	0.105735	0.107676	0.109653	37.62	39.01
JPMorgan Chase Financial	48129MQS8	05/31/18	05/30/25	100.000	0.000	3.9611	23.28	0.112210	0.114432	0.116698	0.119010	0.121367	40.93	42.57
JPMorgan Chase Financial	48129MSR8	06/04/18	06/02/23	100.000	0.000	3.7008	21.33	0.104681	0.106618	0.108590	0.110600	0.112646	38.15	39.57
JPMorgan Chase Financial	48129MX92	09/06/18	08/31/23	100.000	0.000	3.7714	12.05	0.104762	0.106649	0.108683	0.110721	0.112820	38.53	40.00
JPMorgan Chase Financial	48129MY77	07/05/18	06/30/23	100.000	0.000	3.6903	18.04	0.104347	0.106273	0.108233	0.110230	0.112264	37.92	39.33
JPMorgan Chase Financial	48129MXZ4	07/05/18	06/30/21	100.000	0.000	3.3201	16.23	0.093715	0.095270	0.096852	0.098460	0.100094	34.02	35.16
JPMorgan Chase Financial	48129MY34	09/06/18	08/31/23	100.000	0.000	3.7714	12.05	0.104762	0.106649	0.108683	0.110721	0.112820	38.53	40.00

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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JPMorgan Chase Financial	48129MZX7	06/28/18	06/30/25	100.000	0.000	3.9300	19.98	0.111336	0.113524	0.115754	0.118029	0.120348	40.48	42.09
JPMorgan Chase Financial	48130U2L8	11/05/18	10/29/21	100.000	0.000	3.5020	5.45	0.097277	0.098923	0.100655	0.102418	0.104211	35.53	36.77
JPMorgan Chase Financial	48130U2M6	10/31/18	10/29/21	100.000	0.000	3.5120	5.95	0.097557	0.099260	0.101003	0.102777	0.104582	35.64	36.90
JP Morgan Chase & Co.	48130U2N4	10/31/18	10/31/25	100.000	0.000	4.1115	6.97	0.114208	0.116556	0.118952	0.121397	0.123893	41.83	43.56
JPMorgan Chase Financial	48130U2P9	11/05/18	10/31/23*	100.000	0.000	3.8416	5.98	0.106712	0.108704				32.27*	
JPMorgan Chase Financial	48130U2Q7	10/31/18	10/31/25*	100.000	0.000	4.1115	6.97	0.114208	0.116556				34.57*	
JPMorgan Chase Financial	48130U2R5	10/31/18	10/31/25	100.000	0.000	4.1115	6.97	0.114208	0.116556	0.118952	0.121397	0.123893	41.83	43.56
JPMorgan Chase Financial	48130U4A0	11/05/18	10/30/20	100.000	0.000	3.3129	5.15	0.092026	0.093508	0.095057	0.096632		33.58	28.71
JPMorgan Chase Financial	48130U4B8	11/05/18	10/29/21	100.000	0.000	3.5020	5.45	0.097277	0.098923	0.100655	0.102418	0.104211	35.53	36.77
JPMorgan Chase Financial	48130U4D4	11/05/18	10/31/23	100.000	0.000	3.8416	5.98	0.106712	0.108704	0.110792	0.112920	0.115089	39.02	40.53
JPMorgan Chase Financial	48130U4E2	11/05/18	10/31/23	100.000	0.000	3.8416	5.98	0.106712	0.108704	0.110792	0.112920	0.115089	39.02	40.53
JPMorgan Chase Financial	48130U4F9	11/05/18	10/31/23	100.000	0.000	3.8416	5.98	0.106712	0.108704	0.110792	0.112920	0.115089	39.02	40.53
JPMorgan Chase Financial	48130U4G7	11/05/18	10/31/23	100.000	0.000	3.8416	5.98	0.106712	0.108704	0.110792	0.112920	0.115089	39.02	40.53
JPMorgan Chase Financial	48130U4H5	11/05/18	10/31/23	100.000	0.000	3.8416	5.98	0.106712	0.108704	0.110792	0.112920	0.115089	39.02	40.53
JPMorgan Chase Financial	48130U4J1	11/05/18	10/31/23	100.000	0.000	3.8416	5.98	0.106712	0.108704	0.110792	0.112920	0.115089	39.02	40.53
JPMorgan Chase Financial	48130U4K8	10/10/18	10/10/23	100.000	0.000	3.8717	8.71	0.107547	0.109629	0.111752	0.113915	0.116120	39.43	40.97
JPMorgan Chase Financial	48130U4X0	10/15/18	10/15/20	100.000	0.000	3.2933	6.95	0.091479	0.092986	0.094517	0.096073		33.43	27.12
JPMorgan Chase Financial	48130U5P6	10/11/18	10/12/23	100.000	0.000	3.8719	8.61	0.107563	0.109646	0.111769	0.113932	0.116138	39.43	40.97
JPMorgan Chase Financial	48130UAC9	09/06/18	08/31/23	100.000	0.000	3.7714	12.05	0.104762	0.106649	0.108683	0.110721	0.112820	38.53	40.00
JPMorgan Chase Financial	48130UAD7	08/31/18	08/29/25	100.000	0.000	4.0210	13.52	0.111695	0.113916	0.116219	0.118556	0.120939	41.16	42.84
JPMorgan Chase Financial	48130UAE5	08/31/18	08/29/25	100.000	0.000	4.0210	13.52	0.111695	0.113916	0.116219	0.118556	0.120939	41.16	42.84
JPMorgan Chase Financial	48130UAG0	08/31/18	08/29/25	100.000	0.000	4.0210	13.52	0.111695	0.113916	0.116219	0.118556	0.120939	41.16	42.84
JPMorgan Chase Financial	48130UAQ8	09/06/18	09/03/21	100.000	0.000	3.4020	10.87	0.094499	0.096079	0.097714	0.099376	0.101066	34.68	35.87
JPMorgan Chase Financial	48130UAT2	09/06/18	09/03/21	100.000	0.000	3.4020	10.87	0.094499	0.096079	0.097714	0.099376	0.101066	34.68	35.87
JPMorgan Chase Financial	48130UAZ8	08/20/18	08/17/20	100.000	0.000	3.1821	11.58	0.088393	0.089776	0.091204	0.092655		32.45	20.87
JPMorgan Chase Financial	48130UD44	10/19/18	10/21/25	100.000	0.000	4.1114	8.22	0.114233	0.116581	0.118978	0.121424	0.123920	41.88	43.62
JPMorgan Chase Financial	48130UDH5	08/30/18	09/01/21	100.000	0.000	3.4016	11.43	0.094497	0.096104	0.097738	0.099401	0.101091	34.70	35.89
JPMorgan Chase Financial	48130UE92	10/31/18	10/31/22	100.000	0.000	3.6920	6.26	0.102554	0.104447	0.106375	0.108339	0.110339	37.49	38.89
JPMorgan Chase Financial	48130UEW1	09/28/18	09/30/21	100.000	0.000	3.5126	9.08	0.097590	0.099304	0.101048	0.102823	0.104629	35.76	37.02
JPMorgan Chase Financial	48130UGP4	09/19/18	10/21/19	100.000	0.000	2.7481	7.80	0.076522	0.077574				22.38	
JPMorgan Chase Financial	48130UHC2	10/03/18	09/29/23	100.000	0.000	3.8721	9.47	0.107557	0.109593	0.111715	0.113878	0.116083	39.47	41.01
JPMorgan Chase Financial	48130UHE8	09/28/18	09/30/25	100.000	0.000	4.1116	10.62	0.114236	0.116584	0.118981	0.121427	0.123923	41.98	43.72
JPMorgan Chase Financial	48130UHF5	09/28/18	09/30/25	100.000	0.000	4.1116	10.62	0.114236	0.116584	0.118981	0.121427	0.123923	41.98	43.72
JPMorgan Chase Financial	48130UHG3	09/28/18	09/30/25	100.000	0.000	4.1116	10.62	0.114236	0.116584	0.118981	0.121427	0.123923	41.98	43.72
JPMorgan Chase Financial	48130UHK4	10/03/18	10/05/21	100.000	0.000	3.5126	8.59	0.097590	0.099304	0.101048	0.102823	0.104629	35.74	37.00
JPMorgan Chase Financial	48130UHX6	10/03/18	09/29/23	100.000	0.000	3.8721	9.47	0.107557	0.109593	0.111715	0.113878	0.116083	39.47	41.01
JPMorgan Chase Financial	48130UHY4	10/03/18	09/29/23	100.000	0.000	3.8721	9.47	0.107557	0.109593	0.111715	0.113878	0.116083	39.47	41.01
JPMorgan Chase Financial	48130UHZ1	10/03/18	09/30/21	100.000	0.000	3.5124	8.59	0.097568	0.099253	0.100996	0.102769	0.104574	35.74	37.00
JPMorgan Chase Financial	48130UJ97	10/25/18	10/27/25	100.000	0.000	4.1113	7.54	0.114230	0.116578	0.118974	0.121420	0.123916	41.85	43.59
JPMorgan Chase Financial	48130UJB2	10/03/18	09/30/20	100.000	0.000	3.2932	8.05	0.091477	0.092958	0.094489	0.096045		33.47	25.70
JPMorgan Chase Financial	48130UK46	10/25/18	10/27/21	100.000	0.000	3.5123	6.44	0.097582	0.099295	0.101039	0.102813	0.104619	35.66	36.92
JPMorgan Chase Financial	48130UL37	11/05/18	11/02/20	100.000	0.000	3.3128	5.15	0.092022	0.093520	0.095070	0.096644		33.58	28.90

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
								-----					-----	-----	
JPMorgan Chase Financial	48130UL45	11/02/18	11/04/25*	100.000	0.000	4.0811	6.69	0.113389	0.115703					34.77*	
JPMorgan Chase Financial	48130UMA0	09/27/18	09/28/23	100.000	0.000	3.8719	10.11	0.107563	0.109646	0.111769	0.113932	0.116138		39.49	41.03
JPMorgan Chase Financial	48130UNK7	10/31/18	10/29/21	100.000	0.000	3.5120	5.95	0.097557	0.099260	0.101003	0.102777	0.104582		35.64	36.90
JPMorgan Chase Financial	48130UNN1	08/07/18	08/06/20	100.000	0.000	3.1824	12.73	0.088399	0.089798	0.091227	0.092678			32.49	19.88
JPMorgan Chase Financial	48130UNX9	09/25/18	09/25/20	100.000	0.000	3.1336	8.36	0.087044	0.088408	0.089793	0.091200			31.85	23.96
JPMorgan Chase Financial	48130UNY7	10/09/18	10/05/20	100.000	0.000	3.2925	7.50	0.091459	0.092931	0.094461	0.096016			33.45	26.16
JPMorgan Chase Financial	48130UP74	10/31/18	04/30/20	100.000	0.000	3.0137	5.11	0.083714	0.084975	0.086256				30.52	10.26
JPMorgan Chase Financial	48130UPG4	11/02/18	11/02/20	100.000	0.000	3.3128	5.43	0.092022	0.093546	0.095095	0.096670			33.58	28.91
JPMorgan Chase Financial	48130UPW9	01/16/19	01/17/20	100.000	0.000	3.0029			0.083420	0.084672				28.99	1.35
JPMorgan Chase Financial	48130UPZ2	01/24/19	01/27/20	100.000	0.000	3.0027		0.083408	0.083429	0.084681				28.31	2.20
JPMorgan Chase Financial	48130UQK4	02/27/19	02/28/20	100.000	0.000	3.0137			0.083720	0.084982				25.61	4.84
JPMorgan Chase Financial	48130UR80	11/30/18	11/30/21	100.000	0.000	3.5314	3.04	0.098094	0.099826	0.101589	0.103383	0.105208		35.73	37.01
JPMorgan Chase Financial	48130UR98	11/13/18	11/13/25*	100.000	0.000	4.0811	5.44	0.113363	0.115677					35.79*	
JPMorgan Chase Financial	48130US63	11/30/18	11/30/21	100.000	0.000	3.5314	3.04	0.098094	0.099826	0.101589	0.103383	0.105208		35.73	37.01
JP Morgan Chase & Co.	48130UU29	11/30/18	11/28/25	100.000	0.000	4.1207	3.55	0.114463	0.116795	0.119202	0.121658	0.124164		41.78	43.52
JPMorgan Chase Financial	48130UU60	12/05/18	11/30/23*	100.000	0.000	3.8710	2.80	0.107528	0.109552					35.63*	
JPMorgan Chase Financial	48130UU86	11/30/18	11/28/25*	100.000	0.000	4.1207	3.55	0.114463	0.116795	0.119202				37.97*	
JPMorgan Chase Financial	48130UU94	11/30/18	11/28/25*	100.000	0.000	4.1148	3.54	0.114299	0.116624	0.119023				37.91*	
JPMorgan Chase Financial	48130UZ40	12/05/18	11/30/20	100.000	0.000	3.3522	2.42	0.093118	0.094635	0.096221	0.097834			33.89	31.95
JPMorgan Chase Financial	48130UZ57	12/05/18	11/30/21	100.000	0.000	3.5313	2.55	0.098090	0.099774	0.101536	0.103329	0.105153		35.72	36.99
JPMorgan Chase Financial	48130UZ65	12/05/18	11/30/23	100.000	0.000	3.8710	2.80	0.107528	0.109552	0.111672	0.113833	0.116037		39.20	40.73
JPMorgan Chase Financial	48130UZ73	12/05/18	11/30/23	100.000	0.000	3.8710	2.80	0.107528	0.109552	0.111672	0.113833	0.116037		39.20	40.73
JPMorgan Chase Financial	48130UZ81	12/05/18	11/30/23	100.000	0.000	3.8710	2.80	0.107528	0.109552	0.111672	0.113833	0.116037		39.20	40.73
JPMorgan Chase Financial	48130UZ99	12/05/18	11/30/23	100.000	0.000	3.8710	2.80	0.107528	0.109552	0.111672	0.113833	0.116037		39.20	40.73
JPMorgan Chase Financial	48130W2J9	03/12/19	07/12/22	100.000	0.000	3.0703			0.085285	0.086158	0.087481	0.088824		24.79	31.71
JPMorgan Chase Financial	48130W4H1	03/29/19	09/30/21	100.000	0.000	2.6618			0.073945	0.074930	0.075927	0.076937		20.20	27.34
JPMorgan Chase Financial	48130W4J7	03/29/19	03/31/22	100.000	0.000	2.6812		0.074477	0.074482	0.075481	0.076493	0.077518		20.35	27.54
JPMorgan Chase Financial	48130W4K4	03/29/19	03/31/26	100.000	0.000	3.2713		0.090870	0.090878	0.092365	0.093876	0.095411		24.85	33.80
JPMorgan Chase Financial	48130W4L2	03/29/19	03/31/26	100.000	0.000	3.2713		0.090870	0.090878	0.092365	0.093876	0.095411		24.85	33.80
JPMorgan Chase Financial	48130W4V0	04/03/19	03/31/21	100.000	0.000	2.6320			0.073111	0.074057	0.075032	0.076019		19.68	27.01
JPMorgan Chase Financial	48130W4X6	03/04/19	04/01/20	100.000	0.000	2.6430		0.073418	0.073563	0.074535				21.93	6.71
JPMorgan Chase Financial	48130W5D9	03/18/19	03/18/26	100.000	0.000	3.5710			0.099195	0.100966	0.102769	0.104604		28.25	37.05
JPMorgan Chase Financial	48130W5H0	04/03/19	03/31/22	100.000	0.000	2.6818			0.074494	0.075476	0.076488	0.077514		20.05	27.54
JPMorgan Chase Financial	48130W5K3	04/03/19	03/31/22	100.000	0.000	2.6818			0.074494	0.075476	0.076488	0.077514		20.05	27.54
JPMorgan Chase Financial	48130W5N7	04/03/19	03/28/24	100.000	0.000	3.0015			0.083375	0.084592	0.085861	0.087150		22.46	30.92
JPMorgan Chase Financial	48130W5P2	04/03/19	03/28/24	100.000	0.000	3.0015			0.083375	0.084592	0.085861	0.087150		22.46	30.92
JPMorgan Chase Financial	48130W5S6	04/03/19	03/28/24	100.000	0.000	3.0015			0.083375	0.084592	0.085861	0.087150		22.46	30.92
JPMorgan Chase Financial	48130W5T4	03/29/19	03/31/22	100.000	0.000	2.6812		0.074477	0.074482	0.075481	0.076493	0.077518		20.35	27.54
JP Morgan Chase & Co.	48130W5U1	03/29/19	03/31/26	100.000	0.000	3.2713		0.090870	0.090878	0.092365	0.093876	0.095411		24.85	33.80
JPMorgan Chase Financial	48130W5W7	04/03/19	03/28/24	100.000	0.000	3.0015			0.083375	0.084592	0.085861	0.087150		22.46	30.92
JPMorgan Chase Financial	48130W6A4	04/03/19	03/28/24	100.000	0.000	3.0015			0.083375	0.084592	0.085861	0.087150		22.46	30.92
JPMorgan Chase Financial	48130W6C0	04/03/19	03/28/24	100.000	0.000	3.0015			0.083375	0.084592	0.085861	0.087150		22.46	30.92

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
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JPMorgan Chase Financial	48130W7F2	04/03/19	03/31/21	100.000	0.000	2.6320			0.073111	0.074057	0.075032	0.076019	19.68	27.01	
JPMorgan Chase Financial	48130W7M7	04/03/19	12/31/21	100.000	0.000	2.6703			0.074175	0.074654	0.075651	0.076661	0.077684	19.97	27.42
JPMorgan Chase Financial	48130WAB7	12/05/18	11/30/23	100.000	0.000	3.8710	2.80	0.107528	0.109552	0.111672	0.113833	0.116037	39.20	40.73	
JPMorgan Chase Financial	48130WAC5	12/05/18	11/30/23	100.000	0.000	3.8710	2.80	0.107528	0.109552	0.111672	0.113833	0.116037	39.20	40.73	
JPMorgan Chase Financial	48130WAH4	11/19/18	11/19/25*	100.000	0.000	3.9511	4.61	0.109754	0.111922				35.29*		
JPMorgan Chase Financial	48130WAJ0	12/05/18	11/30/21	100.000	0.000	3.5313	2.55	0.098090	0.099774	0.101536	0.103329	0.105153	35.72	36.99	
JPMorgan Chase Financial	48130WAM3	11/08/18	11/10/25*	100.000	0.000	4.0812	6.01	0.113392	0.115706				35.22*		
JPMorgan Chase Financial	48130WC58	02/05/19	01/29/21	100.000	0.000	2.9715			0.082542	0.083727	0.084971	0.086234	27.09	30.75	
JPMorgan Chase Financial	48130WCQ2	11/30/18	05/29/20	100.000	0.000	3.3526	2.89	0.093127	0.094679	0.096267			33.91	14.25	
JPMorgan Chase Financial	48130WE23	03/20/19	09/18/20	100.000	0.000	2.7733			0.077035	0.078091	0.079174		21.76	20.26	
JPMorgan Chase Financial	48130WEC1	11/26/18	11/26/21	100.000	0.000	3.0209	2.94	0.083915	0.085182	0.086469	0.087775	0.089101	30.53	31.46	
JPMorgan Chase Financial	48130WEF4	11/27/18	11/26/21	100.000	0.000	2.6812	2.53	0.074477	0.075470	0.076482	0.077507	0.078546	27.06	27.79	
JPMorgan Chase Financial	48130WEW7	01/02/19	01/02/24	100.000	0.000	3.8700			0.107501	0.109581			38.97	0.11	
JPMorgan Chase Financial	48130WEX5	12/31/18	12/26/25*	100.000	0.000	4.1200	0.11	0.114444	0.116750	0.119155			41.16*		
JPMorgan Chase Financial	48130WEY3	12/31/18	12/26/25*	100.000	0.000	4.1200	0.11	0.114444	0.116750	0.119155			41.16*		
JPMorgan Chase Financial	48130WEZ0	12/13/18	12/15/25*	100.000	0.000	4.0803	2.04	0.113368	0.115680				39.18*		
JPMorgan Chase Financial	48130WFN6	12/31/18	12/31/21	100.000	0.000	3.4798	0.10	0.096660	0.098342	0.100053	0.101793	0.103564	35.10	36.34	
JPMorgan Chase Financial	48130WGF2	01/02/19	12/31/20	100.000	0.000	3.3497			0.093047	0.094588	0.096172	0.097783	33.68	34.82	
JPMorgan Chase Financial	48130WGM7	01/02/19	12/31/21	100.000	0.000	3.4801			0.096669	0.098332	0.100043	0.101784	35.01	36.33	
JPMorgan Chase Financial	48130WGV7	12/31/18	06/30/21	100.000	0.000	3.4400	0.10	0.095556	0.097199	0.098871	0.100572	0.102302	34.70	35.90	
JPMorgan Chase Financial	48130GW5	01/02/19	12/31/20	100.000	0.000	3.3497			0.093047	0.094588	0.096172	0.097783	33.68	34.82	
JPMorgan Chase Financial	48130WGX3	01/02/19	12/31/21	100.000	0.000	3.5300			0.098055	0.099767	0.101528	0.103320	35.51	36.88	
JPMorgan Chase Financial	48130WGY1	01/02/19	12/29/23	100.000	0.000	3.8699			0.107497	0.109543	0.111662	0.113823	38.97	40.60	
JPMorgan Chase Financial	48130WGZ8	01/02/19	12/29/23	100.000	0.000	3.8699			0.107497	0.109543	0.111662	0.113823	38.97	40.60	
JPMorgan Chase Financial	48130WHA2	01/02/19	12/29/23	100.000	0.000	3.8699			0.107497	0.109543	0.111662	0.113823	38.97	40.60	
JPMorgan Chase Financial	48130WHB0	01/02/19	12/29/23	100.000	0.000	3.8699			0.107497	0.109543	0.111662	0.113823	38.97	40.60	
JPMorgan Chase Financial	48130WHM6	01/02/19	12/29/23	100.000	0.000	3.8699			0.107497	0.109543	0.111662	0.113823	38.97	40.60	
JPMorgan Chase Financial	48130WHN4	01/02/19	12/29/23	100.000	0.000	3.8699			0.107497	0.109543	0.111662	0.113823	38.97	40.60	
JPMorgan Chase Financial	48130WJQ5	12/17/18	12/15/23*	100.000	0.000	3.8706	1.51	0.107517	0.109575	0.111696			37.58*		
JPMorgan Chase Financial	48130WJW2	12/19/18	12/19/23	100.000	0.000	3.8702	1.29	0.107505	0.109586	0.111706	0.113868	0.116071	39.13	40.66	
JPMorgan Chase Financial	48130WLF6	12/27/18	06/30/20	100.000	0.000	3.1594	0.35	0.087785	0.089172	0.090580			31.86	16.21	
JPMorgan Chase Financial	48130WLN9	12/24/18	12/22/23	100.000	0.000	3.8705	0.75	0.107513	0.109570	0.111691	0.113852	0.116055	39.11	40.64	
JPMorgan Chase Financial	48130WLP4	12/21/18	12/23/25*	100.000	0.000	3.9902	1.11	0.110862	0.113074				39.42*		
JPMorgan Chase Financial	48130WMQ1	12/31/18	12/29/23	100.000	0.000	3.8703	0.11	0.107509	0.109578	0.111698	0.113860	0.116063	39.08	40.61	
JP Morgan Chase & Co.	48130WND9	01/31/19	02/02/26	100.000	0.000	3.7407			0.103908	0.103930	0.105873	0.107854	34.69	39.07	
JPMorgan Chase Financial	48130WNE7	01/31/19	02/02/22	100.000	0.000	3.1416			0.087267	0.087283	0.088654	0.090046	0.091461	29.09	32.58
JPMorgan Chase Financial	48130WNF4	02/05/19	01/31/24	100.000	0.000	3.4409			0.095582	0.097181	0.098853	0.100553	31.40	35.80	
JPMorgan Chase Financial	48130WNG2	01/31/19	01/30/26	100.000	0.000	3.7407			0.103908	0.105851			34.69	1.69	
JPMorgan Chase Financial	48130WNH0	01/31/19	01/30/26	100.000	0.000	3.7407			0.103908	0.105851	0.107831	0.109848	34.69	39.07	
JPMorgan Chase Financial	48130WNJ6	01/22/19	01/22/26	100.000	0.000	4.1207			0.114464	0.116822	0.119229	0.121686	39.18	43.26	
JPMorgan Chase Financial	48130WNV9	01/31/19	07/30/21	100.000	0.000	3.0917			0.085881	0.087209	0.088557	0.089926	28.63	32.05	
JPMorgan Chase Financial	48130WNW7	01/31/19	01/31/22	100.000	0.000	3.1417			0.087269	0.088640	0.090032	0.091446	29.09	32.58	

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JPMorgan Chase Financial	48130WPX3	02/05/19	01/29/21	100.000	0.000	3.0212											27.54	31.28
JPMorgan Chase Financial	48130WPY1	02/05/19	01/31/22	100.000	0.000	3.1213											28.46	32.35
JPMorgan Chase Financial	48130WPZ8	02/05/19	01/31/24	100.000	0.000	3.4409											31.40	35.80
JPMorgan Chase Financial	48130WQA2	02/05/19	01/31/24	100.000	0.000	3.4409											31.40	35.80
JPMorgan Chase Financial	48130WQB0	02/05/19	01/31/24	100.000	0.000	3.4409											31.40	35.80
JPMorgan Chase Financial	48130WQC8	02/05/19	01/31/24	100.000	0.000	3.4409											31.40	35.80
JPMorgan Chase Financial	48130WQD6	02/05/19	01/31/24	100.000	0.000	3.4409											31.40	35.80
JPMorgan Chase Financial	48130WQE4	02/05/19	01/31/24	100.000	0.000	3.4409											31.40	35.80
JPMorgan Chase Financial	48130WQZ7	02/05/19	01/31/22	100.000	0.000	3.1213											28.46	32.35
JPMorgan Chase Financial	48130WR29	04/30/19	10/29/21	100.000	0.000	2.6617											17.88	27.27
JPMorgan Chase Financial	48130WR37	04/30/19	04/29/22	100.000	0.000	2.6815											18.01	27.48
JPMorgan Chase Financial	48130WR78	04/30/19	04/30/26	100.000	0.000	3.2709											21.99	33.70
JPMorgan Chase Financial	48130WR86	04/30/19	04/30/26	100.000	0.000	3.2709											21.99	33.70
JPMorgan Chase Financial	48130WR94	04/30/19	10/31/22	100.000	0.000	2.8813											19.36	29.58
JPMorgan Chase Financial	48130WRE3	01/10/19	07/12/21	100.000	0.000	3.0405		0.084457									29.87	31.55
JPMorgan Chase Financial	48130WS28	04/30/19	04/30/24	100.000	0.000	3.1311											21.04	32.22
JPMorgan Chase Financial	48130WS44	04/30/19	04/30/26	100.000	0.000	3.4011											22.87	35.08
JPMorgan Chase Financial	48130WST9	01/31/19	07/31/20	100.000	0.000	3.0124											27.89	17.98
JPMorgan Chase Financial	48130WT50	05/03/19	04/30/24	100.000	0.000	3.1311											20.78	32.21
JPMorgan Chase Financial	48130WTC5	02/11/19	02/09/24	100.000	0.000	3.8413											34.43	40.12
JPMorgan Chase Financial	48130WTQ4	01/30/19	02/12/20	100.000	0.000	2.9833		0.082870									27.63	3.45
JPMorgan Chase Financial	48130WTS0	02/04/19	02/04/21	100.000	0.000	3.0218											27.63	31.29
JPMorgan Chase Financial	48130WU82	05/03/19	04/30/21	100.000	0.000	2.7121											17.99	27.80
JPMorgan Chase Financial	48130WV24	05/03/19	01/31/22	100.000	0.000	2.7705											18.39	28.41
JPMorgan Chase Financial	48130WV32	05/03/19	04/29/22	100.000	0.000	2.8015											18.59	28.74
JPMorgan Chase Financial	48130WV40	05/03/19	04/29/22	100.000	0.000	2.8015											18.59	28.74
JPMorgan Chase Financial	48130WV57	05/03/19	04/30/24	100.000	0.000	3.1311											20.78	32.21
JPMorgan Chase Financial	48130WV65	05/03/19	04/30/24	100.000	0.000	3.1311											20.78	32.21
JPMorgan Chase Financial	48130WV73	04/18/19	04/20/26	100.000	0.000	3.2710		0.090862									23.10	33.74
JPMorgan Chase Financial	48130WVJ7	02/28/19	08/31/21	100.000	0.000	2.9420											24.91	30.37
JPMorgan Chase Financial	48130WVN8	02/28/19	02/28/22	100.000	0.000	2.9919											25.33	30.91
JPMorgan Chase Financial	48130WXE6	02/28/19	05/31/22	100.000	0.000	3.0304		0.084176									25.68	31.32
JPMorgan Chase Financial	48130WXF3	02/28/19	02/27/26	100.000	0.000	3.5711											30.27	37.12
JPMorgan Chase Financial	48130WXP1	03/05/19	02/29/24	100.000	0.000	3.2313											26.74	33.45
JPMorgan Chase Financial	48130WXP9	03/05/19	02/29/24	100.000	0.000	3.2313											26.74	33.45
JPMorgan Chase Financial	48130WXR7	03/05/19	02/29/24	100.000	0.000	3.2313											26.74	33.45
JPMorgan Chase Financial	48130WXS5	03/05/19	02/29/24	100.000	0.000	3.2313											26.74	33.45
JPMorgan Chase Financial	48130WXT3	03/05/19	02/28/22	100.000	0.000	2.9917											24.75	30.89
JPMorgan Chase Financial	48130WXU0	03/05/19	02/29/24	100.000	0.000	3.3109											27.40	34.30
JPMorgan Chase Financial	48130W XV8	03/05/19	02/29/24	100.000	0.000	3.3109											27.40	34.30
JPMorgan Chase Financial	48130WXX4	03/05/19	02/26/21	100.000	0.000	2.8919											23.92	29.82
JPMorgan Chase Financial	48130WXX9	03/05/19	02/29/24	100.000	0.000	3.3109											27.40	34.30

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
JPMorgan Chase Financial	48130WYG0	02/28/19	02/27/26	100.000	0.000	3.7408									
JPMorgan Chase Financial	48130WYH8	02/28/19	02/27/26	100.000	0.000	3.7408									
JPMorgan Chase Financial	48130WYK1	02/19/19	02/19/26	100.000	0.000	3.6910									
JPMorgan Chase Financial	48130WYN5	03/05/19	03/04/21	100.000	0.000	2.8919									
JPMorgan Chase Financial	48130WYT2	03/05/19	02/28/22	100.000	0.000	2.9917									
JPMorgan Chase Financial	48130WZ20	05/03/19	04/30/21	100.000	0.000	2.7121									
JPMorgan Chase Financial	48130WZJ3	02/21/19	02/21/24	100.000	0.000	3.4413									
JPMorgan Chase Financial	48130WZZ7	02/25/19	02/25/26	100.000	0.000	3.6909									
JPMorgan Chase Financial	48130X133	05/01/19	05/27/21	100.000	0.000	2.7106		0.075294							
JPMorgan Chase Financial	48132CCJ0	04/25/19	04/27/21	100.000	0.000	2.6319		0.073108							
JPMorgan Chase Financial	48132CCY7	05/01/19	05/01/24	100.000	0.000	3.1313									
JPMorgan Chase Financial	48132CDT7	04/29/19	04/28/21	100.000	0.000	2.6324									
JPMorgan Chase Financial	48132CFA6	05/31/19	11/30/21	100.000	0.000	2.7509									
JPMorgan Chase Financial	48132CFB4	05/31/19	05/31/22	100.000	0.000	2.8011									
JPMorgan Chase Financial	48132CFC2	06/05/19	05/31/24	100.000	0.000	2.8505									
JPMorgan Chase Financial	48132CFD0	05/31/19	11/30/22	100.000	0.000	2.8805									
JPMorgan Chase Financial	48132CFE8	05/31/19	05/31/24	100.000	0.000	3.1310									
JPMorgan Chase Financial	48132CFG3	05/31/19	05/29/26	100.000	0.000	3.4005									
JPMorgan Chase Financial	48132CGN7	05/16/19	05/18/26	100.000	0.000	3.4010		0.094472							
JPMorgan Chase Financial	48132CGP2	05/31/19	05/29/26	100.000	0.000	3.4005									
JPMorgan Chase Financial	48132CGQ0	05/31/19	05/29/26	100.000	0.000	3.4005									
JPMorgan Chase Financial	48132CHM8	06/05/19	05/28/21	100.000	0.000	2.4610									
JPMorgan Chase Financial	48132CHN6	06/05/19	02/28/22	100.000	0.000	2.5202									
JPMorgan Chase Financial	48132CHP1	06/05/19	05/31/22	100.000	0.000	2.5307									
JPMorgan Chase Financial	48132CHQ9	06/05/19	05/31/22	100.000	0.000	2.5307									
JPMorgan Chase Financial	48132CHR7	06/05/19	05/31/24	100.000	0.000	2.8505									
JPMorgan Chase Financial	48132CHT3	06/05/19	05/31/24	100.000	0.000	2.8505									
JPMorgan Chase Financial	48132CMF7	05/14/19	11/02/20	100.000	0.000	2.6319									
JPMorgan Chase Financial	48132CPQ0	06/28/19	12/31/21	100.000	0.000	2.5004		0.069455							
JPMorgan Chase Financial	48132CPR8	06/28/19	06/30/22	100.000	0.000	2.5296		0.070267							
JPMorgan Chase Financial	48132CPT4	06/28/19	06/30/26	100.000	0.000	2.8100		0.078055							
JPMorgan Chase Financial	48132CPU1	06/28/19	06/30/26	100.000	0.000	2.8100		0.078055							
JPMorgan Chase Financial	48132CPV9	06/28/19	06/28/24	100.000	0.000	2.5102									
JPMorgan Chase Financial	48132CPW7	06/28/19	06/30/26	100.000	0.000	2.8100		0.078055							
JPMorgan Chase Financial	48132CPX5	06/28/19	03/31/23	100.000	0.000	2.2397									
JPMorgan Chase Financial	48132CPZ0	06/18/19	06/18/26	100.000	0.000	3.1201									
JPMorgan Chase Financial	48132CRH8	07/03/19	06/30/21	100.000	0.000	2.3601									
JPMorgan Chase Financial	48132CRL9	07/03/19	03/31/22	100.000	0.000	2.3601									
JPMorgan Chase Financial	48132CRM7	07/03/19	06/30/22	100.000	0.000	2.3700									
JPMorgan Chase Financial	48132CRN5	07/03/19	12/31/21	100.000	0.000	2.1196									
JPMorgan Chase Financial	48132CRR6	07/03/19	06/30/22	100.000	0.000	2.3700									
JPMorgan Chase Financial	48132CRS4	07/03/19	06/28/24	100.000	0.000	2.3702									

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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JPMorgan Chase Financial	48132CRT2	07/03/19	06/28/24	100.000	0.000	2.3702			0.065840	0.066598	0.067388	0.068186	11.72	24.12
JPMorgan Chase Financial	48132CYB3	07/31/19	07/31/24	100.000	0.000	2.5104				0.069732	0.070607	0.071494	10.53	25.53
JPMorgan Chase Financial	48132CYC1	07/31/19	01/31/24	100.000	0.000	2.4204				0.067232	0.068046	0.068869	10.15	24.60
JPMorgan Chase Financial	48132CYE7	07/31/19	07/31/26	100.000	0.000	2.8103				0.078064	0.079161	0.080274	11.79	28.63
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3725		0.148701	0.148965				49.12	
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224		0.156815	0.157328	0.157855	0.158398		56.58	52.19
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.161532	0.162208	0.162904	0.163621	0.164360	58.31	58.82
Kansas City Southern	485170AJ3	12/09/15	05/15/43	90.810	4.300	4.9136	5.29	0.005189	0.005316	0.005447	0.005581	0.005718	1.90	2.00
Kansas City Southern	485170AN4	12/09/15	05/15/20	97.300	2.350	3.0050	18.26	0.017398	0.017659	0.017925			6.33	2.40
Kansas City Southern	485170AP9	12/09/15	05/15/23	95.360	3.000	3.7202	17.59	0.016948	0.017263	0.017584	0.017911	0.018245	6.19	6.42
Kansas City Southern	485170AQ7	12/09/15	05/15/43	90.810	4.300	4.9136	5.29	0.005189	0.005316	0.005447	0.005581	0.005718	1.90	2.00
Kansas City Southern	485170AU8	12/09/15	05/15/20*	97.300	2.350	3.0050	18.26	0.017398	0.017659	0.017925			6.08*	
Kansas City Southern	485170AV6	12/09/15	05/15/23	95.360	3.000	3.7202	17.59	0.016948	0.017263	0.017584	0.017911	0.018245	6.19	6.42
Kansas City Southern	485170AX2	12/09/15	05/15/43	90.810	4.300	4.9136	5.29	0.005189	0.005316	0.005447	0.005581	0.005718	1.90	2.00
Kansas City Southern	485170AZ7	12/09/15	05/15/20	97.300	2.350	3.0050	18.26	0.017398	0.017659	0.017925			6.33	2.40
KFW	500769BR4	04/19/06	04/18/36	19.779	0.000	5.4760	195.05	0.059098	0.060716	0.062378	0.064086	0.065841	21.81	23.02
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	167.63	0.055952	0.057569	0.059233	0.060945	0.062706	20.44	21.64
LA SALLE BUREAU & LEE CN	504354DH1	06/30/17	12/01/22	104.232	3.750	2.8869	45.78	0.082788	0.082479	0.082166	0.081849	0.081526	29.73	29.50
LA SALLE BUREAU & LEE CN	504354DJ7	06/30/17	12/01/23	103.755	3.750	3.0878	48.79	0.088386	0.088142	0.087895	0.087644	0.087389	31.76	31.58
LA SALLE BUREAU & LEE CN	504354DK4	06/30/17	12/01/24	104.424	3.875	3.1886	50.73	0.091869	0.091618	0.091362	0.091103	0.090839	33.01	32.83
LA SALLE BUREAU & LEE CN	504354DL2	06/30/17	12/01/25	104.194	3.875	3.2895	52.25	0.094695	0.094482	0.094266	0.094046	0.093822	34.04	33.88
Lake County, IL	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9695	536.57	0.147415	0.151815	0.156346	0.161013		53.86	57.12
Lee & Dekalb Counties, I	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.202664	0.207223				73.78	
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43	100.000	2.984	6.0293		0.199994	0.203524	0.207161	0.210907	0.214767	73.29	75.94
Liberty Interactive Corp	530610AB0	09/09/13	09/30/43	100.000	1.000	2.5054		0.075208	0.075803	0.076404	0.077013	0.077630	27.29	27.73
Liberty Interactive Corp	530610AD6	08/23/16	09/30/46	100.000	1.750	5.2776	128.59	0.157949	0.160834	0.163796	0.166835	0.169955	57.91	60.07
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0690		0.870355	0.904783	0.940772	0.978393	1.017720	322.76	348.99
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0690		0.870355	0.904783	0.940772	0.978393	1.017720	322.76	348.99
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.972964	1.013927	1.056821	1.101738	1.148773	369.04	401.05
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.972964	1.013927	1.056821	1.101738	1.148773	369.04	401.05
Liberty Media Corp.	530715AM3	01/11/01	01/15/31**	100.000	3.500	N/A		0.943820	0.984034	1.026157	1.070282	1.116502	360.68**	392.36
Liberty Media Corp.	530715AN1	01/11/01	01/15/31**	100.000	3.500	N/A		0.943820	0.984034	1.026157	1.070282	1.116502	360.68**	392.36
Liberty Media Corp.	531229AC6	08/17/16	09/30/46	100.000	2.250	4.1931	101.36	0.121439	0.122674	0.123936	0.125224	0.126539	44.17	45.09
Liberty Media Corp.	531229AE2	08/17/16	09/30/46	100.000	2.250	4.1931	101.36	0.121439	0.122674	0.123936	0.125224	0.126539	44.17	45.09
Liberty Media Corp.	531229AG7	03/06/18	03/31/48	100.000	2.125	4.8953	40.35	0.138120	0.140057	0.142041	0.144073	0.146156	50.43	51.87
Liberty Media Corp.	531229AH5	12/03/18	12/01/48	99.500	2.250	5.2748	4.08	0.145790	0.147963	0.150217	0.152530	0.154905	53.01	54.64
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.115169	0.115562	0.116345	0.117146	0.117966	41.61	42.13
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7871		0.020974	0.021266	0.021563			7.64	2.50
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.007754	0.007863	0.007973	0.008085	0.008199	2.85	2.93
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	VARIES	4.6384	18.73	0.009249	0.009464	0.009683	0.009908	0.010137	3.44	3.60
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033		0.085814	0.085504	0.085187	0.084865	0.084955	30.74	30.57

* Called in 2019; reportable OID is computed to call date.

** These calculations may be revised.

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Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIABLES	3.6892		0.085697	0.085004	0.084788	0.084569	0.084345	30.61	30.43
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIABLES	3.6255		0.071787	0.072164	0.072548	0.072940	0.074209	25.96	26.30
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIABLES	4.1638		0.088622	0.089452	0.090299	0.091164	0.092047	32.35	32.97
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIABLES	4.0718		0.087060	0.086778	0.086490	0.087172	0.087868	31.20	31.47
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIABLES	4.1865		0.080066	0.078258	0.076411	0.074526	0.072601	27.94	26.59
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33	100.000	VARIABLES	4.7627		0.116261	0.115604	0.114932	0.114728	0.114520	41.57	41.29
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33	100.000	VARIABLES	5.0070		0.118311	0.118139	0.117963	0.118332	0.118711	42.53	42.60
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33	100.000	VARIABLES	5.0356		0.120076	0.119939	0.119798	0.120071	0.120350	43.18	43.22
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIABLES	5.0339		0.114740	0.114148	0.113541	0.113689	0.113841	41.12	40.92
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIABLES	4.8307		0.119470	0.119653	0.119839	0.120030	0.120225	43.05	43.19
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIABLES	4.4797		0.101550	0.101263	0.100971	0.101286	0.101609	36.49	36.43
Lloyds TSB Bank PLC	5394E8CF4	12/27/13	12/27/28	100.000	VARIABLES	4.0355		0.099419	0.099559	0.099701	0.100110	0.100528	35.82	35.97
Lloyds TSB Bank PLC	5394E8CG2	01/29/14	01/29/34	100.000	VARIABLES	4.7510		0.110968	0.110848	0.110726	0.110601	0.110900	39.89	39.87
Lloyds TSB Bank PLC	5394E8CK3	04/10/14	04/10/34	100.000	VARIABLES	4.6720		0.112116	0.112172	0.112230	0.112290	0.112566	40.38	40.44
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIABLES	3.7159		0.079592	0.079457	0.079320	0.079180	0.079692	28.61	28.55
Logan SANGAMON ETC CNTYS	541100BQ5	05/01/19	12/01/20	100.000	3.050	3.0305		0.084182	0.084394	0.085673	0.084190		20.29	28.01
Macon CNTYS SD #11, IL	555495DT4	05/06/15	12/01/19	109.091	VARIABLES	2.1341		0.060515	0.059901				19.86	
Macon CNTYS SD #11, IL	555495DU1	05/06/15	12/01/20	109.863	VARIABLES	2.3354		0.067286	0.066693	0.066093	0.065486		24.08	21.70
Macon Christian Dewitt E	555545EF5	11/08/17	12/01/19	105.183	5.300	2.6805	32.52	0.076371	0.075421				25.03	
Macon CNTYS SD #9, IL	555864AJ6	05/24/13	12/01/19	106.514	VARIABLES	2.4385		0.068442	0.068091				22.52	
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIABLES	2.6887		0.075859	0.075572	0.075281	0.074986		27.24	24.79
Marion County, IL	56884PAQ0	06/02/16	12/01/21	106.954	3.550	2.2000	60.00	0.063494	0.063108	0.062717	0.062323	0.061923	22.77	22.48
Marion CNTY SD #133, IL	568870BJ7	05/05/15	12/01/19	113.641	VARIABLES	2.7710		0.079408	0.078199				25.99	
Marion CNTY SD #133, IL	568870BK4	05/05/15	12/01/20	116.003	VARIABLES	3.0724		0.090567	0.089291	0.087996	0.086681		32.30	28.80
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIABLES	3.3738		0.101346	0.100127	0.098887	0.097626	0.096345	36.19	35.30
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIABLES	3.5754		0.109137	0.107984	0.106811	0.105617	0.104401	39.01	38.16
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIABLES	3.7759		0.117795	0.116611	0.115403	0.114173	0.112920	42.12	41.25
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	681.44	0.197168					29.58	
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	635.66	0.184532	0.191368	0.198457			68.08	29.77
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	6.350	N/A		0.288773	0.296733	0.304256	0.311024	0.318316	107.18	112.03
Mashantucket Western	574754AM9	07/01/13	07/01/36	14.695	1.000	N/A		0.205350	0.225552	0.247742	0.272114	0.298884	81.42	98.23
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIABLES	4.7793		0.133746	0.133258				44.05	
Mclean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIABLES	3.1536		0.086415	0.086354	0.086292	0.086941		31.09	28.59
Mclean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIABLES	3.6290		0.106121	0.105274	0.104412	0.103535	0.102641	38.00	37.38
Mclean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIABLES	3.8797		0.114181	0.113432	0.112669	0.111891	0.111098	40.93	40.37
Mclean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIABLES	4.1300		0.121756	0.121116	0.120462	0.119795	0.119114	43.68	43.21
Mclean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIABLES	4.3801		0.128792	0.128266	0.127729	0.127181	0.126620	46.24	45.85
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	98.29	0.031866	0.033361				11.71	
Miami-Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7676	93.57	0.042052	0.043896	0.045820	0.047828	0.049925	15.53	16.92
Mood Media Borrower LLC	614875AB8	06/28/17	07/01/24	65.470	VARIABLES	24.9700	147.05	0.323278	0.354333	0.388889	0.427333		121.97	146.92
Mood Media Borrower LLC	614875AC6	06/28/19	12/31/23	84.250	VARIABLES	20.4650		0.476292	0.528486	0.528486	0.582564	0.642175	87.69	200.10
Mood Media Borrower LLC	614875AD4	06/28/19	12/31/23	84.250	VARIABLES	20.4650		0.476292	0.528486	0.528486	0.582564	0.642175	87.69	200.10

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								-----	-----	-----	-----	-----	-----	-----
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422	0.120102	0.120998	0.121914	0.122851	0.123810	43.58	44.25	
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	VARIES	4.6440	0.118527	0.119586	0.120671	0.121780	0.122915	43.08	43.87	
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2662	0.147085	0.146851	0.146571			52.83	3.37	
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160	0.155371	0.155251	0.155128	0.154958	0.154783	55.87	55.76	
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157	0.144774	0.145869	0.146996	0.148158	0.149354	52.39	53.21	
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295	0.129608	0.130195	0.131546	0.132936	0.134366	47.07	48.06	
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423	0.013183	0.013331	0.013481	0.013632		4.82	2.53	
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857	0.160082	0.160078	0.160073	0.160373	0.160682	57.63	57.70	
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541	0.135514	0.135467	0.135417	0.135367	0.135315	48.76	48.72	
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7334	0.154228	0.154994	0.155785	0.156604	0.157450	55.71	56.28	
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0719	0.136862	0.137152	0.138103	0.139083	0.140092	49.49	50.17	
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7501	0.161226	0.160770	0.160255			57.82	6.41	
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6231	0.135857	0.136039	0.136225	0.136416	0.136613	49.00	49.13	
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9292	0.162982	0.164461	0.165991	0.167574	0.169211	58.95	60.05	
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071	0.022504	0.022809	0.023118	0.023431		8.24	5.28	
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529	0.124398	0.125378	0.126385	0.127419	0.128481	45.26	46.00	
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4933	0.135026	0.136055	0.137113	0.138199	0.139316	49.11	49.89	
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8599	0.017233	0.017480	0.017730			6.31	0.83	
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117	0.127045	0.128120	0.129225	0.130360	0.131527	46.26	47.08	
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1787	0.135314	0.135821	0.136557	0.137315	0.138097	49.01	49.56	
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217	0.146581	0.146321	0.146013	0.145697	0.145377	52.66	52.44	
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565	0.137436	0.138310	0.139209	0.140134	0.141085	49.86	50.52	
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095	0.013426	0.013393	0.013730	0.013772		4.93	3.34	
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739	0.159536	0.159805	0.159998	0.160195	0.160399	57.53	57.67	
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6272	0.134964	0.135170	0.135615	0.136072	0.136541	48.72	49.04	
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5647	0.152941	0.153268	0.153605	0.153951	0.154110	55.18	55.41	
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799	0.128561	0.128519	0.128475	0.128392	0.128307	46.26	46.21	
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4092	0.150663					6.63		
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463	0.144026	0.144721	0.145624	0.146554	0.147512	52.13	52.77	
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533	0.152048	0.152119	0.152252	0.152390	0.152531	54.77	54.86	
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167	0.140356	0.140318	0.140279	0.140215	0.140149	50.51	50.47	
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5216	0.124965	0.123891	0.126254	0.125899	0.129048	45.57	46.49	
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224	0.149891	0.149557	0.149149	0.148730	0.148294	53.83	53.54	
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065	0.162741	0.163098	0.163466	0.163845	0.164156	58.71	58.97	
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7613	0.152692	0.153149	0.153619	0.154103	0.154647	55.12	55.47	
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227	0.021158	0.021457				5.58		
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397	0.170258	0.170316	0.170375	0.170436	0.170089	61.31	61.32	
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0399	0.163559	0.163537	0.163685	0.163837	0.163994	58.88	58.97	
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565	0.007398	0.007482	0.007566	0.007651	0.007738	2.69	2.75	
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6735	0.136821	0.135378	0.137683	0.137019	0.140160	49.78	50.57	
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779	0.156539	0.155682	0.155616	0.155548	0.156323	56.92	56.99	
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7525	0.132963	0.133240	0.134272	0.135334	0.137457	48.67	49.55	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020

Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7372		0.140982	0.141018	0.141738	0.142479	0.143242	50.81	51.25
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.142309	0.143154	0.144025	0.145018	0.146039	51.58	52.25
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8241		0.030632	0.031064				8.32	
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.136592	0.137491	0.138417	0.139401	0.140415	49.53	50.22
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5026		0.019332	0.019574				5.53	
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5348		0.134354	0.135242	0.136155	0.137093	0.138057	48.71	49.37
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.144262	0.144176	0.144049	0.143920	0.143793	51.91	51.82
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5224		0.139615	0.137588	0.139358	0.138107	0.141048	50.58	50.85
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1252		0.136212	0.137423	0.138671	0.139958	0.141283	49.48	50.39
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9923		0.014050	0.014190	0.014331	0.014474	0.014618	5.10	5.20
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.024468	0.024798				7.01	
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.137273	0.137009	0.137231	0.137460	0.137696	49.37	49.46
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8923		0.166365	0.165513	0.164636			59.73	28.48
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.149644	0.149684	0.149725	0.149768	0.149929	53.88	53.92
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3579		0.147532	0.147378	0.147219	0.147057	0.147015	53.08	52.97
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3142		0.014918	0.015091	0.015266	0.015442	0.015621	5.41	5.53
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9022		0.155023	0.156119	0.156846	0.157593	0.158363	56.30	56.84
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880		0.127854	0.128804	0.129779	0.130782	0.132183	46.21	46.92
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618		0.175289	0.175472	0.175660	0.175855	0.176057	63.16	63.30
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.170951	0.171922	0.172923	0.173532	0.174161	62.01	62.55
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3594		0.019129	0.019355				6.20	
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7759		0.137824	0.137544	0.137846	0.138156	0.138476	49.57	49.68
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.024042	0.024457	0.024879	0.025309		8.87	4.90
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.158375	0.157600				54.34	
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5720		0.140043	0.140972	0.141927	0.142909	0.143880	50.58	51.27
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.033437	0.033881				11.58	
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7789		0.145173	0.146402	0.147665	0.148632	0.149626	52.92	53.67
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8964		0.164197	0.163995				53.82	
Morgan Stanley	61746BDP8	02/04/14	02/04/19	100.000	0.000	2.5695		0.080065					2.64	
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3499		0.113578	0.115481				34.30	
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2127		0.108039	0.109775				35.75	
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIES	3.0093		0.081304	0.081501	0.081720	0.081942	0.082187	29.33	29.49
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIES	3.5684		0.095010	0.095168	0.095353	0.095542	0.095734	34.24	34.37
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7329		0.127031	0.129402	0.131817			46.17	23.46
Morgan Stanley	617482F90	02/29/12	02/28/19	100.000	0.000	5.2371		0.202452					11.74	
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4024		0.167063	0.167016	0.166968	0.166918	0.167137	60.12	60.12
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1923		0.196112	0.201203				36.61	
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468		0.161960	0.162275	0.162599	0.162934	0.163279	58.37	58.60
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3725		0.114497	0.116428				34.58	
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A		0.149336	0.149662	0.150096	0.150542		53.93	52.82
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9551		0.156855	0.156795	0.156951	0.157112	0.157277	56.47	56.57
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835		0.144960	0.144860	0.144757	0.144652	0.144768	52.16	52.09

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIABLES	5.5345	0.138018	0.137699	0.137707	0.137715	0.137723	49.62	49.58	
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIABLES	5.5330	0.139453	0.139297	0.139136	0.138970	0.139039	50.17	50.06	
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIABLES	6.1189	0.151981	0.152610	0.150741	0.152178	0.151122	55.43	55.48	
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2754	0.103000	0.102980	0.105816	0.106380	0.109914	37.94	39.34	
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567	0.109515	0.111408	0.113334	0.115293	0.117285	40.45	41.86	
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906	0.118642	0.120831	0.123061	0.125332	0.127644	43.51	45.13	
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273	0.205957	0.210703	0.215575	0.220578	0.225713	75.07	78.58	
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIABLES	5.1014	0.119041	0.117551	0.119398	0.118664	0.121218	43.22	43.79	
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIABLES	5.1025	0.131203	0.129044	0.130442	0.129003	0.131465	47.40	47.60	
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIABLES	5.5710	0.130499	0.130669	0.131144	0.131632	0.132134	47.08	47.40	
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIABLES	5.8741	0.133698	0.134272	0.134863	0.135471	0.136136	48.34	48.78	
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIABLES	6.0912	0.148134	0.147941	0.147743	0.147539	0.147796	53.26	53.16	
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIABLES	5.8451	0.139324	0.140151	0.141003	0.141879	0.142899	50.46	51.09	
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIABLES	5.9580	0.136721	0.137412	0.138123	0.138855	0.139655	49.43	49.95	
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIABLES	3.3327	0.015921					1.67		
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIABLES	3.6559	0.016642	0.016946	0.017256	0.017571	0.017892	6.07	6.29	
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIABLES	3.9371	0.023466	0.023928	0.024399	0.024880	0.025369	8.57	8.91	
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIABLES	6.1478	0.142102	0.142080	0.142734	0.143407	0.144102	51.17	51.55	
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIABLES	6.1478	0.142102	0.142080	0.142734	0.143407	0.144102	51.17	51.55	
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIABLES	4.3022	0.022686					3.72		
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIABLES	3.6421	0.017204	0.017517				3.69		
Morgan Stanley	61760QBVS	08/31/12	09/01/19	100.000	VARIABLES	3.6021	0.016138	0.016428				3.93		
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIABLES	4.4801	0.124648	0.124610	0.124571	0.124540	0.124509	44.86	44.84	
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIABLES	4.6395	0.128841	0.128852	0.128864	0.128863	0.128863	46.39	46.39	
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIABLES	4.4679	0.139939	0.139962	0.139986	0.140011	0.140036	50.38	50.40	
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIABLES	2.1577	0.008914	0.009011	0.009108	0.009206	0.009305	3.23	3.30	
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIABLES	2.1326	0.009660	0.009763	0.009867	0.009972	0.010078	3.53	3.60	
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIABLES	1.9099	0.009507	0.009597	0.009689	0.009782	0.009875	3.46	3.53	
Morgan Stanley	61760QCC5	06/28/13	06/28/28	100.000	VARIABLES	3.9696	0.097072	0.097327	0.097904	0.098492	0.099092	34.99	35.35	
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIABLES	1.7754	0.011907	0.012012	0.012119			4.31	1.89	
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIABLES	4.0272	0.096891	0.096635	0.097019	0.097410	0.097809	34.84	35.02	
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIABLES	4.5851	0.109368	0.109689	0.110440	0.111209	0.111996	39.43	39.90	
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIABLES	4.3010	0.109425	0.109992	0.110571	0.111162	0.111822	39.50	39.92	
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIABLES	4.2811	0.108976	0.109549	0.110134	0.110732	0.111391	39.34	39.76	
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIABLES	4.5084	0.113178	0.113709	0.114252	0.114807	0.115375	41.00	41.40	
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIABLES	4.4981	0.107351	0.107638	0.107931	0.108231	0.108538	38.79	39.00	
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIABLES	4.7352	0.118616	0.118978	0.119348	0.119919	0.120504	42.86	43.22	
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIABLES	4.5466	0.106229	0.106179	0.106128	0.106522	0.106924	38.22	38.38	
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIABLES	4.4982	0.103559	0.103339	0.103113	0.103373	0.103639	37.19	37.23	
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIABLES	2.3953	0.010224	0.010346	0.010470	0.010596	0.010723	3.73	3.82	
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIABLES	4.6879	0.110907	0.110897	0.110888	0.111221	0.111561	39.92	40.04	
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIABLES	4.4302	0.101395	0.101189	0.100978	0.101429	0.101890	36.45	36.46	

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3149		0.104914	0.104979	0.105045	0.105112	0.105330	37.79	37.85
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6675		0.009662	0.009791	0.009921	0.010053	0.010188	3.53	3.62
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1052		0.055942	0.056142	0.056343	0.056546	0.056752	20.20	20.35
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018		0.009624	0.009345	0.009062	0.008775	0.008893	3.40	3.20
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352		0.007761	0.007863	0.007967	0.008072	0.008178	2.82	2.90
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5573		0.011033	0.010987	0.010940	0.010893	0.010846	3.96	3.93
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7160		0.008759	0.008878	0.008999	0.009121	0.009245	3.21	3.30
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281		0.009769	0.009902	0.010037	0.010174	0.010313	3.58	3.68
Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5293		0.007461	0.007555	0.007651	0.007748	0.007846	2.73	2.80
Morgan Stanley	61760QH00	09/30/15	09/30/22	100.000	VARIES	1.6929		0.009553	0.009634	0.009715	0.009798	0.009881	3.47	3.53
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4403		0.009242	0.009355	0.009469	0.009584	0.009701	3.37	3.45
Morgan Stanley	61760QHZ0	11/10/15	11/10/25	100.000	VARIES	2.5656		0.008288	0.008394	0.008502	0.008611	0.008721	3.01	3.09
Morgan Stanley	61760QJA3	11/25/15	11/25/25	100.000	VARIES	2.4581		0.008244	0.008345	0.008448	0.008551	0.008657	2.99	3.07
Morgan Stanley	61760QJJ4	01/28/16	01/28/23	100.000	VARIES	2.2365	9.53	0.008934	0.009034	0.009135	0.009237	0.009340	3.26	3.34
Morgan Stanley	61760QJK1	02/17/16	02/17/26	100.000	VARIES	2.3885	18.75	0.016845	0.016338	0.016533	0.016731	0.016930	5.93	6.04
Morgan Stanley	61760QJS4	02/24/17	02/24/27	100.000	VARIES	2.8869	10.34	0.014726	0.014233	0.013733	0.013225	0.013416	5.09	4.81
Morgan Stanley	61760QJT2	03/20/17	03/20/27	100.000	VARIES	2.5542	4.99	0.007145	0.006758	0.006844	0.006931	0.007020	2.47	2.50
Morgan Stanley	61760QJV7	03/31/17	03/31/27	100.000	VARIES	2.8769	8.03	0.012048	0.011646	0.011239	0.010825	0.010981	4.19	3.95
Morgan Stanley	61760QKA1	09/30/16	09/30/26	100.000	VARIES	2.5378	15.58	0.018010	0.017456	0.016895	0.017109	0.017326	6.28	6.16
Morgan Stanley	61760QKE3	12/28/16	12/28/26	100.000	VARIES	2.2900	5.65	0.007317	0.007115	0.006910	0.006989	0.007070	2.60	2.50
Morgan Stanley	61760QKF0	12/30/16	12/30/26	100.000	VARIES	2.8667	9.93	0.012699	0.012256	0.011806	0.011976	0.012147	4.49	4.28
Morgan Stanley	61760QKH6	02/21/17	02/21/27	100.000	VARIES	2.7058	5.21	0.007127	0.006716	0.006807	0.006899	0.006992	2.45	2.49
Morgan Stanley	61760QKK9	06/30/17	06/30/27	100.000	VARIES	2.7385	6.94	0.012086	0.011702	0.011312	0.010918	0.011067	4.28	4.00
Morgan Stanley	61760QKQ6	08/02/17	08/02/27	100.000	VARIES	2.7106	6.95	0.013236	0.012838	0.012434	0.012024	0.011609	4.57	4.28
Morgan Stanley	61760QKR4	09/15/17	09/15/27	100.000	VARIES	2.6232	5.64	0.011723	0.011381	0.011034	0.010683	0.010327	4.09	3.83
Morgan Stanley	61760QKU7	09/29/17	09/29/27	100.000	VARIES	2.7477	5.60	0.011970	0.011605	0.011235	0.010860	0.010480	4.18	3.91
Morgan Stanley	61760QKZ6	03/22/18	03/22/28	100.000	VARIES	3.8651	30.10	0.106683	0.104890	0.106176	0.105128	0.106937	38.56	38.74
Morgan Stanley	61760QLA0	04/03/18	04/03/28	100.000	VARIES	3.1280	2.14	0.007702	0.007258	0.006807	0.006349	0.006448	2.61	2.34
Morgan Stanley	61760QLB8	04/03/18	04/03/28	100.000	VARIES	3.4407	4.76	0.017050	0.015978	0.014888	0.013779	0.014017	5.75	5.08
Morgan Stanley	61760QLC6	05/03/18	05/03/28	100.000	VARIES	3.4370	2.84	0.011381	0.010666	0.009940	0.009200	0.009358	3.88	3.41
Morgan Stanley	61760QLJ1	06/29/18	06/29/23	100.000	VARIES	3.3558	2.17	0.011636	0.011356	0.011071	0.010781	0.010961	4.14	3.93
Morgan Stanley	61760QLM4	06/29/18	06/29/23	100.000	VARIES	3.2564	1.66	0.008600	0.008041	0.008172	0.008305	0.008440	2.99	2.97
Morgan Stanley	61760QLN2	07/31/18	07/31/23	100.000	VARIES	3.2828	1.35	0.008968	0.008424	0.007872	0.008002	0.008133	2.97	2.90
Morgan Stanley	61760QLT9	09/05/18	03/05/21	100.000	VARIES	3.0209	0.87	0.007581	0.007638	0.007707	0.007713	0.007572	2.76	2.76
Morgan Stanley	61760QLX0	09/26/18	09/26/28	100.000	VARIES	3.8192	0.84	0.008893	0.008329	0.007754	0.007168	0.006571	2.99	2.57
Morgan Stanley	61760QMC5	08/23/19	08/23/21	100.000	VARIES	2.3620			0.007278	0.007194	0.007194	0.007109	0.93	2.58
Morgan Stanley	61760QMF8	11/28/18	11/28/28	100.000	VARIES	3.9167	0.58	0.017547	0.016885	0.016209	0.015521	0.014819	6.15	5.67
Morgan Stanley	61760QMM3	02/25/19	02/25/29	100.000	VARIES	3.3395			0.017626	0.016626	0.015608	0.014574	5.27	5.54
Morgan Stanley	61760S126	02/05/14	07/31/19	100.000	0.000	2.4499		0.075913	0.076843				16.03	
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.105423	0.107152	0.108910	0.110696	0.112511	38.79	40.08
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1844		0.101896	0.103519	0.105167	0.106841	0.108542	37.38	38.58
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3225		0.107013	0.108791	0.110598	0.112435	0.114303	39.17	40.48

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Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4354	0.111256	0.113167	0.115111	0.117089	0.119100	40.79	42.20	
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451	0.122184	0.124472	0.126802	0.129177	0.131596	45.15	46.86	
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626	0.115939	0.118004	0.120106	0.122245	0.124423	42.37	43.89	
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561	0.101837	0.103393				36.53		
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934	0.109488	0.111291	0.113124	0.114987		40.29	23.98	
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973	0.104407	0.106180	0.107984	0.109818	0.111684	38.53	39.85	
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762	0.097259	0.098707	0.100175	0.101666		35.63	24.01	
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5201	0.113605	0.113287	0.113234	0.113180	0.113124	40.79	40.74	
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967	0.102906	0.102612	0.102537	0.102460	0.102382	36.97	36.89	
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438	0.110205	0.109351	0.109316	0.109280	0.109843	40.04	40.02	
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821	0.105980	0.105743	0.105726	0.105710	0.105693	38.10	38.06	
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916	0.133880	0.133484	0.133427	0.133370	0.133310	48.12	48.02	
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0232	0.139126	0.141925	0.144780	0.147692	0.150663	50.61	52.66	
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7373	0.122954	0.122681	0.122650	0.122619	0.122587	44.21	44.15	
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	3.9339	0.135388	0.138051	0.140766	0.143535	0.146358	49.25	51.21	
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8133	0.123403	0.123116	0.122822	0.122755	0.122687	44.29	44.18	
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5968	0.119393	0.121540	0.123725	0.125950	0.128216	44.03	45.62	
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838	0.126859	0.126686	0.126509	0.126529	0.126549	45.58	45.55	
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7094	0.123774	0.126070	0.128408	0.130790	0.133215	45.55	47.26	
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532	0.128308	0.127336	0.127059	0.127046	0.127731	46.50	46.58	
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148	0.124045	0.123840	0.123631	0.123653	0.123676	44.58	44.52	
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026	0.111887	0.113791	0.115726	0.117695		40.97	31.48	
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8742	0.128099	0.127937	0.127771	0.127785	0.127800	46.06	46.00	
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7082	0.119863	0.119511	0.119151	0.119073	0.118994	43.04	42.87	
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604	0.114100	0.116074	0.118082	0.120126	0.122204	41.68	43.13	
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7206	0.123510	0.125808	0.128148	0.130532	0.132960	45.30	47.01	
Morgan Stanley	61761JMZ9	12/26/13	06/27/22	100.000	0.000	3.9457	0.133264	0.135893	0.138574	0.141308	0.144095	48.47	50.40	
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7412	0.121590	0.120737	0.120545	0.120541	0.121198	44.22	44.12	
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667	0.104987	0.106702	0.108444	0.110216		38.31	32.74	
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1489	0.099575	0.100590	0.102174	0.103783		36.61	34.42	
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261	0.096223	0.097679	0.099157	0.100657	0.102180	34.91	35.97	
Morgan Stanley	61761JUW7	11/25/14	11/25/20	100.000	0.000	3.1262	0.098312	0.099849	0.101410	0.102995		35.78	33.14	
Morgan Stanley	61761JVF3	12/31/14	12/31/20	100.000	0.000	3.0557	0.095827	0.097292	0.098778	0.100287		34.76	35.73	
Morgan Stanley	61761JVY2	01/30/15	01/29/21	100.000	0.000	2.7901	0.085390	0.086582	0.087790	0.089014	0.090256	31.32	32.20	
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1504	0.097627	0.099165	0.100727	0.102314	0.103925	35.82	36.95	
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983	0.113242	0.115280	0.117354	0.119465	0.121615	41.62	43.13	
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2133	0.099793	0.101396	0.103025	0.104680	0.106362	36.30	37.48	
Morgan Stanley	61761S125	06/04/14	11/29/19	100.000	0.000	2.7571	0.086598	0.087791				28.62		
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219	0.107002	0.108780	0.110586	0.112423	0.114290	38.84	40.15	
Morgan Stanley	61761S562	07/03/14	07/03/19	100.000	0.000	2.3357	0.071197	0.072029				13.11		
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9149	0.091537	0.092871	0.094225			33.36	11.21	
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4470	0.107339	0.110999	0.111071	0.114227	0.114932	40.42	41.82	

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Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	3.0962		0.101786	0.103362	0.104962				37.03	15.53
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4702		0.077546						9.15	
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3898		0.111393	0.113281	0.115201	0.117154	0.119139		40.57	41.96
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.109655	0.111488	0.113352	0.115247			39.89	38.43
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4768		0.114710	0.116704	0.118733	0.120797			41.66	43.00
Morgan Stanley	61762GAT1	12/26/13	06/28/19	100.000	0.000	2.5339		0.079842						14.13	
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIES	3.8517		0.110337	0.110216	0.110002	0.109783	0.109494		39.66	39.50
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIES	4.2966		0.127457	0.127727	0.128004	0.128286	0.128225		45.98	46.15
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5009		0.107917	0.109806	0.111728	0.113684	0.115674		39.42	40.81
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.119855	0.122018	0.124219	0.126460			44.17	26.99
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.149618	0.152868	0.156189	0.159582	0.163049		55.38	57.81
Morgan Stanley	61762W265	11/05/13	04/30/19	100.000	0.000	2.9688		0.095519						11.37	
Morgan Stanley	61762W505	12/04/13	08/30/19	100.000	0.000	2.9201		0.092031	0.092865					22.33	
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3854		0.111225	0.113108	0.115022	0.116969			40.54	37.04
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.109681	0.111515	0.113380	0.115277			39.92	38.10
Morgan Stanley	61762W703	01/03/14	12/31/19	100.000	0.000	3.0246		0.097598	0.099074					35.30	
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.111859	0.113820	0.115816	0.117846	0.119912		40.87	42.31
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.104078	0.105228	0.106976	0.108753	0.111166		38.29	39.61
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611		0.091160	0.092509	0.093879	0.095269	0.096680		33.29	34.29
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4095		0.106967	0.108791	0.110645	0.112531	0.114450		39.04	40.38
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1620		0.098009	0.099559	0.101133	0.102732	0.104356		35.74	36.88
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2131		0.099805	0.101408	0.103037	0.104692	0.106374		36.30	37.48
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3974		0.104398	0.106172	0.107975	0.109809	0.111675		38.53	39.85
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449		0.105998	0.107824	0.109681	0.111571	0.113492		39.03	40.39
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4969		0.107782	0.109666	0.111584	0.113535	0.115520		39.59	40.99
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136		0.111787	0.113807	0.115863	0.117957	0.120088		41.02	42.51
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3207		0.101811	0.103501	0.105220	0.106967	0.108743		37.25	38.50
Morgan Stanley	61765R669	11/04/15	05/05/23	100.000	0.000	3.3210		0.101277	0.101280	0.104093	0.104671	0.108173		37.13	38.44
Morgan Stanley	61765U175	12/03/15	06/02/23	100.000	0.000	3.3916		0.104202	0.105969	0.107766	0.109594	0.111452		37.93	39.23
Morgan Stanley	61765U217	12/03/15	12/10/20	100.000	0.000	2.7611		0.083318	0.084468	0.085634	0.086816			30.25	29.24
Morgan Stanley	61765U381	01/05/16	07/06/23	100.000	0.000	3.3685	105.00	0.101728	0.103442	0.105184	0.106955	0.108757		37.54	38.81
Morgan Stanley	61765U407	01/05/16	07/06/21	100.000	0.000	2.9924	92.84	0.089536	0.090876	0.092235	0.093615	0.095016		32.95	33.94
Morgan Stanley	61765U597	02/03/16	08/03/21	100.000	0.000	3.0506	92.15	0.091400	0.092794	0.094210	0.095647	0.097106		33.57	34.60
Morgan Stanley	61765U787	03/03/16	09/02/21	100.000	0.000	3.1367	92.03	0.094172	0.095649	0.097149	0.098672	0.100220		34.52	35.61
Morgan Stanley	61765U803	03/03/16	09/01/23	100.000	0.000	3.5888	105.86	0.108939	0.110894	0.112883	0.114909	0.116971		40.04	41.49
Morgan Stanley	61766B135	04/05/16	10/04/23	100.000	0.000	3.0621	86.83	0.091766	0.093171	0.094597	0.096046	0.097516		33.53	34.57
Morgan Stanley	61766B168	04/05/16	10/04/23	100.000	0.000	3.0621	86.83	0.091766	0.093171	0.094597	0.096046	0.097516		33.53	34.57
Morgan Stanley	61766B176	04/05/16	10/05/21	100.000	0.000	2.6206	73.94	0.077692	0.078710	0.079741	0.080786	0.081845		28.33	29.08
Morgan Stanley	61766B259	05/04/16	11/03/23	100.000	0.000	3.0362	83.43	0.090932	0.092312	0.093714	0.095136	0.096581		33.15	34.16
Morgan Stanley	61766B309	05/04/16	11/03/21	100.000	0.000	2.5128	68.65	0.074290	0.075223	0.076168	0.077125	0.078094		27.02	27.70
Morgan Stanley	61766B366	06/03/16	12/05/23	100.000	0.000	3.0194	80.33	0.090414	0.091779	0.093165	0.094571	0.095999		32.87	33.87
Morgan Stanley	61766B408	06/03/16	12/03/21	100.000	0.000	2.6240	69.52	0.077798	0.078818	0.079852	0.080900	0.081961		28.25	28.99

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Morgan Stanley	61766B564	07/06/16	01/03/24	100.000	0.000	2.7558	70.41	0.080838	0.081952	0.083081	0.084225	0.085386	29.70	30.53
Morgan Stanley	61766B598	07/06/16	01/04/22	100.000	0.000	2.5838	65.91	0.075543	0.076519	0.077507	0.078508	0.079523	27.72	28.44
Morgan Stanley	61766F250	11/03/16	05/03/24	100.000	0.000	2.9896	66.26	0.088122	0.089439	0.090776	0.092133	0.093510	32.11	33.08
Morgan Stanley	61766F466	12/05/16	06/05/24	100.000	0.000	3.5039	74.65	0.104332	0.106160	0.108020	0.109913	0.111838	37.98	39.33
Morgan Stanley	61766F839	02/03/17	02/03/22	100.000	0.000	3.0758	60.09	0.089441	0.090816	0.092213	0.093631	0.095071	32.86	33.87
Morgan Stanley Finance	61766V313	03/01/17	02/27/20	100.000	0.000	2.4916	46.46	0.071810	0.072705	0.073610			26.24	4.12
Morgan Stanley	61766V578	04/05/17	10/04/23	100.000	0.000	3.3161	58.89	0.096765	0.098369	0.100000	0.101658	0.103344	35.41	36.59
Morgan Stanley Finance	61766V867	05/03/17	11/03/23	100.000	0.000	3.2047	54.26	0.093369	0.094865	0.096385	0.097929	0.099498	34.06	35.16
Morgan Stanley Finance	61766W352	06/05/17	12/05/23	100.000	0.000	3.0702	49.08	0.089272	0.090642	0.092034	0.093446	0.094881	32.46	33.46
Morgan Stanley Finance	61766X459	09/06/17	03/05/24	100.000	0.000	3.0212	40.39	0.086469	0.087776	0.089102	0.090448	0.091814	31.67	32.63
Morgan Stanley Finance	61766X483	09/06/17	09/06/23	100.000	0.000	2.9385	39.27	0.084042	0.085276	0.086529	0.087801	0.089091	30.76	31.67
Morgan Stanley Finance	61766X822	10/04/17	10/04/23	100.000	0.000	2.9409	36.94	0.084113	0.085350	0.086605	0.087878	0.089170	30.72	31.63
Morgan Stanley Finance	61766X848	10/04/17	10/04/23	100.000	0.000	2.9409	36.94	0.084113	0.085350	0.086605	0.087878	0.089170	30.72	31.63
Morgan Stanley	61766YAB7	05/25/16	05/25/26	100.000	VARIES	2.2927	8.94	0.008806	0.008907	0.009010	0.009113	0.009217	3.20	3.27
Morgan Stanley	61766YAD3	05/25/16	05/25/23	100.000	VARIES	1.9635	7.35	0.007554	0.007628	0.007703	0.007778	0.007855	2.74	2.79
Morgan Stanley	61766YAN1	09/30/16	09/30/26	100.000	VARIES	2.2435	7.44	0.008268	0.008360	0.008454	0.008549	0.008645	3.01	3.08
Morgan Stanley Finance	61766YBG5	04/28/17	04/28/32	100.000	VARIES	3.9156	64.43	0.104867	0.104343	0.103810	0.103265	0.103178	37.59	37.23
Morgan Stanley Finance	61766YCN9	03/21/18	03/25/20	100.000	0.000	2.2785	17.80	0.064030	0.064759	0.065497			23.32	5.50
Morgan Stanley Finance	61766YCP4	04/04/18	04/02/20	100.000	0.000	2.5359	18.89	0.071324	0.072228	0.073144			26.00	6.66
Morgan Stanley Finance	61766YDG3	09/06/18	09/06/25	100.000	VARIES	3.5675	11.40	0.098388	0.097666		0.096930	0.096182	35.38	34.86
Morgan Stanley Finance	61766YDX6	06/18/19	07/19/21	100.000	0.000	2.7205		0.075568	0.075745	0.076776	0.077820		14.61	27.79
Morgan Stanley Finance	61766YEC1	07/03/19	07/01/21	100.000	0.000	2.3707		0.065854	0.066626	0.067415			11.72	24.13
Morgan Stanley	61767BAA8	02/22/16	02/23/26	100.000	VARIES	3.7844	108.55	0.105901	0.106065	0.106232	0.106403	0.106576	38.20	38.32
Morgan Stanley Finance	61768C2K2	05/30/18	05/29/26	100.000	0.000	4.0544	23.84	0.114893	0.117222	0.119598	0.122023	0.124496	41.93	43.65
Morgan Stanley Finance	61768C2X4	05/23/18	05/20/21	100.000	0.000	3.6531	22.20	0.103297	0.105184	0.107105	0.109061	0.111053	37.68	39.07
Morgan Stanley Finance	61768C3B1	05/31/18	12/04/25	100.000	0.000	3.8523	22.64	0.109116	0.111218	0.113360	0.115543	0.117769	39.77	41.32
Morgan Stanley Finance	61768C3D7	06/04/18	06/04/21	100.000	0.000	3.3961	19.57	0.095938	0.097567	0.099223	0.100908	0.102622	34.92	36.12
Morgan Stanley Finance	61768C3H8	06/29/18	07/01/25	100.000	0.000	4.0272	20.36	0.114145	0.116443	0.118788	0.121180		41.51	43.19
Morgan Stanley Finance	61768C3L9	06/29/18	07/01/25*	100.000	0.000	4.0272	20.36	0.114145					20.55*	
Morgan Stanley Finance	61768C4D6	06/05/18	06/04/21	100.000	0.000	3.3960	19.48	0.095927	0.097556	0.099213	0.100897	0.102611	34.92	36.11
Morgan Stanley Finance	61768C4E4	06/20/18	06/18/21	100.000	0.000	3.4825	18.50	0.098402	0.100116	0.101859	0.103633	0.105437	35.78	37.04
Morgan Stanley Finance	61768C4F1	06/20/18	06/18/21	100.000	0.000	3.4825	18.50	0.098402	0.100116	0.101859	0.103633	0.105437	35.78	37.04
Morgan Stanley Finance	61768C4L8	06/29/18	12/31/25*	100.000	0.000	4.0816	20.64	0.115705	0.118066				20.83*	
Morgan Stanley Finance	61768C4M6	06/29/18	12/31/25*	100.000	0.000	4.0816	20.64	0.115705	0.118066				20.83*	
Morgan Stanley Finance	61768C4Q7	06/29/18	06/30/23	100.000	0.000	3.7636	19.03	0.106523	0.108527	0.110570	0.112650	0.114770	38.71	40.18
Morgan Stanley Finance	61768C4T1	06/27/18	07/21/20	100.000	0.000	3.3557	17.18	0.093423	0.094991	0.096584	0.098205		34.42	19.61
Morgan Stanley Finance	61768C5E3	06/20/18	06/18/21	100.000	0.000	3.4825	18.50	0.098402	0.100116	0.101859	0.103633	0.105437	35.78	37.04
Morgan Stanley Finance	61768C5F0	06/28/18	06/30/21	100.000	0.000	3.4856	17.72	0.098529	0.100246	0.101993	0.103771	0.105579	35.78	37.04
Morgan Stanley Finance L	61768C5S2	07/31/18	07/31/25	100.000	0.000	4.0045	16.80	0.111236	0.113463	0.115735	0.118052	0.120416	41.13	42.79
Morgan Stanley Finance L	61768C6D4	07/31/18	07/31/25*	100.000	0.000	4.0045	16.80	0.111236	0.113463				23.65*	
Morgan Stanley Finance	61768C6S1	07/31/18	07/31/25*	100.000	0.000	4.0045	16.80	0.111236	0.113463				23.65*	
Morgan Stanley Finance L	61768C6U6	07/31/18	01/29/26*	100.000	0.000	4.0579	17.02	0.112720	0.114995	0.117328			23.97*	

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Morgan Stanley Finance	61768C6X0	07/26/18	07/28/21	100.000	0.000	3.4862	15.01	0.096859	0.098547	0.100265	0.102012	0.103791	35.69	36.95
Morgan Stanley Finance	61768C6Y8	07/26/18	07/28/21	100.000	0.000	3.4862	15.01	0.096859	0.098547	0.100265	0.102012	0.103791	35.69	36.95
Morgan Stanley Finance	61768C6Z5	07/26/18	07/28/21	100.000	0.000	3.4862	15.01	0.096859	0.098547	0.100265	0.102012	0.103791	35.69	36.95
Morgan Stanley Finance	61768C7D3	07/17/18	07/17/23	100.000	2.500	3.7523	17.09	0.104232	0.106187	0.105574	0.107555	0.106967	38.10	38.59
Morgan Stanley Finance	61768C7J0	07/18/18	07/16/21	100.000	0.000	3.4782	15.75	0.096617	0.098278	0.099988	0.101727	0.103496	35.64	36.89
Morgan Stanley Finance	61768CA56	02/07/18	02/04/21	100.000	0.000	2.9301	26.54	0.082564	0.083773	0.085000	0.086246	0.087509	30.30	31.19
Morgan Stanley Finance	61768CAV9	10/31/16	10/31/23	100.000	0.000	2.9263	65.08	0.086148	0.087409	0.088688	0.089985	0.091302	31.40	32.32
Morgan Stanley Finance	61768CB63	03/05/18	03/04/21	100.000	0.000	3.1415	25.99	0.088626	0.090018	0.091432	0.092868	0.094327	32.48	33.51
Morgan Stanley Finance	61768CB89	02/28/18	03/03/26	100.000	0.000	3.7712	31.99	0.106787	0.108800	0.110852	0.112942	0.115072	39.29	40.78
Morgan Stanley Finance	61768CE78	03/02/18	03/04/21	100.000	0.000	3.1690	26.49	0.089437	0.090854	0.092294	0.093756	0.095242	32.79	33.83
Morgan Stanley Finance	61768CG27	02/28/18	02/24/21	100.000	0.000	3.0750	26.04	0.086700	0.088033	0.089386	0.090761	0.092156	31.79	32.78
Morgan Stanley Finance	61768CH42	03/29/18	03/31/25	100.000	0.000	3.8850	29.55	0.110026	0.112163	0.114342	0.116563	0.118827	40.39	41.97
Morgan Stanley Finance	61768CH75	03/14/18	03/12/21	100.000	0.000	3.2612	26.16	0.092049	0.093550	0.095076	0.096626	0.098201	33.74	34.85
Morgan Stanley Finance	61768CH91	03/29/18	10/01/25	100.000	0.000	3.9182	29.80	0.110997	0.113171	0.115388	0.117649	0.119954	40.75	42.36
Morgan Stanley Finance	61768CL47	03/29/18	03/30/23	100.000	0.000	3.6383	27.66	0.102914	0.104786	0.106692	0.108633	0.110609	37.73	39.12
Morgan Stanley Finance	61768CM38	03/28/18	03/26/21	100.000	0.000	3.4041	25.97	0.096149	0.097785	0.099449	0.101142	0.102864	35.22	36.43
Morgan Stanley Finance	61768CMZ7	07/31/17	07/29/22	100.000	0.000	2.8125	40.45	0.080333	0.081463	0.082608	0.083770	0.084948	29.47	30.30
Morgan Stanley Finance	61768CN45	03/29/18	07/01/21	100.000	0.000	3.4534	26.24	0.098446	0.100146	0.101875	0.103634		35.75	36.99
Morgan Stanley Finance	61768CN52	03/28/18	03/26/21	100.000	0.000	3.4041	25.97	0.096149	0.097785	0.099449	0.101142	0.102864	35.22	36.43
Morgan Stanley Finance	61768CNA1	07/31/17	07/29/22	100.000	0.000	2.8126	40.46	0.080335	0.081465	0.082611	0.083773	0.084951	29.47	30.30
Morgan Stanley Finance	61768CNB9	08/01/17	02/01/22	100.000	0.000	2.7076	38.85	0.077261	0.078307	0.079367	0.080441	0.081530	28.32	29.09
Morgan Stanley Finance	61768CPE1	08/16/17	08/14/20	100.000	0.000	2.3995	33.35	0.068252	0.069071	0.069900	0.070738		24.94	15.74
Morgan Stanley Finance	61768CPJ0	08/28/17	08/28/24	100.000	0.000	3.1530	42.89	0.090366	0.091790	0.093238	0.094707	0.096200	33.14	34.19
Morgan Stanley Finance	61768CQ34	04/30/18	04/30/25	100.000	0.000	4.0890	27.52	0.115906	0.118276	0.120694	0.123162	0.125680	42.44	44.20
Morgan Stanley Finance	61768CQ42	05/03/18	05/04/23*	100.000	0.000	3.7552	24.94	0.106281						12.97*
Morgan Stanley Finance	61768CQ75	04/05/18	04/01/21	100.000	0.000	3.3668	25.02	0.095060	0.096661	0.098288	0.099942	0.101625	34.80	35.98
Morgan Stanley Finance	61768CQT7	09/29/17	03/31/23	100.000	0.000	2.8669	36.41	0.081943	0.083117	0.084309	0.085517	0.086743	29.93	30.79
Morgan Stanley Finance	61768CR25	04/03/18	04/02/20	100.000	0.000	3.1952	23.91	0.090164	0.091605	0.093068			32.98	8.47
Morgan Stanley Finance	61768CR33	04/03/18	04/02/20	100.000	0.000	3.1952	23.91	0.090164	0.091605	0.093068			32.98	8.47
Morgan Stanley Finance	61768CR58	04/18/18	04/16/21	100.000	0.000	3.3291	23.51	0.093997	0.095561	0.097152	0.098769	0.100413	34.36	35.51
Morgan Stanley Finance	61768CR66	04/18/18	04/16/21	100.000	0.000	3.3291	23.51	0.093997	0.095561	0.097152	0.098769	0.100413	34.36	35.51
Morgan Stanley Finance	61768CR74	04/18/18	04/16/21	100.000	0.000	3.3291	23.51	0.093997	0.095561	0.097152	0.098769	0.100413	34.36	35.51
Morgan Stanley Finance	61768CR82	04/04/18	07/08/21	100.000	0.000	3.3930	25.31	0.095085	0.096698	0.098338	0.100007	0.101703	35.08	36.28
Morgan Stanley Finance	61768CRZ2	10/31/17	10/31/23	100.000	0.000	2.9977	35.43	0.085785	0.087071	0.088376	0.089701	0.091045	31.27	32.22
Morgan Stanley Finance	61768CS81	04/30/18	10/30/25	100.000	0.000	4.1226	27.74	0.116876	0.119285	0.121744	0.124253	0.126815	42.81	44.59
Morgan Stanley Finance	61768CSH1	10/30/17	10/28/32	100.000	0.000	3.7753	44.49	0.104609	0.106584	0.104519	0.106492	0.104615	38.01	37.99
Morgan Stanley Finance	61768CSS7	10/31/17	10/31/22	100.000	0.000	2.8463	33.63	0.081330	0.082488	0.083662	0.084852	0.086060	29.63	30.48
Morgan Stanley Finance	61768CST5	12/08/17	06/10/24	100.000	0.000	3.1083	33.37	0.089061	0.090445	0.091850	0.093278	0.094727	32.37	33.38
Morgan Stanley Finance	61768CSU2	11/30/17	11/29/24	100.000	0.000	3.1215	34.23	0.089428	0.090824	0.092241	0.093681	0.095143	32.54	33.56
Morgan Stanley Finance	61768CTF4	11/30/17	05/30/25	100.000	0.000	3.2698	35.87	0.093822	0.095356	0.096915	0.098499	0.100109	34.15	35.27
Morgan Stanley Finance	61768CTQ0	11/30/17	12/03/25	100.000	0.000	3.2697	35.87	0.093845	0.095379	0.096939	0.098523	0.100134	34.15	35.27
Morgan Stanley Finance	61768CUZ8	12/27/17	12/27/24	100.000	0.000	3.2580	33.22	0.093471	0.094994	0.096541	0.098114	0.099712	33.94	35.05

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020

Morgan Stanley Finance	61768CV46	04/25/18	04/26/21	100.000	0.000	3.4324	23.56	0.096991	0.098655	0.100348	0.102071	0.103822	35.43	36.66
Morgan Stanley Finance	61768CV53	04/30/18	04/29/21	100.000	0.000	3.4816	23.41	0.098386	0.100099	0.101841	0.103614	0.105418	35.94	37.20
Morgan Stanley Finance	61768CVH7	12/27/17	06/26/25*	100.000	0.000	3.3049	33.70	0.094852	0.096419	0.098013			34.05*	
Morgan Stanley Finance	61768CVP9	12/29/17	06/30/23	100.000	0.000	3.0395	30.80	0.087024	0.088346	0.089689	0.091052	0.092436	31.57	32.54
Morgan Stanley Finance	61768CVQ7	12/29/17	06/30/23	100.000	0.000	3.0395	30.80	0.087024	0.088346	0.089689	0.091052	0.092436	31.57	32.54
Morgan Stanley Finance	61768CVR5	12/08/17	06/10/24	100.000	0.000	3.1083	33.37	0.089061	0.090445	0.091850	0.093278	0.094727	32.37	33.38
Morgan Stanley Finance	61768CWB9	12/13/17	12/09/20	100.000	0.000	2.6001	27.51	0.074093	0.075056	0.076032	0.077021		26.89	25.88
Morgan Stanley Finance	61768CWE3	12/29/17	12/31/25	100.000	0.000	3.3131	33.60	0.095114	0.096689	0.098291	0.099919	0.101574	34.53	35.68
Morgan Stanley Finance	61768CWL7	12/18/17	06/18/25	100.000	0.000	3.2094	33.55	0.092035	0.093511	0.095012	0.096537	0.098086	33.44	34.52
Morgan Stanley Finance	61768CWM5	12/20/17	12/16/20	100.000	0.000	2.5926	26.91	0.073875	0.074832	0.075802	0.076785		26.80	26.33
Morgan Stanley Finance	61768CX28	05/30/18	05/30/25	100.000	0.000	3.9488	23.21	0.111854	0.114062	0.116314	0.118611	0.120953	40.80	42.43
Morgan Stanley Finance	61768CX69	05/30/18	05/30/25	100.000	0.000	3.9488	23.21	0.111854	0.114062	0.116314	0.118611	0.120953	40.80	42.43
Morgan Stanley Finance	61768CX77	06/05/18	06/05/23	100.000	0.000	3.7067	21.26	0.104873	0.106816	0.108796	0.110812	0.112866	38.21	39.64
Morgan Stanley Finance	61768CXC6	01/31/18	01/30/25	100.000	0.000	3.4110	31.61	0.096365	0.098009	0.099680	0.101380	0.103109	35.49	36.71
Morgan Stanley Finance	61768CXJ1	01/31/18	07/31/23	100.000	0.000	3.3080	30.64	0.093408	0.094953	0.096524	0.098120	0.099743	34.38	35.52
Morgan Stanley Finance	61768CXP7	01/31/18	07/31/25	100.000	0.000	3.4534	32.00	0.097583	0.099268	0.100982	0.102725	0.104499	35.95	37.20
Morgan Stanley Finance	61768CXW2	01/31/18	07/31/25	100.000	0.000	3.4534	32.00	0.097583	0.099268	0.100982	0.102725	0.104499	35.95	37.20
Morgan Stanley Finance	61768CX Y8	01/31/18	02/01/24	100.000	0.000	3.3672	31.20	0.095116	0.096717	0.098345	0.100001	0.101684	35.01	36.20
Morgan Stanley Finance	61768CY35	05/23/18	05/21/21	100.000	0.000	3.6531	22.19	0.103308	0.105195	0.107116	0.109073	0.111065	37.68	39.07
Morgan Stanley Finance	61768CY43	05/23/18	05/21/21	100.000	0.000	3.6531	22.19	0.103308	0.105195	0.107116	0.109073	0.111065	37.68	39.07
Morgan Stanley Finance	61768CY92	05/30/18	05/27/21	100.000	0.000	3.4134	20.06	0.096409	0.098054	0.099728	0.101430	0.103161	35.12	36.33
Morgan Stanley Finance	61768CYW1	01/31/18	01/31/23	100.000	0.000	3.2187	29.81	0.090848	0.092310	0.093795	0.095305	0.096839	33.41	34.50
Morgan Stanley Finance	61768CZ59	05/31/18	11/30/23	100.000	0.000	3.6409	21.40	0.102978	0.104853	0.106762	0.108705	0.110684	37.53	38.91
Morgan Stanley Finance	61768CZ91	05/30/18	11/28/25	100.000	0.000	4.0016	23.53	0.113356	0.115624	0.117937	0.120297	0.122704	41.37	43.04
Morgan Stanley Finance	61768CZF7	02/28/18	02/27/25	100.000	0.000	3.6613	31.05	0.103554	0.105450	0.107380	0.109346	0.111348	38.10	39.50
Morgan Stanley Finance	61768CZL4	02/07/18	02/05/21	100.000	0.000	2.9301	26.54	0.082571	0.083781	0.085008	0.086254	0.087517	30.30	31.19
Morgan Stanley Finance	61768CZX8	02/28/18	08/28/25	100.000	0.000	3.7208	31.55	0.105279	0.107238	0.109233	0.111265	0.113335	38.74	40.19
Morgan Stanley Finance	61768DAR6	08/31/18	09/03/25	100.000	0.000	3.9373	13.24	0.109405	0.111559	0.113755	0.115995	0.118278	40.29	41.89
Morgan Stanley Finance	61768DAV7	08/29/18	08/27/21	100.000	0.000	3.3880	11.48	0.094112	0.095689	0.097310	0.098958	0.100635	34.56	35.74
Morgan Stanley Finance	61768DAW5	08/29/18	08/27/21	100.000	0.000	3.3880	11.48	0.094112	0.095689	0.097310	0.098958	0.100635	34.56	35.74
Morgan Stanley Finance	61768DAX3	08/29/18	08/27/21	100.000	0.000	3.3880	11.48	0.094112	0.095689	0.097310	0.098958	0.100635	34.56	35.74
Morgan Stanley Finance	61768DAY1	08/31/18	09/03/25*	100.000	0.000	3.9373	13.24	0.109405	0.111559				26.86*	
Morgan Stanley Finance	61768DBB0	08/31/18	09/03/25*	100.000	0.000	3.9373	13.24	0.109405	0.111559				26.86*	
Morgan Stanley Finance	61768DBC8	08/31/18	03/05/26*	100.000	0.000	3.9720	13.36	0.110395	0.112587				27.11*	
Morgan Stanley Finance	61768DBS3	08/07/18	08/07/23	100.000	0.000	3.7613	15.05	0.104479	0.106444	0.108446	0.110485	0.112563	38.54	40.00
Morgan Stanley Finance	61768DBV6	08/07/18	02/05/26*	100.000	0.000	4.0446	16.18	0.112351	0.114598	0.116916			24.56*	
Morgan Stanley Finance	61768DBW4	08/09/18	08/11/25	100.000	0.000	3.9321	15.51	0.109249	0.111397	0.113588	0.115821	0.118098	40.32	41.92
Morgan Stanley Finance	61768DBX2	08/29/18	08/29/23	100.000	0.000	3.6325	12.31	0.100904	0.102727	0.104603	0.106503	0.108437	37.11	38.47
Morgan Stanley Finance	61768DCV5	08/27/18	08/26/20	100.000	0.000	3.2273	11.12	0.089646	0.091085	0.092555	0.094048		32.90	22.02
Morgan Stanley Finance	61768DDJ1	09/28/18	09/30/25*	100.000	0.000	4.1262	10.66	0.114643	0.117008				31.26*	
Morgan Stanley Finance	61768DDL6	09/28/18	09/30/25	100.000	0.000	4.1262	10.66	0.114643	0.117008	0.119422	0.121885	0.124400	42.13	43.89
Morgan Stanley Finance	61768DDX0	09/28/18	06/30/20	100.000	0.000	3.3174	8.57	0.092931	0.094473	0.096040			33.74	17.19

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Morgan Stanley Finance	61768DEA9	09/28/18	03/30/26*	100.000	0.000	4.1847	10.81	0.116269	0.118702						31.71*	
Morgan Stanley Finance	61768DEU5	09/18/18	03/17/20	100.000	0.000	3.1943	9.14	0.088731	0.090140	0.091580					32.49	6.96
Morgan Stanley Finance	61768DEW1	09/27/18	09/29/21	100.000	0.000	3.5590	9.29	0.098880	0.100639	0.102430	0.104253	0.106108			36.24	37.54
Morgan Stanley Finance	61768DFA8	09/26/18	09/23/20	100.000	0.000	3.4009	8.97	0.094469	0.096049	0.097682	0.099343				34.61	25.89
Morgan Stanley Finance	61768DFB6	09/26/18	09/24/21	100.000	0.000	3.5813	9.45	0.099481	0.101242	0.103055	0.104901	0.106779			36.48	37.79
Morgan Stanley Finance	61768DFQ3	10/31/18	10/30/25	100.000	0.000	4.1832	7.09	0.116200	0.118630	0.121111	0.123645	0.126231			42.57	44.37
Morgan Stanley Finance	61768DFW0	11/05/18	11/04/21	100.000	0.000	3.6429	5.67	0.101192	0.103025	0.104902	0.106813	0.108758			36.97	38.33
Morgan Stanley Finance	61768DFZ3	10/26/18	10/26/21	100.000	0.000	3.6548	6.60	0.101521	0.103376	0.105265	0.107189	0.109147			37.12	38.49
Morgan Stanley Finance	61768DGC3	10/26/18	10/26/21	100.000	0.000	3.6548	6.60	0.101521	0.103376	0.105265	0.107189	0.109147			37.12	38.49
Morgan Stanley Finance	61768DQ2	10/31/18	04/30/26*	100.000	0.000	4.2403	7.19	0.117787	0.120284	0.122834					35.67*	
Morgan Stanley Finance	61768DH40	03/05/19	03/04/24	100.000	0.000	3.5292			0.098034	0.099754	0.101514	0.103306			29.22	36.64
Morgan Stanley Finance	61768DH57	02/28/19	03/02/22	100.000	0.000	3.1591		0.087752	0.087783	0.089170	0.090578	0.092009			26.76	32.69
Morgan Stanley Finance	61768DHD0	10/16/18	01/14/21	100.000	0.000	3.4749	7.24	0.096526	0.097346	0.099037	0.100758	0.102509			35.32	36.54
Morgan Stanley Finance	61768DHE8	10/31/18	05/01/23	100.000	VARIES	3.8571	6.54	0.107141	0.109207	0.110242	0.112368	0.113457			39.13	40.27
Morgan Stanley Finance	61768DHG3	10/16/18	10/15/21	100.000	0.000	3.5937	7.49	0.099824	0.101608	0.103434	0.105292	0.107184			36.53	37.86
Morgan Stanley Finance	61768DHK4	10/22/18	10/20/23	100.000	0.000	3.9969	7.66	0.111026	0.113220	0.115483	0.117791	0.120145			40.68	42.32
Morgan Stanley Finance	61768DHP3	10/16/18	10/14/22	100.000	0.000	3.7996	7.92	0.105546	0.107529	0.109571	0.111653	0.113774			38.66	40.14
Morgan Stanley Finance	61768DJG1	10/24/18	10/21/21	100.000	0.000	3.6547	6.80	0.101520	0.103344	0.105233	0.107156	0.109114			37.14	38.50
Morgan Stanley Finance	61768DJJ5	10/25/18	10/27/21	100.000	0.000	3.6694	6.73	0.101949	0.103819	0.105724	0.107664	0.109639			37.28	38.66
Morgan Stanley Finance	61768DJS5	11/09/18	11/12/20	100.000	0.000	3.7444	5.41	0.104044	0.105992	0.107977	0.109998				38.00	33.94
Morgan Stanley Finance	61768DKG9	11/30/18	12/03/25	100.000	0.000	4.2632	3.67	0.118465	0.120990	0.123569	0.126203	0.128893			43.24	45.11
Morgan Stanley Finance	61768DKJ3	11/30/18	06/01/26*	100.000	0.000	4.3166	3.72	0.119921	0.122509	0.125153					40.29*	
Morgan Stanley Finance	61768DQA6	12/05/18	12/03/21	100.000	0.000	3.7382	2.70	0.103838	0.105757	0.107734	0.109748	0.111799			37.84	39.26
Morgan Stanley Finance	61768DQE8	12/05/18	12/05/23	100.000	0.000	4.0845	2.95	0.113458	0.115775	0.118140	0.120553	0.123014			41.38	43.09
Morgan Stanley Finance	61768DQF5	12/05/18	12/03/20	100.000	0.000	3.6458	2.63	0.101271	0.103097	0.104976	0.106890				36.89	35.20
Morgan Stanley Finance	61768DQT5	11/21/18	11/19/21	100.000	0.000	3.6635	4.07	0.101763	0.103606	0.105504	0.107437	0.109405			37.12	38.49
Morgan Stanley Finance	61768DQU2	11/30/18	06/01/26*	100.000	0.000	4.3166	3.72	0.119921	0.122509	0.125153					40.29*	
Morgan Stanley Finance	61768DRF4	11/26/18	11/18/20	100.000	0.000	3.5566	3.46	0.098795	0.100474	0.102260	0.104079				36.02	32.74
Morgan Stanley Finance	61768DRG2	11/29/18	12/02/20	100.000	0.000	3.6199	3.22	0.100583	0.102404	0.104257	0.106144				36.64	34.85
Morgan Stanley Finance	61768DRL1	11/21/18	11/18/21	100.000	0.000	3.6635	4.07	0.101763	0.103596	0.105493	0.107426	0.109393			37.12	38.49
Morgan Stanley Finance	61768DRQ0	11/26/18	11/26/21	100.000	0.000	3.6347	3.53	0.100963	0.102798	0.104666	0.106569	0.108505			36.81	38.16
Morgan Stanley Finance	61768DZW8	02/28/19	02/29/24	100.000	0.000	3.4964		0.097121	0.098828	0.100556	0.102314				29.64	36.31
Morgan Stanley Finance	61768J441	11/03/17	11/03/23	100.000	0.000	2.9727	34.88	0.085048	0.086312	0.087595	0.088897	0.090218			30.99	31.92
Morgan Stanley Finance	61768J458	11/03/17	11/05/24	100.000	0.000	3.0987	36.38	0.088778	0.090154	0.091550	0.092969	0.094409			32.36	33.37
Morgan Stanley Finance	61768J854	12/05/17	09/03/21	100.000	0.000	2.7004	29.22	0.076525	0.077559	0.078606	0.079667	0.080743			27.98	28.74
Morgan Stanley Finance	61768J870	12/05/17	12/04/24	100.000	0.000	3.1714	34.33	0.090903	0.092345	0.093809	0.095297	0.096808			33.06	34.12
Morgan Stanley Finance	61768K562	01/03/18	01/04/22	100.000	0.000	2.8170	28.21	0.079357	0.080475	0.081609	0.082758	0.083924			29.17	30.00
Morgan Stanley Finance	61768M576	03/05/18	03/05/25	100.000	0.000	3.7266	30.87	0.105447	0.107412	0.109413	0.111452	0.113528			38.77	40.23
Morgan Stanley Finance	61768M584	03/05/18	03/03/23	100.000	0.000	3.4611	28.65	0.097788	0.099480	0.101202	0.102953	0.104735			35.91	37.16
Morgan Stanley Finance	61768M592	03/05/18	03/03/22	100.000	0.000	3.3336	27.59	0.094126	0.095695	0.097290	0.098912	0.100561			34.54	35.70
Morgan Stanley Finance	61768P124	04/04/18	04/05/22	100.000	0.000	3.4793	25.95	0.098339	0.100050	0.101791	0.103561	0.105363			36.01	37.27
Morgan Stanley Finance	61768P157	04/05/18	04/03/25	100.000	0.000	3.8093	28.32	0.107805	0.109859	0.111951	0.114083	0.116256			39.54	41.07

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Morgan Stanley Finance	61768P173	04/05/18	04/07/21	100.000	0.000	3.3669	25.01	0.095116	0.096717	0.098345	0.100001	0.101684	34.80	35.98	
Morgan Stanley Finance	61768P355	03/21/18	03/19/20	100.000	0.000	3.2107	25.12	0.090602	0.092057	0.093535			33.18	7.30	
Morgan Stanley Finance	61768P496	04/04/18	04/01/21	100.000	0.000	3.3669	25.11	0.095074	0.096674	0.098302	0.099956	0.101639	34.81	35.99	
Morgan Stanley Finance	61768P702	05/03/18	05/05/21	100.000	0.000	3.4039	22.60	0.096179	0.097816	0.099481	0.101174	0.102896	35.10	36.31	
Morgan Stanley Finance	61768Q452	06/05/18	06/03/20	100.000	0.000	3.2069	18.39	0.090493	0.091944	0.093418			32.92	14.20	
Morgan Stanley Finance	61768Q601	07/05/18	07/05/22	100.000	0.000	3.6810	18.00	0.102249	0.104131	0.106047	0.107999	0.109987	37.82	39.22	
Morgan Stanley Finance	61768Q619	07/05/18	07/05/22	100.000	0.000	3.6810	18.00	0.102249	0.104131	0.106047	0.107999	0.109987	37.82	39.22	
Morgan Stanley Finance	61768R161	07/18/18	08/05/20	100.000	0.000	3.3434	15.16	0.093018	0.094573	0.096154	0.097761		34.22	20.87	
Morgan Stanley Finance	61768R187	08/03/18	08/04/21	100.000	0.000	3.5287	14.51	0.098029	0.099758	0.101518	0.103309	0.105132	36.11	37.40	
Morgan Stanley Finance	61768R435	09/06/18	09/03/21	100.000	0.000	3.3743	10.78	0.093730	0.095285	0.096893	0.098528	0.100190	34.40	35.56	
Morgan Stanley Finance	61768R583	08/15/18	08/14/25	100.000	0.000	3.9076	14.76	0.108545	0.110654	0.112816	0.115021	0.117268	40.04	41.62	
Morgan Stanley Finance	61768R591	08/15/18	08/15/24	100.000	0.000	3.7617	14.21	0.104492	0.106458	0.108460	0.110500	0.112579	38.51	39.97	
Morgan Stanley Finance	61768R757	09/19/18	10/05/20	100.000	0.000	3.3940	9.63	0.094419	0.096021	0.097650	0.099308		34.56	27.05	
Morgan Stanley Finance	61768R781	10/03/18	10/04/23	100.000	0.000	3.8198	9.34	0.106118	0.108145	0.110210	0.112315	0.114460	38.92	40.42	
Morgan Stanley Finance	61768R799	10/03/18	10/05/21	100.000	0.000	3.5187	8.60	0.097760	0.099480	0.101230	0.103011	0.104823	35.80	37.07	
Morgan Stanley Finance	61768T209	10/03/18	10/05/20	100.000	0.000	3.3552	8.20	0.093216	0.094780	0.096370	0.097987		34.11	26.70	
Morgan Stanley Finance	61768T357	11/05/18	11/03/21	100.000	0.000	3.6428	5.67	0.101188	0.103010	0.104887	0.106797	0.108742	36.97	38.33	
Morgan Stanley Finance	61768T381	11/05/18	11/05/25	100.000	0.000	4.2534	6.62	0.118150	0.120662	0.123229	0.125849	0.128526	43.27	45.13	
Morgan Stanley Finance	61768T613	12/05/18	12/03/21	100.000	0.000	3.7382	2.70	0.103838	0.105757	0.107734	0.109748	0.111799	37.84	39.26	
Morgan Stanley Finance	61768X101	03/05/19	03/03/23	100.000	0.000	3.3204			0.092234	0.093749	0.095305	0.096887	27.48	34.40	
Morgan Stanley Finance	61768Y679	07/03/19	07/06/22	100.000	0.000	2.4288			0.067467	0.067480	0.068300	0.069129	12.01	24.73	
Morgan Stanley Finance	61768Y687	07/03/19	07/06/23	100.000	0.000	2.5444			0.070678	0.070693	0.071592	0.072503	12.58	25.93	
Morgan Stanley Finance	61769HDP7	07/02/19	06/30/26	100.000	0.000	2.8803			0.080008	0.081148	0.082316	0.083502	14.32	29.43	
Morgan Stanley Finance	61769HDQ5	06/28/19	06/30/26	100.000	0.000	2.8412		0.078922	0.078935	0.080056	0.081193	0.082347	14.45	29.03	
Morgan Stanley Finance	61769HDR3	07/03/19	07/03/24	100.000	0.000	2.6772				0.074366	0.075361	0.076370	13.24	27.31	
Morgan Stanley Finance	61769HEN1	06/28/19	12/30/22	100.000	0.000	2.4358		0.067661	0.067670	0.068494	0.069329	0.070173	12.38	24.81	
Morgan Stanley Finance	61769HEQ4	07/03/19	12/31/21	100.000	0.000	2.4181			0.067169	0.067968	0.068790	0.069622	11.96	24.62	
Morgan Stanley Finance	61769HER2	07/03/19	07/01/22	100.000	0.000	2.4284				0.067456	0.068266	0.069095	12.01	24.73	
Morgan Stanley Finance	61769HET8	06/28/19	06/28/24	100.000	0.000	2.6301				0.074020	0.074994	0.075980	13.37	26.83	
Morgan Stanley Finance	61769HFS9	07/03/19	07/03/24	100.000	0.000	2.6772				0.074366	0.075361	0.076370	13.24	27.31	
Morgan Stanley Finance	61769HFT7	07/03/19	01/03/23	100.000	0.000	2.4864					0.069066	0.069925	0.070794	12.29	25.33
Morgan Stanley Finance	61769HHQ1	07/01/19	07/01/25	100.000	0.000	2.7490				0.077411	0.078475		13.75	28.06	
Morgan Stanley Finance	61769HJU0	07/02/19	07/03/24	100.000	0.000	2.6771				0.074370	0.075366	0.076375	13.31	27.31	
Morgan Stanley Finance	61769HJV8	08/05/19	08/05/24	100.000	0.000	2.7548				0.076522	0.077576	0.078645	11.17	28.05	
Morgan Stanley Finance	61769HJY2	07/31/19	05/02/23	100.000	0.000	2.6026				0.072295	0.072776	0.073723	10.94	26.48	
Morgan Stanley Finance	61769HKB0	08/05/19	08/04/22	100.000	0.000	2.5169				0.069914	0.070789	0.071680	10.21	25.59	
Morgan Stanley Finance	61769HKN4	07/31/19	07/30/26	100.000	0.000	2.9451				0.081809	0.083014	0.084236	12.35	30.03	
Morgan Stanley Finance	61769HKR5	08/05/19	08/04/22	100.000	0.000	2.5169				0.069914	0.070789	0.071680	10.21	25.59	
Morgan Stanley Finance	61769HKS3	08/05/19	08/05/24	100.000	0.000	2.7548				0.076522	0.077576	0.078645	11.17	28.05	
Morgan Stanley Finance	61769HNU5	09/05/19	09/05/24	100.000	0.000	2.3651				0.065698	0.066475	0.067262	7.62	23.97	
Morgan Stanley Finance	61769HNY7	08/30/19	06/02/23	100.000	0.000	2.2160				0.061555	0.061903	0.062589	7.46	22.45	
Morgan Stanley Finance	61769HPC3	09/05/19	09/02/22	100.000	0.000	2.1339					0.059276	0.059898	6.88	21.60	

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Morgan Stanley Finance	61769HRA5	08/30/19	09/01/26	100.000	0.000	2.4648				0.068466	0.068471	0.069315	0.070169		8.28	25.01
Morgan Stanley Finance	61769Q212	08/05/19	02/05/25	100.000	0.000	2.8032					0.077868	0.078959	0.080066		11.37	28.55
Morgan Stanley Finance	61769Q220	08/05/19	08/03/23	100.000	0.000	2.6268					0.072966	0.073914	0.074884		10.65	26.72
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	VARIES	N/A		0.127272	0.127261						28.51	
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	VARIES	N/A		0.130089	0.130078	0.130067	0.130055				46.83	29.13
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	VARIES	N/A		0.132892	0.132882	0.132871	0.132860				47.84	47.83
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	VARIES	N/A		0.135699	0.135689	0.135679	0.135668				48.85	48.84
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	VARIES	N/A		0.138506	0.138497	0.138487	0.138477				49.86	49.85
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	VARIES	N/A		0.141304	0.141295	0.141285	0.141276				50.87	50.86
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	VARIES	N/A		0.144101	0.144092	0.144083	0.144074				51.87	51.87
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7401	686.97	0.191854	0.199279	0.206991					70.86	31.05
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7401	636.74	0.177825	0.184706	0.191855	0.199279	0.206992			65.68	70.86
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7401	590.17	0.164820	0.171199	0.177825	0.184706	0.191855			60.87	65.68
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7400	547.01	0.152766	0.158678	0.164819	0.171198	0.177823			56.42	60.87
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	507.01	0.141594	0.147073	0.152765	0.158677	0.164818			52.30	56.42
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7401	469.93	0.131241	0.136320	0.141595	0.147075	0.152767			48.47	52.30
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	435.57	0.121643	0.126351	0.131240	0.136319	0.141595			44.93	48.47
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	403.72	0.112748	0.117111	0.121643	0.126351	0.131241			41.64	44.93
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7400	374.19	0.104502	0.108546	0.112747	0.117110	0.121642			38.60	41.64
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7400	346.83	0.096860	0.100609	0.104502	0.108546	0.112747			35.77	38.60
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	321.46	0.089777	0.093252	0.096861	0.100609	0.104503			33.16	35.77
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	81.40	0.021707	0.021795	0.021884	0.021973	0.022062			7.83	7.90
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	86.05	0.022972	0.023068						7.92	
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8139	83.41	0.022243	0.022334	0.022424	0.022516				8.03	7.73
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8239	83.68	0.022328	0.022420	0.022512	0.022605	0.022698			8.06	8.12
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8539	85.78	0.022925	0.023022	0.023121	0.023219	0.023319			8.27	8.34
Natixis US MTN LLC	63873HJP0	12/27/13	12/27/21	100.000	0.000	3.3519		0.109944	0.111787	0.113661	0.115565	0.117502			39.93	41.28
Natixis US MTN LLC	63873HJR6	09/09/14	09/09/24	100.000	VARIES	3.2415		0.083624	0.083748	0.083875	0.084198	0.084526			30.16	30.33
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIES	4.8026		0.115752	0.116260	0.116781	0.117314	0.117860			41.77	42.14
Natixis US MTN LLC	63873HJU9	04/30/14	04/30/34	100.000	VARIES	4.2419		0.102150	0.101902	0.102036	0.102173	0.102314			36.72	36.77
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIES	4.2606		0.103973	0.104427	0.104891	0.105582	0.106287			37.65	38.10
Natixis US MTN LLC	63873HKC7	04/30/14	04/30/34	100.000	VARIES	4.2409		0.102464	0.102221	0.102387	0.102557	0.102731			36.84	36.91
Natixis US MTN LLC	63873HXX1	01/30/14	01/31/22	100.000	0.000	3.4392		0.108967	0.112678	0.112747	0.115946	0.116658			41.03	42.45
Natixis US Medium Term	63873HLN2	08/29/13	08/29/33	100.000	VARIES	4.5781		0.112679	0.113857	0.113185	0.115014	0.114981			41.41	41.98
Natixis US MTN LLC	63873HLS1	09/30/13	09/30/28	100.000	VARIES	4.4223		0.111198	0.111622	0.112055	0.112497	0.112949			40.19	40.50
Natixis US Medium	63873HLU6	07/31/14	07/31/34	100.000	VARIES	3.9932		0.103385	0.103588	0.103796	0.104039	0.104287			37.32	37.48
Natixis US MTN LLC	63873HLX0	02/28/14	02/28/29	100.000	VARIES	4.1177		0.101626	0.099918	0.101384	0.100653	0.102706			36.75	37.13
Natixis US MTN LLC	63873HME1	10/31/13	10/31/33	100.000	VARIES	4.5708		0.105792	0.105940	0.106092	0.106247	0.106405			38.13	38.24
Natixis US MTN LLC	63873HMF8	03/31/14	03/31/34	100.000	VARIES	4.1471		0.098839	0.098359	0.098466	0.098576	0.098687			35.46	35.49
Natixis US MTN LLC	63873HMM1	11/27/13	11/27/33	100.000	VARIES	4.5649		0.110521	0.110928	0.111344	0.111770	0.112205			39.89	40.19
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5749	497.53	0.150658							27.12	
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	491.00	0.170677							30.72	

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NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	466.36	0.163104	0.168371	0.173809				59.67	31.29
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5093	439.38	0.154057	0.159071	0.164248	0.169594			56.36	60.09
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4993	411.83	0.144326	0.149016	0.153858	0.158858			52.80	56.29
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5093	386.54	0.135533	0.139944	0.144498	0.149201			49.59	52.87
New Jersey Economic	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	792.18	0.203628						8.96	
New Jersey Economic	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6145	735.32	0.189084	0.196283	0.203756				71.36	8.97
New Jersey Economic	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6195	682.48	0.175563	0.182251	0.189195	0.196403	0.203885		66.26	71.41
New Jersey Economic	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6245	633.38	0.162993	0.169206	0.175657	0.182353	0.189305		61.52	66.30
New Jersey Economic	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6295	587.75	0.151308	0.157080	0.163072	0.169293	0.175751		57.11	61.55
New Jersey Economic	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6347	545.36	0.140449	0.145811	0.151377	0.157155	0.163154		53.01	57.14
New Jersey Economic	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6398	505.97	0.130356	0.135336	0.140505	0.145872	0.151445		49.20	53.04
New Jersey Economic	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6447	469.38	0.120975	0.125599	0.130400	0.135384	0.140559		45.66	49.22
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	59.90	0.024580	0.025472	0.026397	0.027354	0.028347		9.20	9.88
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	513.57	0.143296	0.147910	0.152672	0.157588	0.162663		53.26	56.75
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	482.71	0.134945	0.139310	0.143817	0.148469	0.153272		50.16	53.46
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4900	453.28	0.126877	0.130994	0.135245	0.139633	0.144164		47.17	50.28
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5100	425.46	0.119243	0.123125	0.127132	0.131270	0.135543		44.34	47.27
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	399.20	0.112024	0.115682	0.119459	0.123359	0.127386		41.66	44.42
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5499	374.41	0.105200	0.108646	0.112204	0.115878	0.119673		39.12	41.73
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	351.03	0.098695	0.101932	0.105275	0.108728	0.112294		36.70	39.15
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	329.04	0.092572	0.095613	0.098754	0.101998	0.105349		34.43	36.73
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5800	308.38	0.086813	0.089669	0.092619	0.095666	0.098813		32.29	34.45
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5901	288.95	0.081396	0.084078	0.086848	0.089710	0.092666		30.28	32.30
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5900	270.81	0.076285	0.078799	0.081395	0.084077	0.086848		28.38	30.28
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	253.81	0.071496	0.073852	0.076285	0.078799	0.081395		26.59	28.38
City of Newark, NJ	650367KK0	01/29/13	04/01/19	97.003	2.698	3.2375	28.64	0.014748						1.33	
City of Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5335	24.19	0.012558	0.012780	0.013006				4.60	1.17
City of Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7336	20.79	0.010853	0.011056	0.011262	0.011472	0.011687		3.98	4.13
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIABLE	4.5379		0.097681	0.097112	0.096530	0.097315	0.098118		35.06	34.89
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIABLE	5.5492		0.123298	0.124408	0.125548	0.126720	0.127925		44.67	45.50
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIABLE	5.9587		0.131260	0.132366	0.133505	0.134678	0.135886		47.47	48.29
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIABLE	2.3555		0.015960	0.016148	0.016338	0.016530	0.016725		5.78	5.92
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIABLE	4.5092		0.097275	0.095139	0.095616	0.094002	0.096214		34.91	34.77
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIABLE	3.7543		0.090551	0.090511	0.090471	0.090430	0.090546		32.59	32.56
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIABLE	4.2954		0.082435	0.081898	0.081349	0.080789	0.080217		29.41	29.01
Nomura America Finance	65539ABL3	12/24/14	12/24/34	100.000	VARIABLE	2.8015		0.071222	0.071609	0.072002	0.072401	0.072805		25.72	26.00
Nomura America Finance	65539ABS8	02/25/15	02/25/20	100.000	VARIABLE	1.9120		0.011669	0.011595	0.011520				4.17	0.62
Nomura America Finance	65539ABY5	06/30/15	06/30/22	105.000	0.000	3.5000		0.115263	0.117281	0.119333	0.121421	0.123546		41.86	43.34
Nomura America Finance	65539ACG3	01/22/16	01/22/23	103.000	0.125	3.0300	95.14	0.093190	0.094549	0.095929	0.097329	0.098751		34.23	35.24
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIABLE	8.1005		0.349137	0.360324	0.371965	0.384077	0.396680		128.75	137.22
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIABLE	8.1005		0.349137	0.360324	0.371965	0.384077	0.396680		128.75	137.22
NUTRIEN LTD	67077MAD0	04/10/18	04/01/25	94.730	3.000	3.8693	4.85	0.018823	0.019187	0.019558	0.019937	0.020322		6.91	7.18

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
NUTRIEN LTD	67077MAE8	04/10/18	12/15/26	97.410	4.000	4.3616	1.82	0.007112	0.007267	0.007425	0.007587	0.007753	2.59	2.71
NUTRIEN LTD	67077MAJ7	04/10/18	10/01/22	98.300	3.150	3.5643	2.58	0.009993	0.010171	0.010352	0.010536	0.010724	3.66	3.79
NUTRIEN LTD	67077MAK4	04/10/18	06/01/23	98.160	3.500	3.8983	2.38	0.009300	0.009481	0.009666	0.009854	0.010046	3.39	3.53
NUTRIEN LTD	67077MAL2	04/10/18	03/15/25	96.240	3.375	4.0016	3.48	0.013453	0.013722	0.013996	0.014277	0.014562	4.95	5.15
Nuverra Environmental	67091KAA2	04/15/16	04/15/21	36.385	VARIES	N/A	498.14	0.682880	0.749733	0.828830	0.922412	1.033132	268.96	330.75
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	772.35	0.199983	0.207752				49.39	
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7797	715.90	0.185509	0.192725	0.200222	0.208010		69.85	49.46
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7695	663.14	0.171703	0.178373	0.185303	0.192501	0.199979	64.65	69.77
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0715	590.94	0.163683					29.30	
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1515	560.31	0.156029	0.160829	0.165775			57.04	29.67
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	529.99	0.148273	0.152885	0.157641	0.162545	0.167601	54.22	57.64
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	499.69	0.140168	0.144556	0.149082	0.153749	0.158562	51.26	54.52
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	470.04	0.131940	0.136077	0.140344	0.144745	0.149283	48.25	51.32
Oregon School Boards	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0195	598.82	0.162322					29.06	
Oregon School Boards	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	568.06	0.154829	0.159551	0.164417			56.60	29.43
Oregon School Boards	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	590.95	0.163627					29.29	
Oregon School Boards	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	560.34	0.155983	0.160779	0.165722			57.03	29.66
Oregon School Boards	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2194	530.03	0.148234	0.152843	0.157596	0.162497	0.167550	54.20	57.63
Oregon School Boards	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2595	499.74	0.140135	0.144521	0.149044	0.153709	0.158520	51.25	54.51
Oregon School Boards	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	470.10	0.131913	0.136048	0.140313	0.144711	0.149248	48.24	51.31
Peoria CNTYS SD #322, IL	712762CN1	05/14/15	12/01/19	100.000	VARIES	1.9926		0.055355	0.055353				18.27	
Peoria CNTYS SD #322, IL	712762CP6	05/14/15	12/01/20	100.000	VARIES	2.2423		0.062294	0.062292	0.062290	0.062287		22.43	20.56
Peoria County, SD #325,	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365		0.097146	0.096310				31.91	
Peoria County SD #325, I	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8365		0.109442	0.108744	0.108033	0.107307		39.23	35.52
Peoria County SD #325, I	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1865		0.119744	0.119198	0.118641	0.118072	0.117490	42.98	42.57
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.132834	0.132197				43.72	
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.140491	0.140011	0.139520	0.139016		50.46	45.95
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	515.72	0.129396	0.133724	0.138196	0.142819	0.147596	48.03	51.30
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	714.17	0.178501					18.56	
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6495	669.42	0.167445	0.173013	0.178765			62.14	18.59
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6495	627.03	0.156843	0.162057	0.167445	0.173012	0.178765	58.21	62.14
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6595	587.56	0.147082	0.151980	0.157040	0.162269	0.167672	54.59	58.28
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	550.47	0.137903	0.142502	0.147254	0.152164	0.157239	51.18	54.65
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	482.83	0.121051	0.125094	0.129272	0.133590	0.138051	44.93	47.98
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	452.13	0.113441	0.117235	0.121156	0.125209	0.129397	42.11	44.97
Piatt and Champaign Coun	719457BV4	02/25/16	12/01/19	102.692	3.000	2.2507	65.34	0.062980	0.062751				20.74	
Piatt and Champaign Coun	719457BW2	02/25/16	12/01/20	102.231	3.000	2.5007	72.48	0.070136	0.069971	0.069803	0.069634		25.21	23.00
Piatt and Champaign Coun	719457BX0	02/25/16	12/01/21	102.646	3.250	2.7507	80.06	0.077500	0.077325	0.077147	0.076966	0.076783	27.86	27.73
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.3459		0.124111	0.123357	0.122587	0.121801	0.120998	44.50	43.94
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.5669		0.127810	0.127111	0.126396	0.125665	0.124919	45.84	45.33
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.7572		0.131460	0.130819	0.130164	0.129494	0.128809	47.17	46.70
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.8857		0.133868	0.133270	0.132657	0.132030	0.131389	48.05	47.61

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Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIABLES	5.1092		0.139815	0.139329	0.138832	0.138322	0.137800	50.22	49.86
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIABLES	5.1714		0.140989	0.140527	0.140054	0.139569	0.139072	50.64	50.30
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIABLES	5.3285		0.145646	0.145285	0.144915	0.144535	0.144146	52.35	52.08
Playboy Enterprises, Inc	728117AA0	03/15/05	03/15/25	100.000	VARIABLES	7.7501		0.444854	0.458334	0.472316	0.486821	0.501868	165.48	175.78
Playboy Enterprises, Inc	728117AB8	03/15/05	03/15/25	100.000	VARIABLES	7.7501		0.444854	0.458334	0.472316	0.486821	0.501868	165.48	175.78
Presidio Independent	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	763.35	0.194327					8.55	
Presidio Independent	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2494	710.88	0.180971	0.187530	0.194328			68.15	8.55
Presidio Independent	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2494	662.02	0.168531	0.174640	0.180970	0.187530	0.194327	63.46	68.15
Presidio Independent	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	616.52	0.156949	0.162638	0.168533	0.174642	0.180972	59.10	63.46
Pride International	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	342.13	0.065263	0.066079	0.066905	0.067741	0.068588	23.91	24.51
Puerto Rico Sales Tax FI	74529JY5	02/12/19	07/01/40	82.961	4.550	5.9712		0.011216	0.011475	0.011817	0.012170		3.62	4.32
Puerto Rico Sales Tax FI	74529JPZ2	02/12/19	07/01/53	81.968	4.750	5.9941		0.004535	0.004639	0.004779	0.004922		1.47	1.75
Puerto Rico Sales Tax FI	74529JQA6	02/12/19	07/01/58	83.618	5.000	6.1032		0.002870	0.002938	0.003028	0.003120		0.93	1.11
Puerto Rico Sales Tax FI	74529JQY4	02/12/19	07/01/40	82.961	4.550	5.9712		0.011216	0.011475	0.011817	0.012170		3.62	4.32
Quicksilver Resources In	74837RAA2	11/01/04	11/01/24	98.500	VARIABLES	6.7503		0.382934	0.393661	0.404733	0.416164	0.427964	141.10	149.16
Quicksilver Resources In	74837RAB0	11/01/04	11/01/24	98.500	VARIABLES	6.7503		0.382934	0.393661	0.404733	0.416164	0.427964	141.10	149.16
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIABLES	2.7850		0.078282	0.077825				25.75	
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIABLES	3.0845		0.087603	0.087134	0.086657	0.086173		31.42	28.51
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIABLES	3.3340		0.095670	0.095181	0.094684	0.094178	0.093665	34.32	33.96
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIABLES	3.5344		0.101685	0.101273	0.100853	0.100427	0.099992	36.51	36.20
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997	161.87	0.083495	0.084789				27.79	
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4497	171.70	0.089489	0.091033	0.092603	0.094200		32.59	30.85
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6997	175.34	0.092066	0.093769	0.095504	0.097271	0.099070	33.55	34.81
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	175.73	0.092819	0.094629	0.096474	0.098355	0.100273	33.85	35.18
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIABLES	8.7500		0.637056	0.660812	0.685576	0.711389	0.738296	238.76	257.04
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIABLES	8.7500		0.637056	0.660812	0.685576	0.711389	0.738296	238.76	257.04
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8184		1.395380	1.461154	1.530158	1.602548	1.678493	528.46	579.61
City of Reno, NV	759830AQ5	09/22/16	06/01/20	99.117	2.000	2.2506	5.36	0.006730	0.006806	0.006883			2.44	1.03
City of Reno, NV	759830AR3	09/22/16	06/01/21	98.102	2.000	2.4304	8.94	0.011256	0.011393	0.011531	0.011671	0.011813	4.08	4.18
City of Reno, NV	759830AS1	09/22/16	06/01/22	98.689	2.500	2.7504	5.00	0.006321	0.006408	0.006496	0.006585	0.006676	2.30	2.36
City of Reno, NV	759830AT9	09/22/16	06/01/25	97.746	3.000	3.3004	5.30	0.006745	0.006856	0.006969	0.007084	0.007201	2.45	2.54
ROCKFORD ILL PK DIST	773182WJ5	06/06/18	12/15/19	100.000	2.910	2.8948	16.51	0.081634	0.080417				27.86	
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIABLES	4.5517		0.129961	0.128813	0.127639			46.22	3.45
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIABLES	4.1703		0.116274	0.116191	0.116106	0.116019	0.115931	41.83	41.77
Royal Bank of Canada	78008KV9	01/27/11	01/27/31	100.000	VARIABLES	4.9792		0.134053	0.134178	0.134306	0.134437	0.134572	48.32	48.41
Royal Bank of Canada	78008SJV3	11/05/12	11/04/19	100.000	0.000	0.6002		0.017284	0.017335				5.25	
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.017284	0.017335				5.25	
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2565		0.070914	0.071714	0.072523			25.91	2.39
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIABLES	4.0300		0.108526	0.108627	0.108730	0.108836	0.108943	39.11	39.19
ABN AMRO BANK N.V.	78009KAB8	01/13/05	01/13/20	100.000	VARIABLES	4.7502	658.07	0.132587	0.132379	0.132167			47.62	1.59
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIABLES	4.9855		0.141098	0.140807	0.140508	0.139510		50.66	30.73
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIABLES	3.6714		0.023205	0.023631	0.024065	0.024507		8.52	6.22

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Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIABLES	5.5209		0.148175	0.148330	0.148489	0.148653	0.148821	53.39	53.50
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIABLES	4.5134		0.128899	0.128047	0.127175	0.126284		46.17	39.90
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIABLES	5.3208		0.139666	0.139980	0.140301	0.140632	0.140971	50.35	50.58
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIABLES	5.7104		0.152259	0.152447	0.152640	0.152839	0.153044	54.85	54.99
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIABLES	5.4494		0.143687	0.143905	0.144130	0.144360	0.144597	51.82	51.99
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIABLES	5.5247		0.153220	0.153266	0.153313	0.153362	0.153412	55.18	55.21
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIABLES	4.4729		0.125319	0.125185	0.124965	0.124741	0.124496	45.08	44.93
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIABLES	2.5505		0.015656	0.015856	0.016058	0.016263	0.016470	5.68	5.82
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIABLES	2.8322		0.021246	0.021547	0.021852	0.022161	0.022475	7.80	8.02
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIABLES	4.7435		0.126049	0.127590	0.129166	0.130780	0.132433	46.04	47.20
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.118633	0.120755	0.122914	0.125113	0.127350	43.50	45.07
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIABLES	1.1631		0.007225	0.007267	0.007309	0.007351		2.61	2.63
Royal Bank of Canada	78010UDK0	01/30/14	01/30/19	100.000	VARIABLES	0.9099		0.007602					0.22	
Royal Bank of Canada	78010UDR5	01/30/14	01/30/19	100.000	2.250	2.2500		0.062500					1.81	
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIABLES	4.0700		0.100052	0.098706	0.100085	0.099295	0.101249	36.28	36.63
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIABLES	3.5597		0.096154	0.096262	0.096372	0.096484	0.096598	34.64	34.71
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIABLES	3.6300		0.096005	0.096118	0.096233	0.096350	0.096468	34.60	34.69
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIABLES	3.3500		0.088384	0.088496	0.088609	0.088725	0.088842	31.85	31.93
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIABLES	2.8500		0.078530	0.078579	0.078629	0.078679	0.078730	28.28	28.32
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIABLES	3.4100		0.087266	0.087436	0.087609	0.087785	0.087964	31.45	31.57
Royal Bank of Canada	78012KP84	05/18/17	02/21/23	100.000	0.000	2.4412	40.11	0.069914	0.070767	0.071631	0.072506	0.073391	25.55	26.17
Royal Bank of Canada	78012KT64	05/31/17	06/01/23	100.000	0.000	2.5535	41.08	0.073686	0.074627	0.075580	0.076545	0.077522	26.75	27.44
Royal Bank of Canada	78013GJR7	10/18/17	10/18/23	100.000	0.000	2.1352	25.89	0.060585	0.061232	0.061885	0.062546	0.063214	22.02	22.49
Royal Bank of Canada	78013GSS5	03/21/18	03/23/48	100.000	VARIABLES	3.5194	27.52	0.097235	0.095649	0.096700	0.095649		35.20	35.20
Royal Bank of Canada	78013Q152	02/05/18	02/03/21	100.000	0.000	2.7735	25.27	0.078100	0.079183	0.080281	0.081394	0.082523	28.63	29.43
Royal Bank of Canada	78013X3E6	03/29/19	03/31/22	100.000	0.000	2.7531		0.076474	0.076480	0.077533	0.078600	0.079682	20.90	28.30
Royal Bank of Canada	78013X3H9	03/29/19	03/30/23	100.000	0.000	2.8294			0.078601	0.079713	0.080841	0.081984	21.48	29.11
Royal Bank of Canada	78013X4T2	04/30/19	04/28/23	100.000	0.000	2.9042			0.080673	0.081832	0.083020	0.084226	19.52	29.82
Royal Bank of Canada	78013X5E4	04/30/19	05/01/23	100.000	0.000	2.8548			0.079305	0.080437	0.081585	0.082750	19.18	29.30
Royal Bank of Canada	78013XBL1	12/29/17	12/30/22	100.000	0.000	2.7655	28.00	0.078964	0.080055	0.081162	0.082285	0.083422	28.63	29.42
Royal Bank of Canada	78013XCS5	01/31/18	01/31/23	100.000	0.000	3.0653	28.38	0.086453	0.087778	0.089123	0.090489	0.091876	31.76	32.75
Royal Bank of Canada	78013XD62	09/28/18	09/30/20	100.000	0.000	3.3099	8.55	0.091957	0.093479	0.095026	0.096599		33.66	25.85
Royal Bank of Canada	78013XF45	09/28/18	09/29/22	100.000	0.000	3.5421	9.15	0.098403	0.100145	0.101919	0.103724	0.105561	36.06	37.35
Royal Bank of Canada	78013XF52	09/28/18	09/29/22	100.000	0.000	3.5746	9.24	0.099304	0.101079	0.102886	0.104725	0.106597	36.40	37.71
Royal Bank of Canada	78013XFK9	02/28/18	02/28/23	100.000	0.000	3.2254	27.32	0.091039	0.092507	0.093999	0.095515	0.097055	33.40	34.49
Royal Bank of Canada	78013XGY8	03/29/18	03/30/23	100.000	0.000	3.2987	25.06	0.093151	0.094687	0.096249	0.097837	0.099450	34.09	35.23
Royal Bank of Canada	78013XJD1	04/30/18	07/28/22	100.000	0.000	3.5027	23.58	0.098129	0.099848	0.101597	0.103376	0.105186	36.17	37.44
Royal Bank of Canada	78013XJZ2	05/31/18	06/03/22	100.000	0.000	3.1800	18.68	0.089762	0.091190	0.092639	0.094112	0.095609	32.65	33.70
Royal Bank of Canada	78013XKR8	05/31/18	06/03/22	100.000	0.000	3.1798	18.68	0.089756	0.091183	0.092633	0.094105	0.095602	32.65	33.70
Royal Bank of Canada	78013XL97	10/31/18	10/31/22	100.000	0.000	3.5349	5.99	0.098192	0.099928	0.101694	0.103491	0.105321	35.88	37.15
Royal Bank of Canada	78013XLY2	06/29/18	06/30/22	100.000	0.000	3.4324	17.36	0.096989	0.098654	0.100347	0.102069	0.103820	35.22	36.44
Royal Bank of Canada	78013XM62	10/31/18	11/02/22	100.000	0.000	3.5454	6.01	0.098502	0.100249	0.102026	0.103834	0.105675	35.98	37.27

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
Royal Bank of Canada	78013XMP0	06/29/18	06/30/22	100.000	0.000	3.3884	17.13	0.095727	0.097348	0.098998	0.100675	0.102381	34.76	35.94
Royal Bank of Canada	78013XNY0	07/31/18	07/29/22	100.000	0.000	3.5199	14.76	0.097775	0.099486	0.101237	0.103019	0.104832	36.03	37.31
Royal Bank of Canada	78013XPT9	07/31/18	07/31/22	100.000	0.000	3.5174	14.75	0.097707	0.099425	0.101174	0.102953	0.104764	36.01	37.28
Royal Bank of Canada	78013XR66	08/31/18	08/31/20	100.000	0.000	3.1400	10.55	0.087222	0.088576	0.089982	0.091387		31.98	21.76
Royal Bank of Canada	78013XRF7	08/31/18	08/31/22	100.000	0.000	3.4339	11.54	0.095386	0.097006	0.098690	0.100375	0.102108	35.03	36.25
Royal Bank of Canada	78013XRM2	11/30/18	11/30/22	100.000	0.000	3.4756	2.99	0.096544	0.098222	0.099929	0.101666	0.103432	35.16	36.40
Royal Bank of Canada	78013XR88	11/09/18	07/09/20	100.000	0.000	3.2978	4.76	0.091606	0.092109	0.093628	0.095172		33.42	17.88
Royal Bank of Canada	78013XS33	11/29/18	12/01/22	100.000	0.000	3.4997	3.11	0.097232	0.098933	0.100664	0.102426	0.104218	35.41	36.66
Royal Bank of Canada	78013XS74	11/29/18	06/01/21	100.000	0.000	3.3356	2.97	0.092673	0.094219	0.095790	0.097388	0.099012	33.73	34.87
Royal Bank of Canada	78013XSJ8	08/31/18	09/01/22	100.000	0.000	3.4206	11.50	0.095026	0.096651	0.098304	0.099986	0.101696	34.90	36.10
Royal Bank of Canada	78013XS55	12/03/18	12/02/21	100.000	0.000	3.4932	2.72	0.097034	0.098720	0.100444	0.102198	0.103983	35.33	36.58
Royal Bank of Canada	78013XTG3	12/31/18	12/31/20	100.000	0.000	3.4000	0.09	0.094445	0.096050	0.097683	0.099344		34.29	35.37
Royal Bank of Canada	78013XTJ7	12/31/18	07/01/21	100.000	0.000	3.0965	0.09	0.086021	0.087353	0.088706	0.090079		31.21	32.18
Royal Bank of Canada	78013XTK4	12/31/18	06/30/22	100.000	0.000	3.2158	0.09	0.089328	0.090764	0.092223	0.093706	0.095213	32.42	33.47
Royal Bank of Canada	78013XUC0	12/24/18	12/23/21	100.000	0.000	3.3631	0.65	0.093420	0.094982	0.096580	0.098204	0.099855	33.94	35.09
Royal Bank of Canada	78013XWE4	01/31/19	02/01/24	100.000	0.000	3.6269		0.100756	0.102584	0.104444	0.106338		33.62	37.83
Royal Bank of Canada	78013XWF1	01/31/19	08/02/22	100.000	0.000	3.5183		0.097731	0.097750	0.099469	0.101219	0.103000	32.61	36.65
Royal Bank of Canada	78013XWW4	01/31/19	08/02/21	100.000	0.000	3.4352		0.095423	0.095441	0.097081	0.098748	0.100444	31.84	35.75
Royal Bank of Canada	78013XXM5	01/24/19	01/22/21	100.000	0.000	3.4789		0.096635	0.098297	0.100007	0.101746		32.83	36.24
Royal Bank of Canada	78013XYA0	02/28/19	02/28/25	100.000	0.000	3.2010		0.088916	0.090339	0.091785	0.093254		27.12	33.14
Royal Bank of Canada	78013XYV4	02/28/19	03/02/23	100.000	0.000	3.1550		0.087639	0.087670	0.089053	0.090458	0.091885	26.73	32.65
Royal Bank of Canada	78014G484	09/06/18	09/03/20	100.000	0.000	3.1200	9.97	0.086667	0.087996	0.089369	0.090763		31.76	21.88
Royal Bank of Canada	78014G872	01/04/19	01/05/21	100.000	0.000	3.3158		0.092114	0.093641	0.095194	0.096772		33.15	34.54
Royal Bank of Canada	78014H235	02/19/19	03/03/21	100.000	0.000	3.0491		0.084697	0.084797	0.086090	0.087402	0.088735	26.61	31.54
Royal Bank of Canada	78014RAA8	03/20/18	03/20/25	100.000	VARIABLE	3.4379	26.76	0.094751	0.093992	0.094106	0.094222	0.094340	33.91	33.92
Royal Bank of Canada	78014RAE0	04/13/18	04/13/28	100.000	VARIABLE	3.5146	25.09	0.096414	0.095179	0.093923	0.092644	0.092917	34.29	33.50
SG Structured Prods, Inc	78423A2D3	07/29/11	07/29/31	100.000	VARIABLE	3.8136		0.076500	0.075921	0.075331	0.074730	0.074117	27.26	26.83
SG Structured Prods, Inc	78423A2E1	07/29/11	07/29/31	100.000	VARIABLE	3.8227		0.078386	0.077652	0.076904	0.075886	0.074849	27.86	27.19
SG Structured Prods, Inc	78423A2P6	07/29/11	07/29/31	100.000	VARIABLE	3.8133		0.077817	0.077025	0.076218	0.075395	0.074557	27.63	27.04
SG Structured Prods, Inc	78423A3B6	08/31/11	08/29/31	100.000	VARIABLE	3.8090		0.077121	0.076677	0.074969	0.074892	0.073569	27.80	27.25
SG Structured Prods, Inc	78423AC42	12/31/10	12/31/30	100.000	VARIABLE	4.1616		0.089584	0.088183	0.086754	0.085294	0.083804	32.00	30.97
SG Structured Prods, Inc	78423AD90	01/31/11	01/31/31	100.000	VARIABLE	4.1899		0.088246	0.087282	0.086298	0.085293	0.084268	31.30	30.58
SG Structured Prods, Inc	78423AE99	02/25/11	02/25/26	100.000	VARIABLE	4.0468		0.095679	0.096184	0.096699	0.097225	0.098138	34.66	35.09
SG Structured Prods, Inc	78423AF80	02/28/11	02/28/31	100.000	VARIABLE	4.1578		0.091160	0.088752	0.088775	0.086849	0.087291	32.54	31.95
SG Structured Prods, Inc	78423AG63	03/18/11	03/18/21	100.000	VARIABLE	4.1694		0.115824	0.115884	0.115892	0.115901	0.115859	41.71	41.72
SG Structured Prods, Inc	78423AJ45	03/31/11	03/31/26	100.000	VARIABLE	3.9820		0.092573	0.093030	0.093805	0.094595	0.095402	33.52	34.06
SG Structured Prods, Inc	78423AL75	03/31/11	03/31/31	100.000	VARIABLE	4.2878		0.096447	0.095816	0.095171	0.094512	0.093544	34.49	33.99
SG Structured Prods, Inc	78423AP48	04/29/11	04/29/31	100.000	VARIABLE	4.1591		0.091905	0.091146	0.090370	0.089579	0.088549	32.85	32.28
SG Structured Prods, Inc	78423AR20	04/29/11	04/30/26	100.000	VARIABLE	4.1342		0.099923	0.100414	0.100914	0.101425	0.102257	36.12	36.50
SG Structured Prods, Inc	78423AT93	05/31/11	05/30/31	100.000	VARIABLE	4.0970		0.091321	0.089086	0.089296	0.087548	0.087927	32.86	32.32
SG Structured Prods, Inc	78423AU26	05/31/11	05/30/23	100.000	VARIABLE	4.1100		0.111526	0.109874	0.111254	0.110218	0.112268	40.39	40.56
SG Structured Prods, Inc	78423AU75	05/31/11	05/30/31	100.000	VARIABLE	4.0953		0.087696	0.085742	0.086143	0.084661	0.085342	31.60	31.23

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
SG Structured Prods, Inc	78423AU83	05/31/11	05/29/26	100.000	VARIABLES	4.1202		0.098882	0.097828	0.099479	0.098980	0.101224	35.92	36.38
SG Structured Prods, Inc	78423AW65	06/30/11	06/30/31	100.000	VARIABLES	4.0040		0.083642	0.082967	0.082278	0.081575	0.080776	29.99	29.49
SG Structured Prods, Inc	78423AW73	06/30/11	06/30/31	100.000	VARIABLES	4.0073		0.085658	0.083400	0.083427	0.081624	0.081823	30.85	30.20
SG Structured Prods, Inc	78423AW81	06/30/11	06/30/23	100.000	VARIABLES	3.9769		0.110216	0.110328	0.110442	0.110558	0.110573	39.70	39.78
SG Structured Prods, Inc	78423AW99	06/30/11	06/30/26	100.000	VARIABLES	3.9854		0.095191	0.094035	0.095478	0.094853	0.097277	34.53	34.83
SG Structured Products,	78423AYJ5	08/31/10	08/29/25	100.000	0.000	3.6972		0.078166	0.080048	0.080642	0.080305	0.084108	29.18	30.38
SG Structured Prods, Inc	78423EBE3	06/29/12	06/30/32	100.000	VARIABLES	2.6184		0.061577	0.061566	0.061686	0.061807	0.061930	22.17	22.23
SG Structured Prods, Inc	78423EBR4	07/31/12	07/30/32	100.000	VARIABLES	2.2858		0.052894	0.053802	0.052957	0.053505	0.052889	19.48	19.47
SG Structured Prods, Inc	78423ECC6	07/31/12	07/30/32	100.000	VARIABLES	4.6280		0.119257	0.119440	0.119626	0.119817	0.120012	43.02	43.16
SG Structured Prods, Inc	78423ECE2	08/31/12	08/31/32	100.000	VARIABLES	2.2189		0.051748	0.050981	0.051619	0.051186	0.052165	18.73	18.88
SG Structured Prods, Inc	78423ECF9	08/31/12	08/31/27	100.000	VARIABLES	2.2060		0.055100	0.054227	0.054848	0.054278	0.055204	19.92	20.01
SG Structured Prods, Inc	78423ECS1	08/31/12	08/31/32	100.000	VARIABLES	4.5638		0.117557	0.115792	0.117221	0.116105	0.118193	42.54	42.82
SG Structured Prods, Inc	78423EDB7	09/28/12	09/30/32	100.000	VARIABLES	4.0173		0.104750	0.104897	0.105046	0.105199	0.105354	37.76	37.87
SG Structured Prods, Inc	78423EDJ0	09/28/12	09/30/32	100.000	VARIABLES	2.1721		0.050883	0.051057	0.051233	0.051438	0.051645	18.38	18.52
SG Structured Prods, Inc	78423EDN1	10/31/12	10/29/27	100.000	VARIABLES	2.3465		0.058467	0.058735	0.059006	0.059388	0.059774	21.13	21.36
SG Structured Prods, Inc	78423EDQ4	10/31/12	10/29/32	100.000	VARIABLES	3.5854		0.093261	0.093434	0.093609	0.093787	0.093969	33.63	33.75
SG Structured Prods, Inc	78423EEA8	12/31/12	12/31/32	100.000	VARIABLES	2.3864		0.056957	0.056906	0.056854	0.056930	0.057006	20.50	20.48
SG Structured Prods, Inc	78423EEJ9	10/31/12	10/29/32	100.000	VARIABLES	2.3463		0.057835	0.058013	0.058192	0.058458	0.058726	20.87	21.03
SG Structured Prods, Inc	78423EES9	11/30/12	11/30/32	100.000	VARIABLES	2.3877		0.058603	0.058659	0.058716	0.058809	0.058903	21.11	21.16
SG Structured Prods, Inc	78423EJF2	11/27/13	11/27/23	100.000	VARIABLES	3.9019		0.102159	0.102665	0.103180	0.103811	0.104454	36.90	37.30
SG Structured Prods, Inc	78423EJG0	12/18/13	12/18/23	100.000	VARIABLES	3.8787		0.101989	0.102500	0.103020	0.103605	0.104202	36.82	37.21
SM Energy Company	78454LAM2	08/09/16	07/01/21	86.000	1.500	4.7379	64.50	0.080005	0.081900	0.083840	0.085826		29.14	30.54
St. Clair CNTY SD #187,	788550JQ5	06/20/12	01/01/21	107.017	5.500	4.5004		0.127375	0.126804	0.126219	0.125621		45.75	45.33
St. Clair County, IL	788550JU6	06/25/15	01/01/21	79.080	0.000	4.3001	127.63	0.109097	0.109626	0.113213	0.114391		39.92	41.65
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500	127.86	0.109821	0.110488	0.114244	0.115573		40.21	42.06
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499	126.13	0.108750	0.109518	0.113351	0.114781		39.83	41.75
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000	124.55	0.107901	0.108795	0.112740	0.114303		39.55	41.55
St. Clair County, IL	788553GR0	04/13/17	12/01/22	99.225	2.850	3.0005	2.23	0.003712	0.003768	0.003824	0.003882	0.003940	1.35	1.39
St. Clair County, IL	788553GS8	04/13/17	12/01/23	101.777	3.500	3.2006	55.83	0.090126	0.090012	0.089897	0.089780	0.089660	32.42	32.33
St. Clair County, IL	788553GT6	04/13/17	12/01/26	102.645	4.000	3.6716	64.60	0.104292	0.104166	0.104039	0.103909	0.103777	37.51	37.42
St. Clair County, IL	788553GU3	04/13/17	12/01/27	101.642	4.000	3.8108	66.44	0.107368	0.107297	0.107224	0.107150	0.107075	38.64	38.58
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3696	540.75	0.141457	0.145255				34.63	
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4696	518.03	0.136390	0.140120	0.143952	0.147888		50.68	35.26
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5396	493.87	0.130612	0.134229	0.137947	0.141768	0.145695	48.55	51.28
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5996	469.76	0.124714	0.128205	0.131795	0.135485	0.139278	46.38	49.01
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	445.69	0.118627	0.121972	0.125412	0.128948	0.132584	44.12	46.65
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6797	422.50	0.112742	0.115944	0.119236	0.122622	0.126105	41.94	44.36
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	399.84	0.106831	0.109876	0.113007	0.116228	0.119540	39.75	42.05
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7298	378.37	0.101288	0.104190	0.107175	0.110246	0.113404	37.69	39.88
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7298	357.59	0.095725	0.098467	0.101288	0.104190	0.107175	35.62	37.69
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7297	337.95	0.090467	0.093058	0.095724	0.098467	0.101288	33.67	35.62
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7298	319.38	0.085498	0.087948	0.090467	0.093059	0.095725	31.82	33.67

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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 1/1/19	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	301.84	0.080803	0.083117	0.085499	0.087948	0.090468	30.07	31.82
Santa Monica School, CA	802498PT6	10/11/16	07/01/32	95.746	3.000	3.3503	4.75	0.006213	0.006317	0.006423	0.006530		2.26	2.33
SEACOR HOLDINGS INC	81170YAA7	11/13/13	11/15/28	100.000	3.000	8.2500	481.47	0.301908	0.310925	0.320313	0.330088	0.340267	111.16	117.99
Seacor Holdings, Inc.	81170YAB5	11/13/13	11/15/28	100.000	VARIES	8.2503		0.301929	0.310946	0.320336	0.330112	0.340292	111.16	118.00
SEADRILL NEW FINANCE LTD	81173JAA7	07/02/18	07/15/25	44.667	12.000	26.7500	39.58	0.222332	0.247944	0.276444	0.308611	0.344889	93.58	116.60
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1504		0.266506	0.273318	0.280374	0.287682	0.295252	97.39	102.49
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1504		0.266506	0.273318	0.280374	0.287682	0.295252	97.39	102.49
SEACOR HOLDINGS INC	811904AN1	05/15/18	05/15/30	100.000	3.250	7.6251	48.08	0.216443	0.221253	0.226247	0.231431	0.236812	79.24	82.87
Sears Holdings Corp.	812350AF3	11/21/14	12/15/19	82.600	8.000	12.7676	132.40	0.117016	0.124486				41.60	
Shelby Christian CNTYS,	821510AZ7	02/24/16	12/01/19	105.947	3.750	2.1010	62.40	0.059309	0.058838				19.49	
Shelby Christian CNTYS,	821510BA1	02/24/16	12/01/20	106.279	3.750	2.3508	70.26	0.067075	0.066639	0.066198	0.065752		24.04	21.76
Shelby Christian CNTYS,	821510BB9	02/24/16	12/01/21	106.397	3.750	2.5508	76.51	0.073293	0.072900	0.072501	0.072097	0.071688	26.29	26.00
SG Structured Prods, Inc	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.106814	0.106873	0.106933	0.107346	0.107767	38.47	38.65
SG Structured Prods, Inc	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305		0.092130	0.093526	0.094943	0.096382	0.097842	33.85	34.88
SG Structured Prods, Inc	83368W2V2	08/31/15	09/03/30	100.000	VARIES	3.4214		0.088241	0.088798	0.089365	0.089941	0.090528	32.00	32.41
SG Structured Prods, Inc	83368WB59	01/30/15	01/30/30	100.000	VARIES	2.8761		0.080031	0.080171	0.080313	0.080456	0.080555	28.88	28.97
SG Structured Prods, Inc	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.104478	0.105194	0.105925	0.106669	0.107550	37.96	38.51
SG Structured Prods, Inc	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8943		0.097763	0.098010	0.098263	0.098520	0.098996	35.31	35.53
SG Structured Prods, Inc	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.086330	0.085344	0.086951	0.086679	0.088812	31.41	32.00
SG Structured Prods, Inc	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.073281	0.073649	0.074023	0.074402	0.074857	26.51	26.79
SG Structured Prods, Inc	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.100063	0.100520	0.100985	0.101460	0.102038	36.18	36.52
SG Structured Prods, Inc	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.100556	0.101137	0.101730	0.102334	0.103003	36.38	36.81
SG Structured Prods, Inc	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6708		0.010250	0.010335	0.010422	0.010509	0.010597	3.72	3.78
SG Structured Prods, Inc	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.086857	0.086914	0.086977	0.087040	0.087118	31.29	31.33
SG Structured Prods, Inc	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629		0.136262	0.138024	0.139828	0.141674	0.143406	49.38	50.68
SG Structured Prods, Inc	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.122162	0.123037	0.123933	0.124850	0.125815	44.14	44.79
SG Structured Prods, Inc	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.116053	0.116567	0.117092	0.117870	0.118665	42.03	42.53
SG Structured Prods, Inc	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.117520	0.118474	0.119449	0.120537	0.121649	42.77	43.53
SG Structured Prods, Inc	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.110296	0.110403	0.110513	0.111180	0.111862	39.76	40.11
SG Structured Prods, Inc	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.115708	0.114639	0.116745	0.116332	0.119151	42.16	42.95
SG Structured Prods, Inc	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6414		0.120893	0.119838	0.122103	0.121736	0.124751	44.08	44.95
SG Structured Prods, Inc	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5931		0.122293	0.121264	0.123594	0.123260	0.126353	44.61	45.51
SG Structured Prods, Inc	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.115897	0.116595	0.117309	0.118212	0.119134	41.98	42.56
SG Structured Prods, Inc	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.107359	0.107682	0.108012	0.108653	0.109308	38.75	39.08
SG Structured Prods, Inc	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.111204	0.111863	0.112536	0.113315	0.114112	40.23	40.75
SG Structured Prods, Inc	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.112552	0.113039	0.113537	0.114205	0.114888	40.64	41.04
SG Structured Prods, Inc	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.099209	0.100210	0.101233	0.102343	0.103477	35.96	36.72
SG Structured Prods, Inc	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3778		0.099207	0.100208	0.101231	0.102341	0.103475	35.96	36.71
SG Structured Prods, Inc	83368WGZ8	12/30/13	12/30/33	100.000	VARIES	4.4481		0.115478	0.116203	0.116943	0.117700	0.118474	41.70	42.24
SG Structured Prods, Inc	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.107004	0.108095	0.109209	0.110333	0.111482	38.72	39.52
SG Structured Prods, Inc	83368WHD6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.111012	0.111626	0.112253	0.112894	0.113550	40.08	40.53
SG Structured Prods, Inc	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888		0.104723	0.105456	0.106204	0.106967	0.107743	38.06	38.60

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
SG Structured Prods, Inc	83368WJB8	01/31/14	01/31/33	91.000	VARIABLES	4.0761		0.096384	0.097375	0.098385	0.099416	0.100439	35.18	35.91
SG Structured Prods, Inc	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6893		0.120804	0.123033	0.125302	0.127614	0.129968	44.48	46.13
SG Structured Prods, Inc	83368WKB6	02/28/14	02/28/34	91.000	VARIABLES	4.0373		0.095784	0.095413	0.097690	0.097867	0.100761	35.13	36.16
SG Structured Prods, Inc	83368WKC4	02/28/14	02/28/34	100.000	VARIABLES	4.0411		0.104857	0.103808	0.105630	0.105170	0.107638	38.17	38.82
SG Structured Prods, Inc	83368WKZ3	03/31/14	03/31/34	100.000	VARIABLES	4.4731		0.112227	0.112505	0.112789	0.113079	0.113597	40.50	40.73
SG Structured Prods, Inc	83368WL58	04/17/15	04/17/25	100.000	VARIABLES	2.7151		0.075465	0.075441	0.075415	0.075390	0.075364	27.16	27.14
SG Structured Prods, Inc	83368WLG4	03/31/14	03/31/34	91.000	VARIABLES	4.4572		0.099818	0.100994	0.102197	0.103427	0.104652	36.36	37.24
SG Structured Prods, Inc	83368WLH2	03/31/14	03/31/34	100.000	VARIABLES	4.4742		0.108999	0.108954	0.108908	0.108861	0.109077	39.22	39.21
SG Structured Prods, Inc	83368WMM8	05/14/14	05/14/21	100.000	VARIABLES	2.9301		0.081634	0.081573	0.081523	0.081472	0.081433	29.37	29.33
SG Structured Prods, Inc	83368WNR8	05/22/14	05/22/34	91.000	VARIABLES	3.6947		0.085990	0.086533	0.087086	0.087649	0.088218	31.10	31.50
SG Structured Prods, Inc	83368WP21	05/20/15	05/21/35	100.000	VARIABLES	3.3762		0.089617	0.089827	0.090226	0.090631	0.091044	32.32	32.59
SG Structured Prods, Inc	83368WPM7	06/26/14	06/26/34	100.000	VARIABLES	3.6333		0.093702	0.094121	0.094547	0.094981	0.095476	33.81	34.12
SG Structured Prods, Inc	83368WRU7	08/29/14	08/29/34	100.000	VARIABLES	3.4030		0.087966	0.088846	0.088279	0.089659	0.089584	32.31	32.72
SG Structured Prods, Inc	83368WSX0	08/29/14	08/29/34	100.000	VARIABLES	3.4025		0.087061	0.087724	0.086957	0.088104	0.087816	31.88	32.14
SG Structured Prods, Inc	83368WTC5	09/30/14	09/30/29	100.000	VARIABLES	3.5292		0.096590	0.096684	0.096780	0.096926	0.097075	34.81	34.89
SG Structured Prods, Inc	83368WTS0	09/30/14	09/30/24	100.000	VARIABLES	3.2998		0.088268	0.088580	0.088896	0.089205	0.089519	31.89	32.11
SG Structured Prods, Inc	83368WU58	06/30/15	06/30/35	100.000	VARIABLES	3.7086		0.094461	0.094774	0.095093	0.095418	0.096016	34.06	34.29
SG Structured Prods, Inc	83368WUJ8	09/30/14	09/30/34	100.000	VARIABLES	3.5842		0.093430	0.093716	0.094007	0.094341	0.094681	33.74	33.96
SG Structured Prods, Inc	83368WUL3	09/30/14	09/30/34	100.000	VARIABLES	3.5616		0.092530	0.092947	0.093371	0.093803	0.094242	33.46	33.77
SG Structured Prods, Inc	83368WVM0	10/31/14	10/31/34	100.000	VARIABLES	3.4502		0.090435	0.090925	0.091424	0.091891	0.092366	32.71	33.05
SG Structured Prods, Inc	83368WVN6	11/26/14	11/26/34	100.000	VARIABLES	3.3123		0.086209	0.086646	0.087090	0.087541	0.088000	31.14	31.47
SG Structured Prods, Inc	83368WXV8	11/14/14	11/16/21*	100.000	0.000	2.6926		0.083252	0.084372	0.085508			26.77*	
SG Structured Prods, Inc	83368WZJ3	12/31/14	12/31/34	100.000	VARIABLES	3.0162		0.081794	0.082292	0.082798	0.083311	0.083832	29.54	29.90
SG Structured Prods, Inc	83368WZV6	12/16/14	11/16/21*	101.640	0.000	2.4786		0.077067	0.078022	0.078989			24.76*	
SG Structured Prods, Inc	83369ECH1	10/30/15	11/01/27	100.000	VARIABLES	3.1962		0.086433	0.086307	0.086179	0.086311	0.086445	31.08	31.06
Societe Generale Medium	83369EE30	10/19/17	10/19/20	100.000	VARIABLES	1.9157	23.15	0.054239	0.054759	0.055283	0.055813		19.69	16.02
SG Structured Prods, Inc	83369EEM8	01/29/16	01/29/36	100.000	VARIABLES	3.1196	87.52	0.081747	0.081600	0.081845	0.082095	0.082348	29.42	29.59
Societe Generale Medium	83369EG95	11/15/17	11/14/22	100.000	VARIABLES	2.7307	31.08	0.077932	0.078996	0.080075	0.081168	0.082276	28.35	29.13
SG Structured Prods, Inc	83369EGC8	02/26/16	02/26/21	100.000	VARIABLES	1.8853	8.30	0.007957	0.008032	0.008108	0.008184	0.008261	2.90	2.95
SG Structured Prods, Inc	83369EGU8	03/23/16	03/23/26	100.000	VARIABLES	1.6326	26.66	0.025360	0.024851	0.025054	0.025258	0.025464	9.01	9.10
SG Structured Prods, Inc	83369EKC3	06/24/16	06/26/23	100.000	0.000	1.8500	47.49	0.053816	0.054314	0.054817	0.055324	0.055835	19.47	19.83
Societe Generale SA	83369ER51	01/31/18	07/31/23	100.000	0.000	3.1299	28.98	0.088304	0.089686	0.091089	0.092515	0.093962	32.46	33.48
SG Structured Prods, Inc	83369EUT5	03/31/17	03/31/37	100.000	VARIABLES	3.2302	55.10	0.085843	0.086280	0.086725	0.087176	0.087737	31.06	31.39
Societe Generale Medium	83369EZS2	08/30/17	08/30/29	100.000	VARIABLES	2.7704	36.84	0.076182	0.075943	0.075747	0.075580	0.075441	27.33	27.20
Societe Generale SA	83369F3A3	01/31/18	01/28/21	100.000	0.000	2.8909	26.76	0.081451	0.082628	0.083822	0.085034	0.086263	29.90	30.77
Societe Generale SA	83369F3F2	01/31/18	01/30/25	100.000	0.000	3.2105	29.74	0.090613	0.092067	0.093545	0.095047	0.096572	33.33	34.40
Societe Generale SA	83369F3S4	02/28/18	02/27/25	100.000	0.000	3.2782	27.78	0.092546	0.094063	0.095604	0.097171	0.098764	33.97	35.09
Societe Generale	83369F3V7	02/05/18	02/03/21	100.000	0.000	2.6909	24.51	0.075741	0.076760	0.077793	0.078840	0.079901	27.75	28.51
Societe Generale SA	83369F4R5	03/02/18	03/04/25	100.000	0.000	3.3609	28.10	0.094945	0.096540	0.098163	0.099812	0.101489	34.84	36.02
Societe Generale SA	83369F5A1	03/09/18	05/07/19	100.000	0.000	2.6417	21.55	0.074666					9.41	
Societe Generale SA	83369F5J2	03/28/18	03/26/20	100.000	0.000	3.0528	23.27	0.086081	0.087395	0.088729			31.48	7.54
Societe Generale SA	83369F5K9	03/28/18	03/26/21	100.000	0.000	3.1620	24.11	0.089208	0.090618	0.092051	0.093506	0.094984	32.64	33.68

* Called in 2019; reportable OID is computed to call date.

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								2019 1st Period	2019 2nd Period	2019 3rd Period	2020 1st Period	2020 2nd Period	2020 3rd Period	2019
Societe Generale SA	83369F7H4	05/23/18	05/23/22	100.000	VARIES	2.8699	17.37	0.079567	0.079413	0.079257	0.079099	0.079348	28.60	28.51
Societe Generale SA	83369F7M3	05/30/18	05/31/22	100.000	VARIES	3.3928	19.89	0.094313	0.094381	0.094451	0.094521	0.094548	33.97	34.02
Societe Generale SA	83369FA23	05/29/18	05/27/21	100.000	0.000	3.4381	20.30	0.097126	0.098796	0.100494	0.102221	0.103979	35.38	36.61
Societe Generale SA	83369FA72	06/04/18	06/06/22	100.000	VARIES	2.9511	16.97	0.081851	0.081726	0.081888	0.082047	0.082134	29.44	29.51
Societe Generale SA	83369FAD9	06/13/18	06/13/22	100.000	VARIES	3.2002	17.60	0.088985	0.089075	0.089167	0.089260	0.089279	32.05	32.12
Societe Generale SA	83369FAF4	06/20/18	06/20/22	100.000	VARIES	3.2003	16.98	0.088985	0.089075	0.089167	0.089261	0.089285	32.05	32.12
Societe Generale Medium	83369FBC0	08/31/18	09/02/25	100.000	7.000	3.1352	10.54	0.087090	0.085426	0.083717	0.084676	0.085414	30.64	30.52
Societe Generale SA	83369FBN6	09/19/18	09/17/20	100.000	0.000	3.0929	8.76	0.085913	0.087227	0.088576	0.089946		31.44	22.92
Societe Generale SA	83369FBQ9	09/21/18	09/23/25	100.000	VARIES	3.7878	10.52	0.105217	0.104580	0.103930	0.104025	0.104121	37.63	37.45
Societe Generale SA	83369FBR7	09/26/18	09/24/20	100.000	0.000	3.1330	8.27	0.087028	0.088376	0.089760	0.091166		31.84	23.86
Societe Generale SA	83369FBT3	09/25/18	09/25/23	100.000	0.000	3.7818	10.08	0.105049	0.107036	0.109060	0.111122	0.113223	38.56	40.03
Societe Generale SA	83369FC39	10/31/18	10/29/21	100.000	0.000	3.5523	6.02	0.098675	0.100418	0.102202	0.104017	0.105865	36.06	37.35
Societe Generale SA	83369FCA3	11/30/18	12/02/21	100.000	0.000	3.5864	3.09	0.099642	0.101429	0.103247	0.105099	0.106983	36.30	37.61
Societe Generale SA	83369FCD7	11/07/18	11/07/22	100.000	VARIES	3.3999	5.10	0.094442	0.094159	0.093870	0.093577	0.093279	33.92	33.71
Societe Generale SA	83369FCK1	11/30/18	11/30/21	100.000	VARIES	3.2251	2.78	0.089585	0.089679	0.089926	0.089945	0.089839	32.28	32.37
Societe Generale SA	83369FD79	12/31/18	12/31/20	100.000	VARIES	3.1199	0.09	0.086665	0.086276	0.085889	0.086305		31.13	30.91
Societe Generale SCF SA	83369FDG9	01/30/19	01/30/23	100.000	VARIES	3.0400			0.084444	0.083616	0.082776	0.083381	27.83	29.92
Societe Generale SA	83369FDJ3	02/06/19	02/06/23	100.000	VARIES	3.0400			0.084444	0.083616	0.082776	0.083381	27.32	29.92
Societe Generale SA	83369FDU8	02/13/19	02/13/23	100.000	VARIES	3.1600			0.087777	0.086970	0.086150	0.086747	27.80	31.13
Societe Generale SA	83369FE86	03/11/19	03/11/22	100.000	VARIES	3.0803			0.085564	0.085171	0.084771	0.085371	24.77	30.61
Societe Generale SA	83369FEB9	03/22/19	03/22/21	100.000	0.000	2.7624			0.076732	0.077792	0.078867	0.079956	21.51	28.41
Societe Generale SA	83369FF44	05/08/19	05/09/22	100.000	VARIES	2.7601			0.076668	0.076576	0.076483	0.076685	17.86	27.56
Societe Generale SA	83369FF51	05/15/19	05/16/22	100.000	VARIES	2.6399			0.073331	0.073199	0.073065	0.073161	16.57	26.33
Societe Generale SA	83369FFK8	06/19/19	06/20/22	100.000	VARIES	2.4001			0.066669	0.066942	0.067041	0.066909	12.80	24.12
Societe Generale SA	83369FFY8	07/18/19	07/20/21	100.000	0.000	2.3006			0.063905	0.063913	0.064648	0.065392	10.42	23.38
Societe Generale SA	83369FG92	08/07/19	08/05/21	100.000	0.000	2.1609			0.060025	0.060666	0.061322		8.64	21.91
Societe Generale SA	83369FP84	03/06/19	03/04/22	100.000	0.000	2.9316			0.081434	0.082614	0.083825	0.085054	24.16	30.24
Societe Generale SA	83369FP92	03/06/19	03/04/21	100.000	0.000	2.8823			0.080065	0.081206	0.082376	0.083563	23.75	29.72
Societe Generale SA	83369FQN0	10/26/18	12/24/20	100.000	0.000	4.0255	7.38	0.111307	0.112927	0.115200	0.117518		40.95	41.67
Societe Generale SA	83369FSM0	04/24/19	04/21/22	100.000	0.000	2.8816			0.080043	0.081177	0.082347	0.083533	19.85	29.60
Societe Generale SA	83369FXR3	08/05/19	08/05/25	100.000	0.000	2.3103				0.064176	0.064918	0.065668	9.37	23.45
Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7500	384.63	0.073322	0.074330	0.075352			26.68	9.57
Sprint Capital Corporati	852060AD4	05/18/18	11/15/28	96.500	6.875	7.3596	1.42	0.006534	0.006775	0.007024	0.007283	0.007551	2.42	2.60
Sunsourc, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4990		0.310045	0.309406	0.308733	0.308025	0.307280	111.38	110.88
TARRANT CNTY TEX CULTURA	87638XAB0	03/15/18	03/15/23	100.000	0.000	10.0000	80.92	0.291667	0.306250	0.321563	0.337641	0.354523	110.79	122.15
TARRANT CNTY TEX CULTURA	87638XAC8	03/15/18	03/15/23	100.000	0.000	12.5000	101.61	0.368924	0.391981	0.416480	0.442510	0.470167	142.00	160.31
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8001		0.233633	0.233769	0.233910	0.234058	0.234212	84.18	84.28
Tornillo Indpnt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	136.28	0.066900	0.067736	0.068583			24.49	2.06
Tornillo Indpnt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6998	142.07	0.070131	0.071078	0.072037	0.073009	0.073995	25.70	26.40
Toronto-Dominion Bank	89114QS33	05/24/19	05/18/22	100.000	0.000	2.6800			0.074444	0.075409	0.076419	0.077443	16.20	27.42
Toronto-Dominion Bank	89114QS41	05/24/19	05/18/22	100.000	0.000	2.6800			0.074444	0.075409	0.076419	0.077443	16.20	27.42
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	160.48	0.052874	0.054143	0.055442	0.056773	0.058135	19.50	20.45

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Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	506.65	0.138550	0.142824	0.147230	0.151772	0.156454	51.43	54.65
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.131199	0.130835	0.130428	0.130012	0.129589	47.09	46.80
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.066665	0.066766	0.066868	0.066972	0.067076	24.04	24.11
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3048		0.005288	0.005348				1.40	
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.010761	0.010898	0.011036	0.011176	0.011318	3.92	4.02
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.108169	0.108938	0.109730	0.110544	0.111381	39.33	39.92
UBS AG London Branch	90270KB24	04/30/19	12/31/20	100.000	0.000	2.5602		0.071117	0.071421	0.072335	0.073261		17.20	26.13
UBS AG London Branch	90270KG37	07/15/19	01/12/21	100.000	0.000	1.8197			0.050547	0.050999	0.051463		8.39	18.43
UBS AG London Branch	90270KG94	07/15/19	07/14/21	100.000	0.000	2.2698			0.063051	0.063762	0.064486		10.47	23.07
UBS AG London Branch	90270KJ75	08/07/19	08/05/21	100.000	0.000	2.0200			0.056110	0.056671	0.057243		8.08	20.47
UBS AG London Branch	90270KJ83	08/07/19	08/05/21	100.000	0.000	2.0200			0.056110	0.056671	0.057243		8.08	20.47
UBS AG London Branch	90270KK24	08/07/19	08/05/21	100.000	0.000	2.0200			0.056110	0.056671	0.057243		8.08	20.47
UBS AG London Branch	90270KRF8	04/27/18	07/22/21	100.000	0.000	3.3688	22.95	0.094323	0.095912	0.097527	0.099170	0.100840	34.75	35.93
UBS AG London Branch	90270KSF7	06/20/18	06/16/21	100.000	0.000	3.6899	19.60	0.104345	0.106271	0.108231	0.110228	0.112262	37.97	39.38
UBS AG London Branch	90270KSL4	06/29/18	06/30/20	100.000	0.000	3.2501	16.43	0.091756	0.093247	0.094762			33.30	16.96
UBS AG London Branch	90270KSW0	07/31/18	07/31/20	100.000	0.000	3.3898	14.22	0.094162	0.095758	0.097381	0.099032		34.67	20.65
UBS AG London Branch	90270KSY6	07/31/18	09/30/20	100.000	0.000	3.4298	14.44	0.095818	0.097461	0.099132	0.100832		35.09	26.97
UBS AG London Branch	90270KTF6	08/17/18	06/14/21	100.000	0.000	3.3901	12.64	0.095208	0.096822	0.098463	0.100132	0.101830	34.62	35.80
UBS AG London Branch	90270KTR0	09/19/18	09/17/20	100.000	0.000	3.4500	9.78	0.095833	0.097468	0.099149	0.100860		35.14	25.69
UBS AG London Branch	90270KUF4	09/28/18	09/30/20	100.000	0.000	3.4897	9.02	0.096955	0.098647	0.100368	0.102119		35.52	27.31
UBS AG London Branch	90270KUM9	10/31/18	10/29/20	100.000	0.000	3.5002	5.93	0.097227	0.098919	0.100650	0.102411		35.52	30.31
UBS AG London Branch	90270KVG1	11/30/18	11/30/20	100.000	0.000	3.5802	3.08	0.099450	0.101231	0.103043	0.104887		36.23	34.23
UBS AG London Branch	90270KWD7	01/02/19	01/03/20	100.000	0.000	3.2807			0.091138	0.092633			32.98	0.19
UBS AG London Branch	90270KWM7	01/31/19	01/29/21	100.000	0.000	3.2702			0.090838	0.092316	0.093825	0.095359	30.29	33.97
UBS AG London Branch	90270KXM6	02/28/19	09/30/20	100.000	0.000	2.9594		0.082205	0.082421	0.083641	0.084879		25.08	22.72
UBS AG London Branch	90270KZH5	04/18/19	12/03/20	100.000	0.000	2.7738		0.077050	0.077317	0.078389	0.079476		19.58	26.22
UBS AG London Branch	90280Y826	04/05/18	04/06/20	100.000	0.000	3.0514	22.66	0.086063	0.087376	0.088709			31.44	8.43
UBS AG London Branch	90281A405	06/20/18	06/18/20	100.000	0.000	3.2800	17.42	0.092589	0.094107	0.095650			33.64	15.97
UBS AG	90281B338	11/05/18	11/04/20	100.000	0.000	3.5591	5.54	0.098863	0.100613	0.102403	0.104226		36.11	31.36
UBS AG London Branch	90281B684	01/04/19	08/02/22	100.000	0.000	3.2800		0.091111	0.091344	0.092842	0.094364	0.095912	32.83	34.15
UBS AG London Branch	90281C344	03/19/19	03/24/20	100.000	VARIES	2.6864			0.074624	0.074609	0.075612		21.04	6.20
UBS AG	90281C823	05/03/19	11/04/20	100.000	0.000	2.6600			0.073894	0.074877	0.075873		17.64	22.87
ULTRA RESOURCES INC	90400GAE1	12/21/18	07/12/24	73.000	11.000	18.6600	1.28	0.128400	0.132944	0.139611	0.150111	0.161556	48.89	55.77
UNION ALEXANDER ETC CNTY	904842CX7	12/15/17	12/01/19	103.608	4.500	2.5205	27.48	0.074308	0.075244				24.69	
UNION ALEXANDER ETC CNTY	904842CY5	12/15/17	12/01/20	103.530	4.000	2.6990	29.42	0.079645	0.080720	0.075928	0.075453		28.75	24.97
Union CNTY NJ IMPT Auth	906347UT4	11/25/15	12/01/47	18.159	0.000	5.4001	32.63	0.031989	0.032853	0.033740	0.034651	0.035586	11.72	12.37
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9742	9.45	0.002510	0.002580				0.81	
Uruguay, Republic	917288BA9	05/29/03	01/15/33	61.000	3.875	N/A		0.147848	0.149378	0.151003	0.152729	0.154564	54.02	55.26
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	37.45	0.015292	0.015828	0.016382	0.016956	0.017550	5.72	6.12
Wells Fargo & Company	94986RA35	11/30/15	11/30/27	100.000	VARIES	2.3691		0.008983	0.009089	0.009197	0.009306	0.009416	3.26	3.34
Wells Fargo & Company	94986RB59	12/24/15	12/24/25	100.000	VARIES	2.3798		0.008726	0.008829	0.008934	0.009041	0.009148	3.16	3.24

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Wells Fargo & Company	94986RB75	12/23/15	12/23/27	100.000	VARIABLE	2.4986		0.008865	0.008976	0.009088	0.009202	0.009317	3.21	3.29
Wells Fargo & Company	94986RB91	12/23/15	12/23/30	100.000	VARIABLE	2.5508		0.009249	0.009367	0.009486	0.009607	0.009730	3.35	3.44
Wells Fargo & Company	94986RD40	01/26/16	01/26/26	100.000	VARIABLE	2.1764	10.39	0.009196	0.009297	0.009398	0.009500	0.009603	3.36	3.43
Wells Fargo & Co.	94986RDD0	03/31/11	03/31/21	100.000	VARIABLE	4.1709		0.116499	0.116428	0.116306	0.116180	0.116021	41.91	41.82
Wells Fargo & Co.	94986RDL2	04/29/11	04/30/21	100.000	VARIABLE	4.3019		0.120267	0.120172	0.120024	0.119874	0.119687	43.26	43.16
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIABLE	4.1141		0.115737	0.115514	0.115230	0.114941	0.114614	41.61	41.41
Wells Fargo & Company	94986RE72	02/24/16	02/24/28	100.000	VARIABLE	1.9880	12.45	0.011194	0.010833	0.010941	0.011050	0.011160	3.93	3.99
Wells Fargo & Company	94986RF71	02/29/16	03/01/23	100.000	VARIABLE	1.9956	9.75	0.009208	0.009300	0.009393	0.009486	0.009581	3.35	3.42
Wells Fargo & Company	94986RG21	03/23/16	03/23/26	100.000	VARIABLE	2.2005	10.97	0.010219	0.010331	0.010445	0.010560	0.010676	3.72	3.80
Wells Fargo & Company	94986RH53	03/16/16	03/16/22	100.000	0.000	2.2405	64.19	0.065801	0.066538	0.067284	0.068037	0.068800	23.98	24.52
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIABLE	1.7472		0.016195					0.44	
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIABLE	1.4012		0.011195					0.71	
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIABLE	1.3790		0.011172					0.89	
Wells Fargo & Company	94986RJ28	03/29/16	03/29/21	100.000	0.125	2.5923	73.47	0.076567	0.077514	0.078474	0.079446	0.080431	27.91	28.61
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIABLE	1.3828		0.011499					1.30	
Wells Fargo & Company	94986RJW2	05/29/12	05/29/19	100.000	0.000	2.2700		0.073019					10.81	
Wells Fargo & Company	94986RK67	04/21/16	04/21/26	100.000	VARIABLE	2.1558	10.38	0.009970	0.009701	0.009805	0.009911	0.010018	3.53	3.56
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8099		0.056022	0.056529				10.57	
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.7000		0.052269	0.052713				11.37	
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIABLE	1.2320		0.008099	0.008149				1.86	
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIABLE	1.1737		0.008091	0.008139				2.13	
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5700		0.047909	0.048285				13.29	
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300		0.053300	0.053761				14.79	
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIABLE	1.2945		0.011486	0.011561	0.011635	0.011711	0.011787	4.16	4.22
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7202		0.052954	0.053409				16.29	
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIABLE	1.1744		0.009482	0.009538	0.009594	0.009650		3.43	2.77
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIABLE	1.1530		0.009021	0.009073	0.009125	0.009178	0.009231	3.26	3.30
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIABLE	1.0417		0.007649	0.007689	0.007729	0.007769		2.76	2.44
Wells Fargo & Company	94986RME8	12/07/12	12/06/19	100.000	0.000	1.3600		0.040975	0.041254				13.78	
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200		0.049573	0.049974				16.68	
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.029353	0.029499	0.029647			10.64	0.21
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6998		0.051834	0.052275	0.052719			18.89	0.37
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIABLE	1.2833		0.011172	0.011243	0.011316	0.011388	0.011461	4.04	4.09
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701		0.041028	0.041309	0.041592			14.90	1.50
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097		0.048837	0.049230	0.049626			17.77	1.79
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIABLE	1.1863		0.009884	0.009943	0.010002	0.010061	0.010121	3.59	3.63
Wells Fargo & Company	94986RNF4	03/06/13	03/06/20	100.000	0.000	1.5600		0.047199	0.047567	0.047938			17.14	3.12
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399		0.040057	0.040325	0.040595			14.53	2.64
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIABLE	1.0349		0.011806	0.012064	0.011929	0.012122	0.012052	4.37	4.42
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.044935	0.045270	0.045607			16.29	4.38
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.047531	0.047904	0.048280			17.24	4.63
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIABLE	1.1812		0.010487	0.010549	0.010611	0.010674	0.010737	3.80	3.85

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020
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Wells Fargo & Company	94986RN5	03/27/13	03/27/25	100.000	VARIABLE	1.3587		0.010787	0.010861	0.010934	0.011009	0.011083	3.91	3.96
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIABLE	1.1707		0.007850	0.007896	0.007942			2.84	0.63
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.045564	0.045908	0.046255			16.50	5.83
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4899		0.044904	0.045239	0.045576			16.26	5.74
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIABLE	1.3234		0.007770	0.007822	0.007874	0.007926	0.007978	2.81	2.85
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	1.9490		0.056987	0.057543	0.058103			20.79	1.34
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	1.8198		0.055842	0.056350	0.056862			20.22	8.76
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	1.8598		0.057193	0.057725	0.058261			20.71	8.97
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.075841	0.076759	0.077687	0.078627		27.79	14.70
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.069933	0.070719	0.071515	0.072320		25.59	13.52
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.073603	0.074461	0.075330			26.70	11.60
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3705		0.069137	0.069956	0.070785			25.30	1.63
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.076863	0.077804	0.078758	0.079722		28.11	17.19
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.074403	0.075288	0.076184	0.077090		27.20	16.62
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.064073	0.064739	0.065413	0.066093		23.34	16.28
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198		0.058687	0.059251				16.30	
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9199		0.058688	0.059251	0.059820	0.060394		21.32	16.61
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7499		0.053033	0.053497	0.053965			19.23	6.80
Wells Fargo & Company	94986RSM4	01/03/14	01/04/19	100.000	0.000	1.7402		0.052261					0.16	
Wells Fargo & Company	94986RTK7	03/13/14	03/13/19	110.000	0.125	2.1760		0.072936					5.25	
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5789		0.116619	0.118706	0.120830	0.122992	0.125193	42.75	44.30
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIABLE	1.0019		0.027614	0.027649	0.027685	0.027721	0.027757	9.96	9.98
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIABLE	2.5651		0.006932	0.007021	0.007111	0.007202	0.007294	2.53	2.59
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIABLE	2.5155		0.006956	0.007043	0.007132	0.007221	0.007312	2.54	2.60
Wells Fargo & Company	94986RVY4	02/23/15	02/21/20	110.000	0.125	2.3385		0.077208	0.078070	0.078942			28.18	3.95
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIABLE	2.1821		0.009832	0.009940	0.010048	0.010158	0.010268	3.59	3.66
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0104		0.059893	0.060495	0.061103	0.061717	0.062338	21.77	22.21
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIABLE	2.0659		0.056068	0.056163	0.056259	0.056357	0.056455	20.22	20.29
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIABLE	2.2225		0.058945	0.058529	0.058658	0.058789	0.058922	21.13	21.16
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIABLE	2.2895		0.009707	0.009818	0.009930	0.010044	0.010159	3.52	3.60
Wells Fargo & Company	94986RX30	10/18/16	10/18/26	100.000	VARIABLE	2.2447	7.68	0.009135	0.008887	0.008637	0.008734	0.008832	3.21	3.14
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIABLE	2.5017		0.009658	0.009389	0.009506	0.009625	0.009745	3.43	3.44
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4237		0.072637	0.073433	0.074239	0.075054	0.075880	26.30	26.88
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIABLE	2.4666		0.008488	0.008592	0.008698	0.008806	0.008914	3.11	3.18
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIABLE	2.4323		0.008198	0.008298	0.008399	0.008501	0.008605	2.99	3.07
Wells Fargo & Company	94986RZ46	10/20/16	10/20/26	100.000	VARIABLE	2.2262	10.55	0.012580	0.012242	0.011901	0.012033	0.012167	4.42	4.33
Wells Fargo & Company	94986RZ79	11/04/16	11/06/23	100.000	0.250	2.8285	62.39	0.082719	0.083791	0.084877	0.085979	0.087097	30.09	30.88
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIABLE	2.2452		0.009951	0.010062	0.010175	0.010290	0.010405	3.62	3.70
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIABLE	2.2547		0.009000	0.009102	0.009204	0.009308	0.009413	3.28	3.35
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIABLE	2.3811		0.011347	0.011482	0.011619	0.011757	0.011897	4.13	4.23
Wells Fargo & Company	94986RZN4	10/26/15	10/26/27	100.000	VARIABLE	2.3226		0.062831	0.062702	0.062572	0.062684	0.062796	22.58	22.56
Wells Fargo & Company	94986RZU8	11/13/15	11/13/30	100.000	VARIABLE	2.4455		0.008125	0.008224	0.008325	0.008427	0.008530	2.95	3.03

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								2019 1st Period	2019 2nd Period	2019 3rd Period	2020 2nd Period	2020 3rd Period	2019	2020
Wells Fargo & Company	94988U250	12/28/18	12/17/21	100.000	0.000	2.7409	0.23	0.076136	0.077116	0.078173	0.079244	0.080330	27.61	28.37
Wells Fargo & Company	94988U326	12/06/18	11/19/21	100.000	0.000	2.6803	1.86	0.074454	0.075357	0.076367	0.077391	0.078428	27.05	27.76
Wells Fargo & Company	95000E3U1	10/20/17	10/22/24	100.000	0.250	1.8358	22.11	0.051810	0.052222	0.052638	0.053057	0.053480	18.78	19.08
Wells Fargo & Company	95000N2A6	02/23/17	02/23/22	100.000	VARIES	1.8572	5.43	0.007939	0.008013	0.008087	0.008162	0.008238	2.89	2.94
Wells Fargo & Company	95000N2D0	02/24/17	02/24/27	100.000	VARIES	2.7668	51.18	0.076582	0.076489	0.076509	0.076530	0.076551	27.54	27.55
Wells Fargo & Company	95000N2J7	05/19/17	05/19/27	100.000	VARIES	2.6993	8.00	0.012900	0.012434	0.012362	0.012289	0.012215	4.54	4.43
Wells Fargo & Company	95000N2K4	06/23/17	06/23/27	100.000	VARIES	2.5340	6.01	0.009935	0.009401	0.009520	0.009640	0.009763	3.48	3.45
Wells Fargo & Company	95000N2P3	07/25/17	07/25/29	100.000	VARIES	2.6059	4.52	0.008206	0.007675	0.007137	0.007230	0.007325	2.69	2.62
Wells Fargo & Company	95000N2T5	08/16/17	08/16/27	100.000	VARIES	2.5861	4.93	0.009438	0.008953	0.008460	0.008570	0.008681	3.18	3.10
Wells Fargo & Company	95000N2V0	08/31/17	08/31/29	100.000	VARIES	2.4309	4.47	0.008713	0.008193	0.007654	0.007747	0.007842	2.91	2.79
Wells Fargo & Company	95000N2Y4	09/15/17	09/15/27	100.000	VARIES	2.8997	7.34	0.015388	0.015078	0.014763	0.014444	0.014120	5.42	5.19
Wells Fargo & Company	95000N2Z1	09/20/17	09/20/27	100.000	VARIES	2.5328	4.16	0.008306	0.007688	0.007785	0.007883	0.007983	2.83	2.84
Wells Fargo & Company	95000N3B3	09/21/17	09/21/27	100.000	VARIES	2.5668	4.19	0.008603	0.008164	0.007719	0.007818	0.007918	2.93	2.82
Wells Fargo & Company	95000N3F4	10/25/17	10/25/27	100.000	VARIES	2.7552	3.76	0.008259	0.007806	0.007347	0.007448	0.007551	2.83	2.68
Wells Fargo & Company	95000N3G2	10/20/17	10/20/27	100.000	VARIES	2.7158	4.15	0.009038	0.008550	0.008055	0.008164	0.008275	3.10	2.94
Wells Fargo & Company	95000N3M9	01/31/18	01/31/28	100.000	VARIES	3.2008	2.62	0.007661	0.007210	0.006752	0.006286	0.006387	2.54	2.29
Wells Fargo & Company	95000N3N7	01/31/18	01/31/38	100.000	VARIES	3.2610	3.57	0.010114	0.008873	0.007613	0.006332	0.006435	3.04	2.33
Wells Fargo & Company	95001B2K9	02/14/18	02/14/25	105.000	0.125	3.5350	32.93	0.104865	0.106657	0.108481	0.110337	0.112226	38.57	39.90
Wells Fargo & Company	95001BAQ7	12/07/18	12/05/23	100.000	0.000	3.0505	2.03	0.084737	0.086015	0.087327	0.088659	0.090011	30.80	31.75
Wells Fargo & Company	95001BBA1	12/05/18	12/03/21	100.000	0.000	2.7407	1.98	0.076132	0.077163	0.078221	0.079293	0.080379	27.65	28.41
Wells Fargo & Company	95001BBB9	01/03/19	01/03/22	100.000	0.000	3.1102			0.086395	0.087738	0.089103	0.090488	31.17	32.32
Wells Fargo & Company	95001BBT0	02/05/19	02/03/22	100.000	0.000	2.8110			0.078083	0.079168	0.080281	0.081409	25.62	29.03
Wells Fargo & Company	95001D2D1	03/21/18	03/21/30	100.000	VARIES	3.3176	2.83	0.009668	0.008947	0.008214	0.007468	0.007592	3.21	2.76
Wells Fargo & Company	95001D2G4	04/20/18	04/20/28	100.000	VARIES	3.4399	3.21	0.012241	0.011472	0.010690	0.009894	0.010064	4.16	3.66
Wells Fargo & Company	95001D2N9	07/03/18	07/03/28	100.000	VARIES	3.5475	3.12	0.017513	0.016904	0.016284	0.015653	0.015010	5.98	5.52
Wells Fargo & Company	95001D2R0	08/24/18	08/24/28	100.000	VARIES	3.6466	2.63	0.020740	0.020002	0.019251	0.018485	0.017706	7.14	6.60
Wells Fargo & Company	95001D2X7	09/26/18	09/26/28	100.000	VARIES	3.7928	0.92	0.009661	0.009052	0.008431	0.007798	0.007153	3.25	2.80
Wells Fargo Finance LLC	95001H3A7	02/11/19	09/28/23	96.600	0.000	3.5621		0.095583	0.096027	0.097738	0.099478	0.101250	30.87	35.83
Wells Fargo Finance LLC	95001H4M0	05/02/19	05/02/24	100.000	0.000	2.9409			0.081693	0.082894	0.084113	0.085350	19.60	30.21
Wells Fargo Finance LLC	95001H5U1	05/30/19	06/03/22	100.000	0.000	2.3606		0.065572	0.065585	0.066359	0.067142	0.067934	13.86	24.07
Wells Fargo Finance LLC	95001H6P1	07/02/19	07/03/23	100.000	0.000	2.3900				0.066394	0.067188	0.067991	11.88	24.33
Wells Fargo & Company	95001H6Q9	07/02/19	07/01/22	100.000	0.000	2.3500				0.066041	0.066817		11.68	23.91
Wells Fargo & Company	95001HA76	08/30/19	08/31/21	100.000	0.000	2.9224				0.081177	0.082356	0.083566	9.82	29.73
Wells Fargo Finance LLC	95001HAH4	09/05/19	09/02/21	100.000	0.000	2.9424				0.081733	0.082916	0.084135	9.48	29.92
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.136098	0.135860				44.87	
WHITE GALLATIN ETC CNTYS	963806ED2	08/03/17	12/01/23	103.545	3.875	3.2387	47.94	0.092587	0.092343	0.092095	0.091844	0.091588	33.27	33.09
WHITE GALLATIN ETC CNTYS	963806EE0	08/03/17	12/01/24	103.054	3.875	3.3896	49.97	0.096617	0.096430	0.096240	0.096047	0.095851	34.74	34.60
WHITE GALLATIN ETC CNTYS	963806EF7	08/03/17	12/01/25	104.477	4.250	3.5381	52.90	0.102034	0.101750	0.101462	0.101168	0.100870	36.66	36.46
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/17	12/01/26	103.497	4.250	3.6875	54.66	0.105507	0.105275	0.105040	0.104800	0.104555	37.93	37.76
Will CNTY SD #88, IL	968794ED5	03/03/09	10/01/28*	93.191	5.500	6.1006	24.45	0.009147	0.009426				2.51*	
Will County, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.8000	333.54	0.107971	0.111103	0.114325	0.117640	0.121052	40.01	42.36
Will County, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	315.68	0.102450	0.105447	0.108531	0.111705	0.114973	37.97	40.22

* Called in 2019; reportable OID is computed to call date.

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								2019 1st Period	2019 2nd Period	2019 3rd 2020 1st	2020 2nd Period	2020 3rd Period	2019	2020	
Will County SD#122, IL	968852WL3	04/02/09	10/01/23*	92.349	5.250	6.0501		0.026251	0.027073					7.21*	
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3751	249.99	0.099296	0.102958	0.106755	0.110691	0.114773		37.08	39.86
Will CNTY SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8744	268.27	0.109153	0.113451	0.117917	0.122560	0.127385		40.59	43.85
Will CNTY SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8993	248.26	0.101117	0.105111	0.109263	0.113578	0.118064		37.61	40.64
Williamson Jackson , IL	970013EK0	11/20/14	12/01/19	103.306	VARIABLES	2.2964		0.064230	0.064010					21.16	
Williamson Jackson , IL	970013EL8	11/20/14	12/01/20	102.500	VARIABLES	2.5464		0.071356	0.071203	0.071049	0.070892			25.65	23.42
Williamson Jackson , IL	970013EM6	11/20/14	12/01/21	101.267	VARIABLES	2.7966		0.078136	0.078063	0.077989	0.077915	0.077839		28.11	28.06
Williamson Jackson , IL	970013EN4	11/20/14	12/01/22	100.000	VARIABLES	2.9965		0.083248	0.083247	0.083246	0.083244	0.083243		29.97	29.97
Woodford & Marshall CNTY	979293BH9	08/07/18	12/01/19	102.268	4.875	3.0425	12.47	0.087265	0.088592					29.04	
Woodford & Marshall CNTY	979293BJ5	08/07/18	12/01/20	104.033	5.125	3.2629	13.61	0.095265	0.096819	0.092283	0.091466			34.49	30.31
Woodford & Marshall CNTY	979293BK2	08/07/18	12/01/21	105.912	5.250	3.3227	14.11	0.098783	0.100424	0.095712	0.094880	0.094033		35.77	34.26
Woodford & Marshall CNTY	979293BL0	08/07/18	12/01/22	106.949	5.250	3.4778	14.91	0.104457	0.106273	0.101443	0.100671	0.099886		37.84	36.33
Woodford & Marshall CNTY	979293BM8	08/07/18	12/01/23	109.113	5.500	3.5804	15.66	0.109751	0.111715	0.106513	0.105685	0.104842		39.77	38.15
Woodford & Marshall CNTY	979293BN6	08/07/18	12/01/24	110.347	5.500	3.6329	16.07	0.112638	0.114684	0.109459	0.108672	0.107871		40.82	39.22
WOODFORD CNTY ILL CMNTY	979336ET7	11/09/17	12/01/19	101.501	3.000	2.2406	26.17	0.062705	0.062474					20.65	
WOODFORD CNTY ILL CMNTY	979336EU4	11/09/17	12/01/20	102.195	3.250	2.4925	29.33	0.070252	0.070003	0.069750	0.069494			25.23	22.97
WOODFORD CNTY ILL CMNTY	979336EV2	11/09/17	12/01/21	101.907	3.250	2.7435	32.23	0.077314	0.077136	0.076956	0.076773	0.076588		27.79	27.66
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	800.65	0.194078						5.82	
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	745.68	0.180752	0.187295	0.194075				68.25	5.82
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2398	694.50	0.168347	0.174441	0.180756	0.187299	0.194079		63.56	68.25
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2397	646.82	0.156789	0.162464	0.168345	0.174439	0.180754		59.20	63.56
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	602.42	0.146028	0.151315	0.156792	0.162468	0.168349		55.14	59.20
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2397	561.06	0.136002	0.140925	0.146026	0.151312	0.156789		51.35	55.14
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	745.68	0.180752	0.187295	0.194075				68.25	5.82
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	745.68	0.180752	0.187295	0.194075				68.25	5.82
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6250	324.24	0.066556	0.067429	0.068314	0.069211	0.070119		24.25	24.89
Banco de Galicia y Bueno	P0R66CAA6	07/19/16	07/19/26	100.000	VARIABLES	8.7499		0.245647	0.246368	0.247121	0.247906	0.248726		88.80	89.36
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181				4.59	0.58
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181				4.59	0.58
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	19.83	0.012013	0.012583	0.013181				4.59	0.58
Cheriere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	0.000	4.8750		0.164189	0.168191	0.172291	0.176490	0.181600		60.10	63.24
Kansas City Southern	U24468AB3	12/09/15	05/15/43	90.810	4.300	4.9136	5.29	0.005189	0.005316	0.005447	0.005581	0.005718		1.90	2.00
Kansas City Southern	U24468AE7	12/09/15	05/15/20	97.300	2.350	3.0050	18.26	0.017398	0.017659	0.017925				6.33	2.40
Kansas City Southern	U24468AF4	12/09/15	05/15/23	95.360	3.000	3.7202	17.59	0.016948	0.017263	0.017584	0.017911	0.018245		6.19	6.42
Eclipse Resources Corp.	U2779QAA2	07/06/15	07/15/23	97.903	8.875	9.2509	7.29	0.006644	0.006951	0.007273	0.007609	0.007961		2.55	2.79
Goodrich Petroleum Corp.	U38254AD7	10/12/16	08/30/19*	74.590	0.000	24.6243	506.49	0.772861	0.872761					124.25*	
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	269.33	0.163887	0.175201	0.187295	0.200224	0.214046		62.44	71.36
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.254065	0.266167	0.279007	0.292629	0.307082		95.14	104.58
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31**	100.000	3.500	N/A		0.943820	0.984034	1.026157	1.070282	1.116502		360.68**	392.36
Mood Media Borrower LLC	U55360AB4	06/28/19	12/31/23	84.250	VARIABLES	20.4650		0.476292	0.528486	0.582564	0.642175			87.69	200.10

* Called in 2019; 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 1/1/19	2019 1st Period	2019 2nd Period	2019 3rd Period	Calendar Year 2019
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625	563.53	-0.040192	0.147158	0.061923	27.58
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875	538.29	-0.039519	0.144809	0.060897	27.14
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375	424.70	-0.036635	0.134153	0.056410	25.14
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375	341.59	-0.145000	0.096464	0.048412	23.66
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000	274.12	-0.137143	0.091602	0.046000	22.48
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375	253.99	-0.135714	0.090166	0.045294	22.12
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750	207.11	-0.130714	0.086796	0.043588	21.29
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500	177.85	-0.127143	0.084696	0.042529	20.78
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125	170.01	-0.128444	0.114475	0.041007	20.64
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125	154.77	-0.126667	0.112983	0.040432	20.37
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750	119.16	-0.122889	0.109503	0.039209	19.74
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625	99.93	-0.120889	0.107624	0.038561	19.40
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375	85.07	-0.119111	0.106188	0.037986	19.14
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750	73.91	-0.118000	0.105083	0.037626	18.94
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000	67.28	-0.117333	0.104475	0.037338	18.82
U.S. Treasury	912810RW0	02/15/17	02/15/47	100.000	0.875	47.61	-0.115111	0.102541	0.036691	18.48
U.S. Treasury	912810SB5	02/15/18	02/15/48	100.000	1.000	25.50	-0.112667	0.100387	0.035899	18.09
U.S. Treasury	912810SG4	02/15/19	02/15/49	100.000	1.000			0.098343	0.035180	22.69
U.S. Treasury	912828L3	07/15/17	07/15/27	100.000	0.375	33.79	-0.111429	0.074309	0.037353	18.24
U.S. Treasury	912828R9	01/15/18	01/15/28	100.000	0.500	25.21	-0.110714	0.073757	0.037000	18.09
U.S. Treasury	9128284H0	04/15/18	04/15/23	100.000	0.625	18.09	-0.026154	0.095847	0.040256	17.96
U.S. Treasury	9128285W6	01/15/19	01/15/29	100.000	0.875			0.071989	0.036176	19.18
U.S. Treasury	9128286N5	04/15/19	04/15/24	100.000	0.500			0.094372	0.039744	20.37
U.S. Treasury	9128287D6	07/15/19	07/15/29	100.000	0.250				0.035706	6.07
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625	83.81	-0.117143	0.077901	0.039118	19.11
U.S. Treasury	912828C99	04/15/14	04/15/19	100.000	0.125	79.23	-0.027788			-2.89
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250	67.68	-0.115000	0.076740	0.038588	18.84
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125	177.85	-0.127143			-1.78
U.S. Treasury	912828K33	04/15/15	04/15/20	100.000	0.125	79.87	-0.027788	0.101694	0.042692	19.05
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875	184.37	-0.127857	0.085138		13.62
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375	169.43	-0.126429	0.084088	0.042235	20.63
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625	64.28	-0.115000	0.076519	0.038412	18.77
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250	159.57	-0.125000	0.083370	0.041824	20.45
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125	156.03	-0.125000	0.083149	0.041765	20.40
U.S. Treasury	912828Q60	04/15/16	04/15/21	100.000	0.125	66.99	-0.027404	0.100437	0.042308	18.83
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625	122.02	-0.121429	0.080663	0.040529	19.79
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125	55.00	-0.114286	0.075912	0.038059	18.61
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125	117.31	-0.120714	0.080331	0.040353	19.71
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125	99.68	-0.119286	0.079116	0.039706	19.40
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125	95.58	-0.117857	0.078785	0.039529	19.33

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 1/1/19	2019 1st Period	2019 2nd Period	2019 3rd Period	Calendar Year 2019
U.S. Treasury	912828V49	01/15/17	01/15/27	100.000	0.375	46.89	-0.113571	0.075304	0.037765	18.46
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375	86.66	-0.117857	0.078177	0.039235	19.17
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125	65.02	-0.115000	0.076575	0.038471	18.79
U.S. Treasury	912828X39	04/15/17	04/15/22	100.000	0.125	39.84	-0.026731	0.097869	0.041282	18.35
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375	66.38	-0.115000	0.076630	0.038529	18.81
U.S. Treasury	912828Y38	07/15/18	07/15/28	100.000	0.750	7.44	-0.108571	0.072431	0.036412	17.78
U.S. Treasury	912828YL8	10/15/19	10/15/24	100.000	0.125				0.038974	3.04

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 2019).

Strips			Strips		
Maturing		OID	Maturing		OID
From	Through	per \$1000	From	Through	per \$1000
-----	-----	-----	-----	-----	-----
01/01/19	03/31/19	6.02	07/01/29	09/30/29	20.52
04/01/19	06/30/19	12.64	10/01/29	12/31/29	20.44
07/01/19	09/30/19	19.21	01/01/30	03/31/30	20.30
10/01/19	12/31/19	25.79	04/01/30	06/30/30	20.22
01/01/20	03/31/20	25.34	07/01/30	09/30/30	20.09
04/01/20	06/30/20	24.70	10/01/30	12/31/30	20.00
07/01/20	09/30/20	24.17	01/01/31	03/31/31	19.87
10/01/20	12/31/20	23.74	04/01/31	06/30/31	19.78
01/01/21	03/31/21	23.50	07/01/31	09/30/31	19.65
04/01/21	06/30/21	23.27	10/01/31	12/31/31	19.57
07/01/21	09/30/21	23.13	01/01/32	03/31/32	19.43
10/01/21	12/31/21	22.99	04/01/32	06/30/32	19.35
01/01/22	03/31/22	22.94	07/01/32	09/30/32	19.21
04/01/22	06/30/22	22.80	10/01/32	12/31/32	19.08
07/01/22	09/30/22	22.75	01/01/33	03/31/33	19.00
10/01/22	12/31/22	22.61	04/01/33	06/30/33	18.86
01/01/23	03/31/23	22.55	07/01/33	09/30/33	18.78
04/01/23	06/30/23	22.50	10/01/33	12/31/33	18.65
07/01/23	09/30/23	22.36	01/01/34	03/31/34	18.52
10/01/23	12/31/23	22.30	04/01/34	06/30/34	18.43
01/01/24	03/31/24	22.25	07/01/34	09/30/34	18.30
04/01/24	06/30/24	22.19	10/01/34	12/31/34	18.22
07/01/24	09/30/24	22.13	01/01/35	03/31/35	18.09
10/01/24	12/31/24	22.07	04/01/35	06/30/35	17.96
01/01/25	03/31/25	22.01	07/01/35	09/30/35	17.87
04/01/25	06/30/25	21.95	10/01/35	12/31/35	17.75
07/01/25	09/30/25	21.88	01/01/36	03/31/36	17.66
10/01/25	12/31/25	21.82	04/01/36	06/30/36	17.53
01/01/26	03/31/26	21.67	07/01/36	09/30/36	17.41
04/01/26	06/30/26	21.61	10/01/36	12/31/36	17.32
07/01/26	09/30/26	21.54	01/01/37	03/31/37	17.20
10/01/26	12/31/26	21.47	04/01/37	06/30/37	17.11
01/01/27	03/31/27	21.40	07/01/37	09/30/37	16.99
04/01/27	06/30/27	21.33	10/01/37	12/31/37	16.87
07/01/27	09/30/27	21.26	01/01/38	03/31/38	16.78
10/01/27	12/31/27	21.19	04/01/38	06/30/38	16.66
01/01/28	03/31/28	21.11	07/01/38	09/30/38	16.57
04/01/28	06/30/28	20.97	10/01/38	12/31/38	16.45
07/01/28	09/30/28	20.90	01/01/39	03/31/39	16.37
10/01/28	12/31/28	20.82	04/01/39	06/30/39	16.25
01/01/29	03/31/29	20.74	07/01/39	09/30/39	16.16
04/01/29	06/30/29	20.60	10/01/39	12/31/39	16.07

Section II
(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/40	03/31/40	15.95	01/01/50	03/31/50	11.95
04/01/40	06/30/40	15.86	04/01/50	06/30/50	11.85
07/01/40	09/30/40	15.75	07/01/50	09/30/50	11.76
10/01/40	12/31/40	15.66	10/01/50	12/31/50	11.67
01/01/41	03/31/41	15.57	01/01/51	03/31/51	11.58
04/01/41	06/30/41	15.45	04/01/51	06/30/51	11.50
07/01/41	09/30/41	15.36	07/01/51	09/30/51	11.41
10/01/41	12/31/41	15.24	10/01/51	12/31/51	11.32
01/01/42	03/31/42	15.15	01/01/52	03/31/52	11.23
04/01/42	06/30/42	15.06	04/01/52	06/30/52	11.15
07/01/42	09/30/42	14.95	07/01/52	09/30/52	11.06
10/01/42	12/31/42	14.86	10/01/52	12/31/52	10.98
01/01/43	03/31/43	14.74	01/01/53	03/31/53	10.89
04/01/43	06/30/43	14.65	04/01/53	06/30/53	10.81
07/01/43	09/30/43	14.54	07/01/53	09/30/53	10.73
10/01/43	12/31/43	14.45	10/01/53	12/31/53	10.65
01/01/44	03/31/44	14.34	01/01/54	03/31/54	10.57
04/01/44	06/30/44	14.23	04/01/54	06/30/54	10.48
07/01/44	09/30/44	14.13	07/01/54	09/30/54	10.40
10/01/44	12/31/44	14.03	10/01/54	12/31/54	10.32
01/01/45	03/31/45	13.92	01/01/55	03/31/55	10.25
04/01/45	06/30/45	13.81	04/01/55	06/30/55	10.17
07/01/45	09/30/45	13.72	07/01/55	09/30/55	10.09
10/01/45	12/31/45	13.61	10/01/55	12/31/55	10.01
01/01/46	03/31/46	13.51	01/01/56	03/31/56	9.94
04/01/46	06/30/46	13.40	04/01/56	06/30/56	9.86
07/01/46	09/30/46	13.30	07/01/56	09/30/56	9.79
10/01/46	12/31/46	13.20	10/01/56	12/31/56	9.71
01/01/47	03/31/47	13.10	01/01/57	03/31/57	9.64
04/01/47	06/30/47	13.00	04/01/57	06/30/57	9.56
07/01/47	09/30/47	12.90	07/01/57	09/30/57	9.49
10/01/47	12/31/47	12.80	10/01/57	12/31/57	9.42
01/01/48	03/31/48	12.70	01/01/58	03/31/58	9.35
04/01/48	06/30/48	12.61	04/01/58	06/30/58	9.28
07/01/48	09/30/48	12.51	07/01/58	09/30/58	9.21
10/01/48	12/31/48	12.42	10/01/58	12/31/58	9.14
01/01/49	03/31/49	12.32	01/01/59	03/31/59	9.07
04/01/49	06/30/49	12.23	04/01/59	06/30/59	9.00
07/01/49	09/30/49	12.13	07/01/59	09/30/59	8.93
10/01/49	12/31/49	12.04	10/01/59	12/31/59	8.86

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 2019, 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 2019 - December 2020

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
912796UG2	01/02/19	11/08/18	99.658	3.42
912796PK9	01/03/19	01/04/18	98.200	18.00
912796UH0	01/08/19	11/15/18	99.657	3.43
912796QS1	01/10/19	07/12/18	98.938	10.62
912796UJ6	01/15/19	11/23/18	99.661	3.39
912796QT9	01/17/19	07/19/18	98.918	10.82
912796UK3	01/22/19	11/29/18	99.653	3.47
912796QU6	01/24/19	07/26/18	98.918	10.82
912796UL1	01/29/19	12/06/18	99.646	3.54
912796PP8	01/31/19	02/01/18	98.150	18.50
912796UM9	02/05/19	12/11/18	99.628	3.72
912796QW2	02/07/19	08/09/18	98.898	11.02
912796UN7	02/12/19	12/18/18	99.633	3.67
912796QX0	02/14/19	08/16/18	98.898	11.02
912796UP2	02/19/19	12/26/18	99.637	3.63
912796QY8	02/21/19	08/23/18	98.895	11.05
912796UQ0	02/26/19	01/02/19	99.630	3.70
912796PT0	02/28/19	03/01/18	97.958	20.42
912796XJ3	03/01/19	02/11/19	99.880	1.20
912796UR8	03/05/19	01/08/19	99.631	3.69
912796QZ5	03/07/19	09/06/18	98.868	11.32
912796US6	03/12/19	01/15/19	99.628	3.72
912796RB7	03/14/19	09/13/18	98.855	11.45
912796UT4	03/19/19	01/22/19	99.632	3.68
912796RC5	03/21/19	09/20/18	98.842	11.58
912796UU1	03/26/19	01/29/19	99.631	3.69
912796PX1	03/28/19	03/29/18	97.907	20.93
912796UV9	04/02/19	02/05/19	99.627	3.73
912796RD3	04/04/19	10/04/18	98.820	11.80
912796UW7	04/09/19	02/12/19	99.629	3.71
912796RG6	04/11/19	10/11/18	98.797	12.03
912796UX5	04/16/19	02/19/19	99.627	3.73
912796RH4	04/18/19	10/18/18	98.779	12.21
912796UY3	04/23/19	02/26/19	99.627	3.73
912796QC6	04/25/19	04/26/18	97.776	22.24
912796UZ0	04/30/19	03/05/19	99.625	3.75
912796RJ0	05/02/19	11/01/18	98.772	12.28
912796VA4	05/07/19	03/12/19	99.627	3.73
912796RP6	05/09/19	11/08/18	98.761	12.39
912796VB2	05/14/19	03/19/19	99.627	3.73
912796RQ4	05/16/19	11/15/18	98.754	12.46
912796VC0	05/21/19	03/26/19	99.624	3.76
912796QH5	05/23/19	05/24/18	97.700	23.00
912796VD8	05/28/19	04/02/19	99.627	3.73
912796RR2	05/30/19	11/29/18	98.749	12.51
912796VE6	06/04/19	04/09/19	99.630	3.70
912796RS0	06/06/19	12/06/18	98.739	12.61

Section III-A
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
912796VF3	06/11/19	04/16/19	99.631	3.69
912796RU5	06/13/19	12/13/18	98.746	12.54
912796VG1	06/18/19	04/23/19	99.628	3.72
912796QM4	06/20/19	06/21/18	97.700	23.00
912796VH9	06/25/19	04/30/19	99.630	3.70
912796RV3	06/27/19	12/27/18	98.746	12.54
912796VJ5	07/02/19	05/07/19	99.628	3.72
912796RW1	07/05/19	01/03/19	98.727	12.73
912796VK2	07/09/19	05/14/19	99.630	3.70
912796RZ4	07/11/19	01/10/19	98.751	12.49
912796VL0	07/16/19	05/21/19	99.634	3.66
912796QR3	07/18/19	07/19/18	97.639	23.61
912796VM8	07/23/19	05/28/19	99.638	3.62
912796SA8	07/25/19	01/24/19	98.761	12.39
912796VN6	07/30/19	06/04/19	99.638	3.62
912796SB6	08/01/19	01/31/19	98.761	12.39
912796VP1	08/06/19	06/11/19	99.642	3.58
912796SC4	08/08/19	02/07/19	98.766	12.34
912796VQ9	08/13/19	06/18/19	99.658	3.42
912796QV4	08/15/19	08/16/18	97.609	23.91
912796VR7	08/20/19	06/25/19	99.673	3.27
912796SE0	08/22/19	02/21/19	98.759	12.41
912796VS5	08/27/19	07/02/19	99.670	3.30
912796SF7	08/29/19	02/28/19	98.759	12.41
912796VT3	09/03/19	07/09/19	99.665	3.35
912796SG5	09/05/19	03/07/19	98.756	12.44
912796VU0	09/10/19	07/16/19	99.669	3.31
912796RA9	09/12/19	09/13/18	97.508	24.92
912796XK0	09/16/19	08/02/19	99.736	2.64
912796VV8	09/17/19	07/23/19	99.670	3.30
912796SJ9	09/19/19	03/21/19	98.761	12.39
912796VW6	09/24/19	07/30/19	99.667	3.33
912796SK6	09/26/19	03/28/19	98.779	12.21
912796VX4	10/01/19	08/06/19	99.673	3.27
912796SL4	10/03/19	04/04/19	98.797	12.03
912796VY2	10/08/19	08/13/19	99.681	3.19
912796RF8	10/10/19	10/11/18	97.391	26.09
912796VZ9	10/15/19	08/20/19	99.697	3.03
912796SN0	10/17/19	04/18/19	98.792	12.08
912796WA3	10/22/19	08/27/19	99.691	3.09
912796SP5	10/24/19	04/25/19	98.787	12.13
912796WB1	10/29/19	09/03/19	99.690	3.10
912796SQ3	10/31/19	05/02/19	98.789	12.11
912796WC9	11/05/19	09/10/19	99.695	3.05
912796RM3	11/07/19	11/08/18	97.326	26.74
912796WD7	11/12/19	09/17/19	99.701	2.99
912796SS9	11/14/19	05/16/19	98.809	11.91
912796WE5	11/19/19	09/24/19	99.697	3.03
912796ST7	11/21/19	05/23/19	98.817	11.83

Section III-A
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
912796WF2	11/26/19	10/01/19	99.711	2.89
912796SU4	11/29/19	05/30/19	98.821	11.79
912796WG0	12/03/19	10/08/19	99.734	2.66
912796RN1	12/05/19	12/06/18	97.336	26.64
912796WH8	12/10/19	10/15/19	99.738	2.62
912796SW0	12/12/19	06/13/19	98.918	10.82
912796WJ4	12/17/19	10/22/19	99.741	2.59
912796SX8	12/19/19	06/20/19	98.923	10.77
912796WK1	12/24/19	10/29/19	99.739	2.61
912796SY6	12/26/19	06/27/19	98.974	10.26
912796WL9	12/31/19	11/05/19	99.757	2.43

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2020 Interest (Per \$1,000 Maturity Value)
912796RT8	01/02/20	01/03/19	97.427	25.73
912796WM7	01/07/20	11/12/19	99.762	2.38
912796TA7	01/09/20	07/11/19	98.951	10.49
912796WN5	01/14/20	11/19/19	99.764	2.36
912796TB5	01/16/20	07/18/19	98.984	10.16
912796WP0	01/21/20	11/26/19	99.760	2.40
912796TC3	01/23/20	07/25/19	98.984	10.16
912796WQ8	01/28/20	12/03/19	99.756	2.44
912796RY7	01/30/20	01/31/19	97.457	25.43
912796WR6	02/04/20	12/10/19	99.764	2.36
912796TE9	02/06/20	08/08/19	99.014	9.86
912796WS4	02/11/20	12/17/19	99.760	2.40
912796TF6	02/13/20	08/15/19	99.045	9.55
912796WT2	02/18/20	12/24/19	99.758	2.42
912796TG4	02/20/20	08/22/19	99.070	9.30
912796WU9	02/25/20	12/31/19	99.757	2.43
912796SD2	02/27/20	02/28/19	97.503	24.97
912796WV7	03/03/20	01/07/20	99.764	2.36
912796TH2	03/05/20	09/05/19	99.077	9.23
912796XA2	03/10/20	01/14/20	99.764	2.36
912796TK5	03/12/20	09/12/19	99.077	9.23
912796TL3	03/19/20	09/19/19	99.055	9.45
912796SH3	03/26/20	03/28/19	97.614	23.86
912796TM1	04/02/20	10/03/19	99.093	9.07
912796TQ2	04/09/20	10/10/19	99.146	8.54
912796TR0	04/16/20	10/17/19	99.181	8.19
912796SM2	04/23/20	04/25/19	97.614	23.86
912796TS8	04/30/20	10/31/19	99.186	8.14
912796TT6	05/07/20	11/07/19	99.224	7.76
912796TV1	05/14/20	11/14/19	99.216	7.84
912796SR1	05/21/20	05/23/19	97.695	23.05
912796TW9	05/28/20	11/29/19	99.206	7.94

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2019

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313384AB5	01/02/19	01/02/18	98.197	18.03
313384AC3	01/03/19	06/18/18	98.894	11.06
313384AD1	01/04/19	01/04/18	98.175	18.25
313384AG4	01/07/19	05/02/18	98.625	13.75
313384AH2	01/08/19	01/16/18	98.265	17.35
313384AJ8	01/09/19	01/17/18	98.265	17.35
313384AK5	01/10/19	05/22/18	98.693	13.07
313384AL3	01/11/19	07/18/18	98.948	10.52
313384AP4	01/14/19	04/20/18	98.476	15.24
313384AQ2	01/15/19	05/10/18	98.611	13.89
313384AR0	01/16/19	01/18/18	98.165	18.35
313384AS8	01/17/19	05/10/18	98.502	14.98
313384AT6	01/18/19	01/23/18	98.210	17.90
313384AX7	01/22/19	01/23/18	98.185	18.15
313384AY5	01/23/19	07/23/18	98.927	10.73
313384AZ2	01/24/19	04/11/18	98.520	14.80
313384BA6	01/25/19	07/24/18	98.903	10.97
313384BD0	01/28/19	01/31/18	98.130	18.70
313384BE8	01/29/19	01/29/18	98.124	18.76
313384BF5	01/30/19	01/31/18	98.129	18.71
313384BG3	01/31/19	04/03/18	98.283	17.17
313384BH1	02/01/19	02/01/18	98.099	19.01
313384BL2	02/04/19	04/03/18	98.260	17.40
313384BM0	02/05/19	04/04/18	98.260	17.40
313384BN8	02/06/19	10/02/18	99.196	8.04
313384BP3	02/07/19	02/09/18	98.135	18.65
313384BQ1	02/08/19	08/22/18	98.971	10.29
313384BT5	02/11/19	06/05/18	98.585	14.15
313384BU2	02/12/19	08/16/18	98.910	10.90
313384BV0	02/13/19	02/14/18	98.038	19.62
313384BW8	02/14/19	02/14/18	98.003	19.97
313384BX6	02/15/19	02/22/18	97.991	20.09
313384CB3	02/19/19	02/20/18	98.028	19.72
313384CC1	02/20/19	02/21/18	97.968	20.32
313384CD9	02/21/19	02/23/18	97.963	20.37
313384CE7	02/22/19	02/28/18	97.966	20.34
313384CH0	02/25/19	02/28/18	97.949	20.51
313384CJ6	02/26/19	03/01/18	97.929	20.71
313384CK3	02/27/19	03/01/18	97.923	20.77
313384CL1	02/28/19	09/06/18	98.916	10.84
313384CM9	03/01/19	03/06/18	97.905	20.95
313384CQ0	03/04/19	04/26/18	98.301	16.99
313384CR8	03/05/19	03/07/18	97.923	20.77
313384CS6	03/06/19	03/07/18	97.917	20.83
313384CT4	03/07/19	03/07/18	97.911	20.89
313384CU1	03/08/19	03/08/18	97.911	20.89
313384CX5	03/11/19	04/24/18	98.092	19.08

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313384CY3	03/12/19	10/05/18	99.004	9.96
313384CZ0	03/13/19	03/14/18	97.897	21.03
313384DA4	03/14/19	03/16/18	97.883	21.17
313384DB2	03/15/19	03/16/18	97.877	21.23
313384DE6	03/18/19	08/07/18	98.699	13.01
313384DF3	03/19/19	10/19/18	99.023	9.77
313384DG1	03/20/19	03/21/18	97.836	21.64
313384DH9	03/21/19	03/22/18	97.836	21.64
313384DJ5	03/22/19	03/23/18	97.836	21.64
313384DM8	03/25/19	07/03/18	98.381	16.19
313384DN6	03/26/19	09/24/18	98.851	11.49
313384DP1	03/27/19	09/17/18	98.822	11.78
313384DQ9	03/28/19	03/29/18	97.856	21.44
313384DR7	03/29/19	05/09/18	98.218	17.82
313384DU0	04/01/19	05/09/18	98.202	17.98
313384DV8	04/02/19	06/27/18	98.373	16.28
313384DW6	04/03/19	05/15/18	98.071	19.29
313384DX4	04/04/19	08/17/18	98.620	13.80
313384DY2	04/05/19	06/04/18	98.280	17.20
313384EB1	04/08/19	08/01/18	98.521	14.79
313384EC9	04/09/19	11/14/18	99.023	9.77
313384ED7	04/10/19	10/10/18	98.788	12.12
313384EE5	04/11/19	06/14/18	98.261	17.39
313384EF2	04/12/19	04/12/18	97.861	21.39
313384EJ4	04/15/19	04/16/18	97.867	21.33
313384EK1	04/16/19	04/17/18	97.846	21.54
313384EL9	04/17/19	04/18/18	97.846	21.54
313384EM7	04/18/19	04/19/18	97.828	21.72
313384ER6	04/22/19	04/27/18	98.040	19.60
313384ES4	04/23/19	04/24/18	97.765	22.35
313384ET2	04/24/19	04/24/18	97.759	22.41
313384EU9	04/25/19	04/25/18	97.739	22.61
313384EV7	04/26/19	04/27/18	97.854	21.46
313384EY1	04/29/19	09/26/18	98.608	13.92
313384EZ8	04/30/19	05/02/18	98.004	19.96
313384FA2	05/01/19	06/26/18	98.163	18.37
313384FB0	05/02/19	06/28/18	98.186	18.14
313384FC8	05/03/19	05/09/18	97.846	21.54
313384FF1	05/06/19	08/31/18	98.478	15.22
313384FG9	05/07/19	08/16/18	98.387	16.13
313384FH7	05/08/19	06/05/18	97.912	20.88
313384FJ3	05/09/19	11/14/18	98.792	12.08
313384FK0	05/10/19	05/11/18	97.786	22.14
313384FN4	05/13/19	08/08/18	98.278	17.22
313384FP9	05/14/19	05/15/18	97.725	22.75
313384FQ7	05/15/19	05/16/18	97.726	22.74
313384FR5	05/16/19	05/16/18	97.719	22.81

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313384FS3	05/17/19	05/17/18	97.719	22.81
313384FV6	05/20/19	05/21/18	97.700	23.00
313384FW4	05/21/19	05/22/18	97.725	22.75
313384FX2	05/22/19	06/25/18	97.913	20.87
313384FY0	05/23/19	09/24/18	98.434	15.66
313384FZ7	05/24/19	08/22/18	98.274	17.26
313384GD5	05/28/19	08/15/18	98.213	17.87
313384GE3	05/29/19	08/23/18	98.249	17.52
313384GF0	05/30/19	05/31/18	97.731	22.69
313384GG8	05/31/19	08/23/18	98.236	17.64
313384GK9	06/03/19	06/27/18	97.869	21.31
313384GL7	06/04/19	06/15/18	97.753	22.47
313384GM5	06/05/19	09/27/18	98.348	16.52
313384GN3	06/06/19	09/27/18	98.334	16.66
313384GP8	06/07/19	11/29/18	98.681	13.19
313384GS2	06/10/19	08/30/18	98.225	17.75
313384GT0	06/11/19	10/11/18	98.367	16.34
313384GU7	06/12/19	06/12/18	97.704	22.96
313384GV5	06/13/19	06/14/18	97.674	23.26
313384GW3	06/14/19	06/14/18	97.668	23.32
313384GZ6	06/17/19	08/21/18	98.063	19.37
313384HA0	06/18/19	06/18/18	97.668	23.32
313384HB8	06/19/19	06/19/18	97.668	23.32
313384HC6	06/20/19	06/20/18	97.668	23.32
313384HD4	06/21/19	06/26/18	97.870	21.30
313384HG7	06/24/19	08/21/18	98.017	19.83
313384HH5	06/25/19	06/26/18	97.846	21.54
313384HJ1	06/26/19	08/29/18	98.077	19.23
313384HK8	06/27/19	10/29/18	98.353	16.47
313384HL6	06/28/19	08/29/18	98.073	19.27
313384HP7	07/01/19	07/31/18	97.795	22.05
313384HQ5	07/02/19	07/12/18	97.732	22.68
313384HR3	07/03/19	07/17/18	97.738	22.62
313384HT9	07/05/19	10/23/18	98.208	17.92
313384HW2	07/08/19	10/15/18	98.212	17.88
313384HX0	07/09/19	12/31/18	98.691	13.09
313384HY8	07/10/19	12/28/18	98.650	13.50
313384HZ5	07/11/19	08/20/18	97.878	21.22
313384JA8	07/12/19	07/16/18	97.674	23.26
313384JD2	07/15/19	07/30/18	97.706	22.94
313384JE0	07/16/19	10/17/18	98.134	18.66
313384JF7	07/17/19	07/17/18	97.633	23.67
313384JG5	07/18/19	01/23/19	98.805	11.95
313384JH3	07/19/19	11/20/18	98.306	16.94
313384JL4	07/22/19	10/22/18	98.093	19.07
313384JM2	07/23/19	10/23/18	98.093	19.07
313384JN0	07/24/19	08/28/18	97.818	21.82

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313384JP5	07/25/19	07/26/18	97.604	23.96
313384JQ3	07/26/19	07/30/18	97.633	23.67
313384JT7	07/29/19	08/07/18	97.637	23.63
313384JU4	07/30/19	08/07/18	97.630	23.70
313384JV2	07/31/19	10/11/18	97.990	20.10
313384JW0	08/01/19	08/23/18	97.837	21.63
313384JX8	08/02/19	08/03/18	97.604	23.96
313384KA6	08/05/19	08/08/18	97.597	24.03
313384KB4	08/06/19	01/31/19	98.753	12.47
313384KC2	08/07/19	08/07/18	97.577	24.23
313384KD0	08/08/19	11/29/18	98.229	17.71
313384KE8	08/09/19	08/09/18	97.570	24.30
313384KH1	08/12/19	09/07/18	97.787	22.13
313384KJ7	08/13/19	08/14/18	97.583	24.17
313384KK4	08/14/19	08/14/18	97.577	24.23
313384KL2	08/15/19	08/15/18	97.577	24.23
313384KM0	08/16/19	12/19/18	98.313	16.87
313384KQ1	08/19/19	09/11/18	97.768	22.33
313384KR9	08/20/19	08/20/18	97.567	24.33
313384KS7	08/21/19	11/21/18	98.059	19.41
313384KT5	08/22/19	09/24/18	97.722	22.78
313384KU2	08/23/19	08/28/18	97.595	24.05
313384KX6	08/26/19	11/28/18	98.073	19.27
313384KY4	08/27/19	08/29/18	97.580	24.20
313384KZ1	08/28/19	01/28/19	98.554	14.46
313384LA5	08/29/19	08/30/18	97.573	24.27
313384LB3	08/30/19	09/13/18	97.660	23.40
313384LF4	09/03/19	09/06/18	97.643	23.57
313384LG2	09/04/19	09/04/18	97.587	24.13
313384LH0	09/05/19	11/19/18	97.946	20.54
313384LJ6	09/06/19	09/25/18	97.626	23.74
313384LM9	09/09/19	09/26/18	97.545	24.55
313384LN7	09/10/19	02/06/19	98.563	14.37
313384LP2	09/11/19	12/14/18	98.080	19.20
313384LQ0	09/12/19	10/15/18	97.575	24.25
313384LR8	09/13/19	09/14/18	97.523	24.77
313384LU1	09/16/19	12/20/18	98.080	19.20
313384LV9	09/17/19	09/26/18	97.488	25.12
313384LW7	09/18/19	09/18/18	97.480	25.20
313384LX5	09/19/19	02/20/19	98.593	14.07
313384LY3	09/20/19	09/21/18	97.437	25.63
313384MB2	09/23/19	11/14/18	97.783	22.17
313384MC0	09/24/19	09/24/18	97.430	25.70
313384MD8	09/25/19	11/02/18	97.695	23.05
313384ME6	09/26/19	09/27/18	97.391	26.09
313384MF3	09/27/19	12/27/18	98.074	19.26
313384MJ5	09/30/19	10/31/18	97.681	23.19

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313384MK2	10/01/19	10/12/18	97.443	25.57
313384ML0	10/02/19	03/22/19	98.685	13.15
313384MM8	10/03/19	10/19/18	97.479	25.21
313384MN6	10/04/19	12/13/18	97.910	20.90
313384MR7	10/07/19	10/17/18	97.436	25.64
313384MS5	10/08/19	01/10/19	98.171	18.29
313384MT3	10/09/19	10/11/18	97.378	26.22
313384MU0	10/10/19	10/12/18	97.378	26.22
313384MV8	10/11/19	12/03/18	97.790	22.10
313384MZ9	10/15/19	10/16/18	97.371	26.29
313384NA3	10/16/19	10/17/18	97.371	26.29
313384NB1	10/17/19	01/17/19	98.157	18.43
313384NC9	10/18/19	01/17/19	98.151	18.49
313384NF2	10/21/19	01/18/19	98.137	18.63
313384NG0	10/22/19	10/23/18	97.356	26.44
313384NH8	10/23/19	01/24/19	98.172	18.28
313384NJ4	10/24/19	02/21/19	98.326	16.74
313384NK1	10/25/19	12/19/18	97.796	22.04
313384NN5	10/28/19	12/27/18	97.857	21.43
313384NP0	10/29/19	03/26/19	98.535	14.65
313384NQ8	10/30/19	01/25/19	98.131	18.69
313384NR6	10/31/19	12/20/18	97.760	22.40
313384NS4	11/01/19	11/08/18	97.365	26.35
313384NV7	11/04/19	03/18/19	98.434	15.66
313384NW5	11/05/19	04/23/19	98.699	13.01
313384NX3	11/06/19	11/08/18	97.326	26.74
313384NY1	11/07/19	11/08/18	97.300	27.00
313384NZ8	11/08/19	11/08/18	97.323	26.77
313384PD5	11/12/19	11/16/18	97.323	26.77
313384PE3	11/13/19	02/08/19	98.147	18.53
313384PF0	11/14/19	11/14/18	97.303	26.97
313384PG8	11/15/19	12/21/18	97.660	23.40
313384PK9	11/18/19	03/27/19	98.407	15.93
313384PL7	11/19/19	02/13/19	98.140	18.60
313384PM5	11/20/19	03/15/19	98.319	16.81
313384PN3	11/21/19	11/21/18	97.404	25.96
313384PP8	11/22/19	02/14/19	98.127	18.73
313384PS2	11/25/19	02/28/19	98.178	18.23
313384PT0	11/26/19	03/22/19	98.340	16.60
313384PU7	11/27/19	12/14/18	97.535	24.65
313384PW3	11/29/19	11/30/18	97.310	26.90
313384PZ6	12/02/19	12/04/18	97.318	26.82
313384QA0	12/03/19	07/02/19	99.112	8.88
313384QB8	12/04/19	06/05/19	98.853	11.47
313384QC6	12/05/19	12/19/18	97.504	24.96
313384QD4	12/06/19	05/29/19	98.782	12.18
313384QG7	12/09/19	04/10/19	98.414	15.86

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313384QH5	12/10/19	12/11/18	97.300	27.00
313384QJ1	12/11/19	03/28/19	98.280	17.20
313384QK8	12/12/19	12/12/18	97.293	27.07
313384QL6	12/13/19	12/17/18	97.323	26.77
313384QP7	12/16/19	12/20/18	97.323	26.77
313384QQ5	12/17/19	12/19/18	97.419	25.81
313384QR3	12/18/19	03/20/19	98.165	18.35
313384QS1	12/19/19	02/21/19	97.943	20.57
313384QT9	12/20/19	12/21/18	97.422	25.78
313384QW2	12/23/19	12/24/18	97.321	26.79
313384QX0	12/24/19	12/28/18	97.473	25.27
313384QZ5	12/26/19	12/28/18	97.459	25.41
313384RA9	12/27/19	12/28/18	97.472	25.28
313384RD3	12/30/19	03/07/19	97.989	20.11
313384RE1	12/31/19	02/26/19	97.938	20.62

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2019

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313588AB1	01/02/19	07/02/18	98.814	11.86
313588BE4	01/29/19	01/28/19	99.994	0.06
313588CD5	02/21/19	01/03/19	99.681	3.19
313588CX1	03/11/19	01/07/19	99.587	4.13
313588DA0	03/14/19	01/03/19	99.541	4.59
313588DE2	03/18/19	01/03/19	99.515	4.85
313588DF9	03/19/19	01/03/19	99.508	4.92
313588DH5	03/21/19	01/04/19	99.500	5.00
313588DJ1	03/22/19	01/11/19	99.538	4.62
313588DM4	03/25/19	01/07/19	99.492	5.08
313588DN2	03/26/19	01/07/19	99.485	5.15
313588DP7	03/27/19	01/08/19	99.483	5.17
313588DQ5	03/28/19	01/16/19	99.536	4.64
313588DR3	03/29/19	01/08/19	99.470	5.30
313588DV4	04/02/19	01/16/19	99.504	4.96
313588DW2	04/03/19	01/02/19	99.393	6.07
313588DX0	04/04/19	01/24/19	99.553	4.47
313588DY8	04/05/19	01/16/19	99.484	5.16
313588EB7	04/08/19	01/30/19	99.564	4.36
313588EC5	04/09/19	01/28/19	99.546	4.54
313588ED3	04/10/19	01/09/19	99.393	6.07
313588EE1	04/11/19	01/22/19	99.495	5.05
313588EF8	04/12/19	02/13/19	99.619	3.81
313588EJ0	04/15/19	01/30/19	99.519	4.81
313588EK7	04/16/19	01/29/19	99.506	4.94
313588EL5	04/17/19	01/16/19	99.397	6.03
313588EM3	04/18/19	01/29/19	99.493	5.07
313588ER2	04/22/19	02/28/19	99.652	3.48
313588ES0	04/23/19	02/22/19	99.606	3.94
313588ET8	04/24/19	01/23/19	99.397	6.03
313588EU5	04/25/19	02/06/19	99.494	5.06
313588EV3	04/26/19	02/28/19	99.626	3.74
313588EY7	04/29/19	02/13/19	99.507	4.93
313588EZ4	04/30/19	04/29/19	99.994	0.06
313588FB6	05/02/19	02/14/19	99.494	5.06
313588FC4	05/03/19	02/20/19	99.527	4.73
313588FF7	05/06/19	03/06/19	99.597	4.03
313588FG5	05/07/19	03/06/19	99.590	4.10
313588FH3	05/08/19	02/06/19	99.401	5.99
313588FJ9	05/09/19	03/12/19	99.616	3.84
313588FK6	05/10/19	02/19/19	99.474	5.26
313588FN0	05/13/19	03/08/19	99.563	4.37
313588FP5	05/14/19	02/25/19	99.487	5.13
313588FR1	05/16/19	03/11/19	99.563	4.37
313588FS9	05/17/19	02/27/19	99.480	5.20
313588FV2	05/20/19	03/11/19	99.536	4.64
313588FW0	05/21/19	03/27/19	99.634	3.66

Section III-C
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313588FX8	05/22/19	02/20/19	99.396	6.04
313588FY6	05/23/19	03/28/19	99.627	3.73
313588FZ3	05/24/19	03/28/19	99.620	3.80
313588GD1	05/28/19	03/15/19	99.511	4.89
313588GE9	05/29/19	02/27/19	99.393	6.07
313588GF6	05/30/19	03/12/19	99.477	5.23
313588GG4	05/31/19	03/15/19	99.490	5.10
313588GK5	06/03/19	03/18/19	99.490	5.10
313588GL3	06/04/19	03/19/19	99.490	5.10
313588GM1	06/05/19	03/06/19	99.391	6.09
313588GN9	06/06/19	04/17/19	99.672	3.28
313588GP4	06/07/19	03/18/19	99.463	5.37
313588GS8	06/10/19	03/26/19	99.495	5.05
313588GT6	06/11/19	04/09/19	99.587	4.13
313588GU3	06/12/19	03/13/19	99.394	6.06
313588GV1	06/13/19	04/17/19	99.626	3.74
313588GW9	06/14/19	03/26/19	99.469	5.31
313588GZ2	06/17/19	04/02/19	99.500	5.00
313588HA6	06/18/19	04/03/19	99.500	5.00
313588HB4	06/19/19	03/20/19	99.388	6.12
313588HC2	06/20/19	05/02/19	99.679	3.21
313588HD0	06/21/19	04/01/19	99.467	5.33
313588HG3	06/24/19	04/08/19	99.495	5.05
313588HH1	06/25/19	04/08/19	99.489	5.11
313588HJ7	06/26/19	03/27/19	99.392	6.08
313588HK4	06/27/19	04/15/19	99.522	4.78
313588HL2	06/28/19	04/09/19	99.476	5.24
313588HP3	07/01/19	01/02/19	98.658	13.42
313588HQ1	07/02/19	05/16/19	99.693	3.07
313588HR9	07/03/19	04/03/19	99.397	6.03
313588HT5	07/05/19	04/30/19	99.566	4.34
313588HW8	07/08/19	04/30/19	99.547	4.53
313588HX6	07/09/19	05/15/19	99.639	3.61
313588HY4	07/10/19	04/10/19	99.400	6.00
313588HZ1	07/11/19	05/09/19	99.587	4.13
313588JA4	07/12/19	05/15/19	99.620	3.80
313588JD8	07/15/19	04/30/19	99.501	4.99
313588JE6	07/16/19	04/30/19	99.494	5.06
313588JF3	07/17/19	04/17/19	99.396	6.04
313588JG1	07/18/19	05/16/19	99.589	4.11
313588JH9	07/19/19	05/03/19	99.495	5.05
313588JL0	07/22/19	05/15/19	99.556	4.44
313588JM8	07/23/19	05/17/19	99.563	4.37
313588JN6	07/24/19	04/24/19	99.396	6.04
313588JP1	07/25/19	05/23/19	99.594	4.06
313588JQ9	07/26/19	05/09/19	99.489	5.11
313588JT3	07/29/19	05/14/19	99.502	4.98

Section III-C
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313588JU0	07/30/19	05/16/19	99.510	4.90
313588JV8	07/31/19	05/01/19	99.397	6.03
313588JW6	08/01/19	02/01/19	98.673	13.27
313588JX4	08/02/19	05/14/19	99.476	5.24
313588KA2	08/05/19	06/06/19	99.622	3.78
313588KB0	08/06/19	05/28/19	99.553	4.47
313588KC8	08/07/19	05/08/19	99.400	6.00
313588KD6	08/08/19	06/13/19	99.659	3.41
313588KE4	08/09/19	06/10/19	99.627	3.73
313588KH7	08/12/19	06/05/19	99.571	4.29
313588KJ3	08/13/19	05/28/19	99.508	4.92
313588KK0	08/14/19	05/15/19	99.402	5.98
313588KL8	08/15/19	05/29/19	99.502	4.98
313588KM6	08/16/19	08/15/19	99.995	0.05
313588KQ7	08/19/19	06/25/19	99.684	3.16
313588KR5	08/20/19	06/21/19	99.653	3.47
313588KS3	08/21/19	05/22/19	99.409	5.91
313588KT1	08/22/19	07/10/19	99.741	2.59
313588KU8	08/23/19	06/06/19	99.508	4.92
313588KX2	08/26/19	06/11/19	99.531	4.69
313588KY0	08/27/19	06/10/19	99.515	4.85
313588KZ7	08/28/19	05/29/19	99.414	5.86
313588LA1	08/29/19	06/10/19	99.502	4.98
313588LB9	08/30/19	06/11/19	99.507	4.93
313588LF0	09/03/19	06/25/19	99.598	4.03
313588LG8	09/04/19	06/05/19	99.421	5.79
313588LH6	09/05/19	06/24/19	99.580	4.20
313588LJ2	09/06/19	06/17/19	99.521	4.79
313588LM5	09/09/19	07/29/19	99.755	2.45
313588LN3	09/10/19	07/02/19	99.590	4.10
313588LP8	09/11/19	06/12/19	99.434	5.66
313588LQ6	09/12/19	07/11/19	99.629	3.71
313588LR4	09/13/19	06/26/19	99.544	4.56
313588LU7	09/16/19	07/17/19	99.644	3.56
313588LV5	09/17/19	07/03/19	99.555	4.45
313588LW3	09/18/19	06/19/19	99.444	5.56
313588LX1	09/19/19	09/18/19	99.995	0.05
313588LY9	09/20/19	07/03/19	99.537	4.63
313588MB8	09/23/19	07/11/19	99.565	4.35
313588MC6	09/24/19	08/12/19	99.761	2.39
313588MD4	09/25/19	06/26/19	99.459	5.41
313588ME2	09/26/19	07/25/19	99.640	3.61
313588MF9	09/27/19	07/12/19	99.551	4.49
313588MJ1	09/30/19	08/14/19	99.740	2.60
313588MK8	10/01/19	04/01/19	98.734	12.66
313588ML6	10/02/19	07/03/19	99.457	5.43
313588MM4	10/03/19	08/08/19	99.694	3.06

Section III-C
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313588MN2	10/04/19	07/15/19	99.528	4.72
313588MR3	10/07/19	07/22/19	99.553	4.47
313588MS1	10/08/19	08/20/19	99.731	2.69
313588MT9	10/09/19	07/10/19	99.451	5.49
313588MU6	10/10/19	08/08/19	99.659	3.41
313588MV4	10/11/19	08/16/19	99.694	3.06
313588MZ5	10/15/19	08/21/19	99.701	2.99
313588NA9	10/16/19	07/17/19	99.469	5.31
313588NB7	10/17/19	07/29/19	99.547	4.53
313588NC5	10/18/19	08/16/19	99.657	3.43
313588NF8	10/21/19	08/06/19	99.593	4.07
313588NG6	10/22/19	09/10/19	99.775	2.25
313588NH4	10/23/19	07/24/19	99.477	5.23
313588NJ0	10/24/19	08/12/19	99.605	3.95
313588NK7	10/25/19	09/03/19	99.726	2.74
313588NN1	10/28/19	09/12/19	99.751	2.49
313588NP6	10/29/19	08/13/19	99.585	4.15
313588NQ4	10/30/19	08/21/19	99.629	3.71
313588NR2	10/31/19	08/16/19	99.590	4.10
313588NS0	11/01/19	05/01/19	98.763	12.37
313588NV3	11/04/19	08/19/19	99.587	4.13
313588NW1	11/05/19	09/09/19	99.698	3.02
313588NX9	11/06/19	08/19/19	99.576	4.24
313588NY7	11/07/19	08/23/19	99.599	4.01
313588NZ4	11/08/19	08/19/19	99.566	4.34
313588PD1	11/12/19	09/19/19	99.717	2.84
313588PE9	11/13/19	08/14/19	99.505	4.95
313588PF6	11/14/19	09/05/19	99.633	3.68
313588PG4	11/15/19	05/15/19	98.789	12.11
313588PK5	11/18/19	09/05/19	99.612	3.88
313588PL3	11/19/19	09/19/19	99.676	3.24
313588PM1	11/20/19	08/21/19	99.513	4.87
313588PN9	11/21/19	09/18/19	99.660	3.40
313588PP4	11/22/19	09/06/19	99.596	4.04
313588PS8	11/25/19	10/01/19	99.718	2.82
313588PT6	11/26/19	11/25/19	99.996	0.04
313588PU3	11/27/19	08/28/19	99.507	4.93
313588PW9	11/29/19	09/19/19	99.637	3.63
313588PZ2	12/02/19	09/16/19	99.602	3.98
313588QA6	12/03/19	09/30/19	99.673	3.27
313588QB4	12/04/19	09/04/19	99.513	4.87
313588QC2	12/05/19	09/18/19	99.593	4.07
313588QD0	12/06/19	09/18/19	99.592	4.08
313588QG3	12/09/19	10/03/19	99.679	3.21
313588QH1	12/10/19	09/30/19	99.637	3.63
313588QJ7	12/11/19	09/30/19	99.632	3.68
313588QK4	12/12/19	09/26/19	99.615	3.85

Section III-C
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313588QL2	12/13/19	09/27/19	99.615	3.85
313588QP3	12/16/19	09/27/19	99.591	4.09
313588QQ1	12/17/19	10/01/19	99.614	3.86
313588QR9	12/18/19	09/30/19	99.596	4.04
313588QS7	12/19/19	09/30/19	99.591	4.09
313588QT5	12/20/19	09/27/19	99.571	4.29
313588QW8	12/23/19	10/10/19	99.663	3.37
313588QX6	12/24/19	11/07/19	99.799	2.01
313588QZ1	12/26/19	10/08/19	99.637	3.63
313588RA5	12/27/19	10/09/19	99.636	3.64
313588RD9	12/30/19	10/23/19	99.696	3.04
313588RE7	12/31/19	10/30/19	99.726	2.74

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2019

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313312AB6	01/02/19	01/02/18	98.145	18.55
313312AC4	01/03/19	01/11/18	98.185	18.15
313312AD2	01/04/19	01/09/18	98.170	18.30
313312AG5	01/07/19	08/14/18	99.120	8.80
313312AH3	01/08/19	11/20/18	99.687	3.13
313312AJ9	01/09/19	01/08/19	99.994	0.06
313312AK6	01/10/19	08/22/18	99.154	8.46
313312AL4	01/11/19	01/11/18	98.134	18.66
313312AP5	01/14/19	03/06/18	98.195	18.05
313312AQ3	01/15/19	05/24/18	98.591	14.09
313312AR1	01/16/19	04/09/18	98.379	16.21
313312AS9	01/17/19	05/01/18	98.412	15.88
313312AT7	01/18/19	01/18/18	98.134	18.66
313312AX8	01/22/19	07/10/18	98.824	11.76
313312AY6	01/23/19	04/27/18	98.344	16.56
313312AZ3	01/24/19	06/27/18	98.734	12.66
313312BA7	01/25/19	06/29/18	98.734	12.66
313312BD1	01/28/19	07/31/18	98.904	10.96
313312BE9	01/29/19	10/11/18	99.300	7.00
313312BF6	01/30/19	09/28/18	99.215	7.85
313312BG4	01/31/19	11/14/18	99.493	5.07
313312BH2	02/01/19	07/12/18	98.821	11.79
313312BL3	02/04/19	08/31/18	99.023	9.77
313312BM1	02/05/19	02/05/18	98.013	19.87
313312BN9	02/06/19	10/25/18	99.324	6.76
313312BP4	02/07/19	03/23/18	98.145	18.55
313312BQ2	02/08/19	03/19/18	98.044	19.56
313312BT6	02/11/19	04/18/18	98.231	17.69
313312BU3	02/12/19	02/13/18	97.998	20.02
313312BV1	02/13/19	11/28/18	99.491	5.09
313312BW9	02/14/19	09/24/18	99.074	9.26
313312BX7	02/15/19	03/27/18	98.104	18.96
313312CB4	02/19/19	09/25/18	99.049	9.51
313312CC2	02/20/19	01/16/19	99.768	2.32
313312CD0	02/21/19	02/22/18	97.907	20.93
313312CE8	02/22/19	06/29/18	98.539	14.61
313312CH1	02/25/19	02/20/19	99.967	0.33
313312CJ7	02/26/19	09/06/18	98.909	10.91
313312CK4	02/27/19	08/28/18	98.856	11.44
313312CL2	02/28/19	12/17/18	99.511	4.89
313312CM0	03/01/19	12/18/18	99.511	4.89
313312CQ1	03/04/19	07/30/18	98.626	13.74
313312CR9	03/05/19	08/22/18	98.787	12.13
313312CS7	03/06/19	01/10/19	99.630	3.70
313312CT5	03/07/19	05/01/18	98.063	19.37
313312CU2	03/08/19	03/09/18	97.887	21.13
313312CX6	03/11/19	04/25/18	98.000	20.00

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313312CY4	03/12/19	02/05/19	99.768	2.32
313312CZ1	03/13/19	01/17/19	99.633	3.67
313312DA5	03/14/19	01/09/19	99.568	4.32
313312DB3	03/15/19	03/14/19	99.994	0.06
313312DE7	03/18/19	09/04/18	98.760	12.40
313312DF4	03/19/19	03/29/18	97.880	21.20
313312DG2	03/20/19	10/17/18	98.978	10.22
313312DH0	03/21/19	09/17/18	98.803	11.97
313312DJ6	03/22/19	04/17/18	97.966	20.34
313312DM9	03/25/19	04/18/18	97.945	20.55
313312DN7	03/26/19	10/19/18	98.947	10.53
313312DP2	03/27/19	02/07/19	99.680	3.20
313312DQ0	03/28/19	04/24/18	97.878	21.22
313312DR8	03/29/19	02/22/19	99.765	2.35
313312DU1	04/01/19	02/19/19	99.726	2.74
313312DV9	04/02/19	01/31/19	99.593	4.07
313312DW7	04/03/19	04/13/18	97.860	21.40
313312DX5	04/04/19	02/28/19	99.767	2.33
313312DY3	04/05/19	04/06/18	97.796	22.04
313312EB2	04/08/19	05/30/18	98.061	19.39
313312EC0	04/09/19	04/12/18	97.818	21.82
313312ED8	04/10/19	06/01/18	98.035	19.65
313312EE6	04/11/19	03/07/19	99.767	2.33
313312EF3	04/12/19	05/31/18	98.034	19.66
313312EJ5	04/15/19	04/17/18	97.802	21.98
313312EK2	04/16/19	04/16/18	97.790	22.10
313312EL0	04/17/19	02/07/19	99.538	4.62
313312EM8	04/18/19	04/23/18	97.740	22.60
313312ER7	04/22/19	04/27/18	97.750	22.50
313312ES5	04/23/19	08/30/18	98.473	15.27
313312ET3	04/24/19	12/13/18	99.091	9.09
313312EU0	04/25/19	04/30/18	97.720	22.80
313312EV8	04/26/19	11/21/18	98.930	10.70
313312EY2	04/29/19	03/25/19	99.762	2.38
313312EZ9	04/30/19	06/15/18	97.962	20.38
313312FA3	05/01/19	06/08/18	97.938	20.62
313312FB1	05/02/19	09/04/18	98.433	15.67
313312FC9	05/03/19	07/30/18	98.200	18.00
313312FF2	05/06/19	12/04/18	98.929	10.71
313312FG0	05/07/19	05/31/18	97.850	21.50
313312FH8	05/08/19	06/04/18	97.850	21.50
313312FJ4	05/09/19	10/09/18	98.540	14.60
313312FK1	05/10/19	10/12/18	98.542	14.58
313312FN5	05/13/19	04/08/19	99.767	2.33
313312FP0	05/14/19	10/04/18	98.471	15.29
313312FQ8	05/15/19	10/15/18	98.528	14.72
313312FR6	05/16/19	05/23/18	97.683	23.17

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313312FS4	05/17/19	05/18/18	97.664	23.36
313312FV7	05/20/19	08/29/18	98.269	17.31
313312FW5	05/21/19	09/04/18	98.288	17.12
313312FX3	05/22/19	04/17/19	99.766	2.34
313312FY1	05/23/19	07/26/18	98.044	19.56
313312FZ8	05/24/19	12/21/18	98.931	10.69
313312GD6	05/28/19	05/29/18	97.674	23.26
313312GE4	05/29/19	04/03/19	99.625	3.75
313312GF1	05/30/19	04/05/19	99.632	3.68
313312GG9	05/31/19	12/31/18	98.956	10.44
313312GK0	06/03/19	12/31/18	98.935	10.65
313312GL8	06/04/19	12/18/18	98.819	11.81
313312GM6	06/05/19	05/01/19	99.764	2.36
313312GN4	06/06/19	06/07/18	97.664	23.36
313312GP9	06/07/19	05/03/19	99.765	2.35
313312GS3	06/10/19	06/29/18	97.761	22.39
313312GT1	06/11/19	10/11/18	98.279	17.21
313312GU8	06/12/19	08/15/18	98.002	19.98
313312GV6	06/13/19	12/17/18	98.744	12.56
313312GW4	06/14/19	08/01/18	97.887	21.13
313312GZ7	06/17/19	07/05/18	97.735	22.65
313312HA1	06/18/19	03/29/19	99.453	5.47
313312HB9	06/19/19	05/01/19	99.669	3.31
313312HC7	06/20/19	06/19/19	99.994	0.06
313312HD5	06/21/19	09/26/18	98.124	18.76
313312HG8	06/24/19	07/13/18	97.732	22.68
313312HH6	06/25/19	01/22/19	98.956	10.44
313312HJ2	06/26/19	05/16/19	99.728	2.72
313312HK9	06/27/19	11/29/18	98.518	14.82
313312HL7	06/28/19	09/07/18	98.007	19.93
313312HP8	07/01/19	10/10/18	98.108	18.92
313312HQ6	07/02/19	05/28/19	99.771	2.29
313312HR4	07/03/19	07/20/18	97.690	23.10
313312HT0	07/05/19	02/04/19	98.972	10.28
313312HW3	07/08/19	11/16/18	98.310	16.90
313312HX1	07/09/19	08/29/18	97.889	21.11
313312HY9	07/10/19	10/11/18	98.043	19.57
313312HZ6	07/11/19	09/26/18	97.960	20.40
313312JA9	07/12/19	05/16/19	99.620	3.80
313312JD3	07/15/19	06/10/19	99.776	2.24
313312JE1	07/16/19	10/10/18	97.993	20.07
313312JF8	07/17/19	05/29/19	99.679	3.21
313312JG6	07/18/19	06/13/19	99.781	2.19
313312JH4	07/19/19	10/22/18	98.058	19.42
313312JL5	07/22/19	09/20/18	97.840	21.60
313312JM3	07/23/19	09/18/18	97.835	21.65
313312JN1	07/24/19	06/19/19	99.785	2.15

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313312JP6	07/25/19	03/06/19	99.037	9.63
313312JQ4	07/26/19	09/04/18	97.779	22.21
313312JT8	07/29/19	11/06/18	98.064	19.36
313312JU5	07/30/19	06/24/19	99.778	2.22
313312JV3	07/31/19	10/25/18	97.985	20.15
313312JW1	08/01/19	06/27/19	99.785	2.15
313312JX9	08/02/19	08/01/19	99.994	0.06
313312KA7	08/05/19	10/15/18	97.869	21.31
313312KB5	08/06/19	09/10/18	97.718	22.82
313312KC3	08/07/19	09/11/18	97.708	22.92
313312KD1	08/08/19	06/07/19	99.600	4.00
313312KE9	08/09/19	10/29/18	97.941	20.59
313312KH2	08/12/19	08/14/18	97.530	24.70
313312KJ8	08/13/19	07/09/19	99.783	2.17
313312KK5	08/14/19	06/11/19	99.593	4.07
313312KL3	08/15/19	08/22/18	97.584	24.16
313312KM1	08/16/19	06/27/19	99.692	3.08
313312KQ2	08/19/19	06/28/19	99.682	3.18
313312KR0	08/20/19	06/05/19	99.508	4.92
313312KS8	08/21/19	10/30/18	97.853	21.47
313312KT6	08/22/19	11/02/18	97.843	21.57
313312KU3	08/23/19	10/23/18	97.796	22.04
313312KX7	08/26/19	11/07/18	97.842	21.58
313312KY5	08/27/19	02/08/19	98.628	13.72
313312KZ2	08/28/19	03/19/19	98.889	11.11
313312LA6	08/29/19	03/29/19	98.967	10.33
313312LB4	08/30/19	07/26/19	99.789	2.11
313312LF5	09/03/19	10/12/18	97.627	23.73
313312LG3	09/04/19	03/29/19	98.927	10.73
313312LH1	09/05/19	08/01/19	99.796	2.04
313312LJ7	09/06/19	08/02/19	99.797	2.03
313312LM0	09/09/19	12/17/18	98.049	19.51
313312LN8	09/10/19	10/01/18	97.496	25.04
313312LP3	09/11/19	07/22/19	99.694	3.06
313312LQ1	09/12/19	10/29/18	97.668	23.32
313312LR9	09/13/19	10/30/18	97.668	23.32
313312LU2	09/16/19	11/02/18	97.650	23.50
313312LV0	09/17/19	09/25/18	97.422	25.78
313312LW8	09/18/19	04/17/19	98.965	10.35
313312LX6	09/19/19	12/26/18	98.072	19.28
313312LY4	09/20/19	07/22/19	99.642	3.58
313312MB3	09/23/19	04/10/19	98.884	11.16
313312MC1	09/24/19	10/30/18	97.578	24.22
313312MD9	09/25/19	08/21/19	99.803	1.97
313312ME7	09/26/19	08/22/19	99.803	1.97
313312MF4	09/27/19	09/27/18	97.384	26.16
313312MJ6	09/30/19	10/24/18	97.490	25.10

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313312MK3	10/01/19	11/01/18	97.532	24.68
313312ML1	10/02/19	02/26/19	98.480	15.20
313312MM9	10/03/19	08/29/19	99.802	1.98
313312MN7	10/04/19	10/10/18	97.327	26.73
313312MR8	10/07/19	04/16/19	98.830	11.70
313312MS6	10/08/19	07/24/19	99.555	4.45
313312MT4	10/09/19	09/04/19	99.801	1.99
313312MU1	10/10/19	04/15/19	98.803	11.97
313312MV9	10/11/19	10/26/18	97.414	25.86
313312MZ0	10/15/19	11/21/18	97.540	24.60
313312NA4	10/16/19	01/07/19	98.018	19.82
313312NB2	10/17/19	05/21/19	99.011	9.89
313312NC0	10/18/19	08/23/19	99.684	3.16
313312NF3	10/21/19	11/02/18	97.372	26.28
313312NG1	10/22/19	10/23/18	97.310	26.90
313312NH9	10/23/19	10/21/19	99.990	0.10
313312NJ5	10/24/19	09/19/19	99.809	1.91
313312NK2	10/25/19	09/13/19	99.766	2.34
313312NN6	10/28/19	11/19/18	97.418	25.82
313312NP1	10/29/19	05/30/19	99.004	9.96
313312NQ9	10/30/19	08/23/19	99.618	3.82
313312NR7	10/31/19	11/19/18	97.386	26.14
313312NS5	11/01/19	11/13/18	97.343	26.57
313312NV8	11/04/19	11/19/18	97.356	26.44
313312NW6	11/05/19	09/12/19	99.700	3.00
313312NX4	11/06/19	11/07/18	97.260	27.40
313312NY2	11/07/19	11/06/19	99.996	0.04
313312NZ9	11/08/19	01/09/19	97.812	21.88
313312PD6	11/12/19	08/13/19	99.487	5.13
313312PE4	11/13/19	05/15/19	98.782	12.18
313312PF1	11/14/19	10/10/19	99.834	1.66
313312PG9	11/15/19	01/07/19	97.773	22.27
313312PK0	11/18/19	12/28/18	97.626	23.74
313312PL8	11/19/19	01/03/19	97.671	23.29
313312PM6	11/20/19	11/21/18	97.240	27.60
313312PN4	11/21/19	10/03/19	99.758	2.42
313312PP9	11/22/19	07/25/19	99.303	6.97
313312PS3	11/25/19	01/08/19	97.691	23.09
313312PT1	11/26/19	06/12/19	98.984	10.16
313312PU8	11/27/19	11/29/18	97.257	27.43
313312PW4	11/29/19	09/20/19	99.619	3.81
313312PZ7	12/02/19	01/22/19	97.785	22.15
313312QA1	12/03/19	06/18/19	98.987	10.13
313312QB9	12/04/19	10/29/19	99.828	1.72
313312QC7	12/05/19	08/14/19	99.375	6.25
313312QD5	12/06/19	06/19/19	98.980	10.20
313312QG8	12/09/19	12/11/18	97.274	27.26

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313312QH6	12/10/19	04/18/19	98.414	15.86
313312QJ2	12/11/19	12/10/19	99.996	0.04
313312QK9	12/12/19	12/12/18	97.252	27.48
313312QL7	12/13/19	12/14/18	97.270	27.30
313312QP8	12/16/19	10/17/19	99.712	2.88
313312QQ6	12/17/19	11/21/19	99.886	1.14
313312QR4	12/18/19	12/20/18	97.338	26.62
313312QS2	12/19/19	12/18/19	99.996	0.04
313312QT0	12/20/19	01/18/19	97.620	23.80
313312QW3	12/23/19	06/25/19	98.959	10.41
313312QX1	12/24/19	10/23/19	99.711	2.89
313312QZ6	12/26/19	12/19/19	99.970	0.30
313312RA0	12/27/19	03/29/19	98.157	18.43
313312RD4	12/30/19	07/02/19	98.954	10.46
313312RE2	12/31/19	11/26/19	99.843	1.57

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2019

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313396AB9	01/02/19	02/08/18	98.415	15.85
313396AC7	01/03/19	09/13/18	99.337	6.63
313396AD5	01/04/19	02/12/18	98.397	16.03
313396AG8	01/07/19	03/26/18	98.533	14.67
313396AH6	01/08/19	07/20/18	99.030	9.70
313396AJ2	01/09/19	02/09/18	98.386	16.14
313396AK9	01/10/19	06/29/18	98.922	10.78
313396AL7	01/11/19	03/19/18	98.477	15.23
313396AP8	01/14/19	02/14/18	98.330	16.70
313396AQ6	01/15/19	01/14/19	99.994	0.06
313396AR4	01/16/19	01/15/19	99.994	0.06
313396AS2	01/17/19	01/16/19	99.994	0.06
313396AT0	01/18/19	02/12/18	98.328	16.72
313396AX1	01/22/19	08/22/18	99.103	8.97
313396AY9	01/23/19	07/02/18	98.861	11.39
313396AZ6	01/24/19	01/23/19	99.994	0.06
313396BA0	01/25/19	06/26/18	98.817	11.83
313396BD4	01/28/19	09/18/18	99.204	7.96
313396BE2	01/29/19	09/06/18	99.134	8.66
313396BF9	01/30/19	02/14/18	98.250	17.50
313396BG7	01/31/19	02/08/18	98.275	17.25
313396BH5	02/01/19	05/15/18	98.537	14.63
313396BL6	02/04/19	08/24/18	99.021	9.79
313396BM4	02/05/19	07/30/18	98.902	10.98
313396BN2	02/06/19	10/11/18	99.276	7.24
313396BP7	02/07/19	03/15/18	98.309	16.91
313396BQ5	02/08/19	05/22/18	98.530	14.70
313396BT9	02/11/19	10/25/18	99.313	6.87
313396BU6	02/12/19	08/24/18	98.973	10.27
313396BV4	02/13/19	06/20/18	98.665	13.35
313396BW2	02/14/19	02/13/19	99.994	0.06
313396BX0	02/15/19	03/09/18	98.228	17.72
313396CB7	02/19/19	02/15/19	99.975	0.25
313396CC5	02/20/19	05/16/18	98.421	15.79
313396CD3	02/21/19	07/12/18	98.718	12.82
313396CE1	02/22/19	08/07/18	98.825	11.75
313396CH4	02/25/19	05/10/18	98.367	16.33
313396CJ0	02/26/19	11/20/18	99.363	6.37
313396CK7	02/27/19	08/24/18	98.873	11.27
313396CL5	02/28/19	08/07/18	98.790	12.10
313396CM3	03/01/19	05/16/18	98.362	16.38
313396CQ4	03/04/19	07/25/18	98.696	13.04
313396CR2	03/05/19	10/18/18	99.118	8.82
313396CS0	03/06/19	11/16/18	99.285	7.15
313396CT8	03/07/19	07/09/18	98.634	13.66
313396CU5	03/08/19	08/29/18	98.827	11.73
313396CX9	03/11/19	08/07/18	98.716	12.84

Section III-E
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313396CY7	03/12/19	08/01/18	98.684	13.16
313396CZ4	03/13/19	05/18/18	98.297	17.03
313396DA8	03/14/19	03/13/19	99.994	0.06
313396DB6	03/15/19	08/07/18	98.692	13.08
313396DE0	03/18/19	03/15/19	99.981	0.19
313396DF7	03/19/19	09/18/18	98.870	11.30
313396DG5	03/20/19	07/05/18	98.524	14.76
313396DH3	03/21/19	08/02/18	98.624	13.76
313396DJ9	03/22/19	10/23/18	99.029	9.71
313396DM2	03/25/19	08/03/18	98.603	13.97
313396DN0	03/26/19	05/09/18	98.181	18.19
313396DP5	03/27/19	03/26/19	99.994	0.06
313396DQ3	03/28/19	09/18/18	98.801	11.99
313396DR1	03/29/19	03/28/19	99.994	0.06
313396DU4	04/01/19	07/27/18	98.512	14.88
313396DV2	04/02/19	07/19/18	98.479	15.21
313396DW0	04/03/19	08/27/18	98.650	13.50
313396DX8	04/04/19	08/15/18	98.582	14.18
313396DY6	04/05/19	09/13/18	98.714	12.86
313396EB5	04/08/19	08/09/18	98.521	14.79
313396EC3	04/09/19	08/07/18	98.523	14.77
313396ED1	04/10/19	10/09/18	98.836	11.64
313396EE9	04/11/19	04/10/19	99.994	0.06
313396EF6	04/12/19	04/11/19	99.994	0.06
313396EJ8	04/15/19	10/11/18	98.817	11.83
313396EK5	04/16/19	04/15/19	99.994	0.06
313396EL3	04/17/19	07/26/18	98.403	15.97
313396EM1	04/18/19	01/29/19	99.487	5.13
313396EN9	04/19/19	08/09/18	98.440	15.60
313396ER0	04/22/19	11/30/18	99.051	9.49
313396ES8	04/23/19	12/04/18	99.071	9.29
313396ET6	04/24/19	09/10/18	98.575	14.25
313396EU3	04/25/19	07/26/18	98.354	16.46
313396EV1	04/26/19	08/31/18	98.506	14.94
313396EY5	04/29/19	12/10/18	99.067	9.33
313396EZ2	04/30/19	09/28/18	98.633	13.67
313396FA6	05/01/19	07/26/18	98.299	17.01
313396FB4	05/02/19	10/29/18	98.762	12.38
313396FC2	05/03/19	12/12/18	99.045	9.55
313396FF5	05/06/19	08/03/18	98.313	16.87
313396FG3	05/07/19	08/31/18	98.430	15.70
313396FH1	05/08/19	12/12/18	99.012	9.88
313396FJ7	05/09/19	09/10/18	98.474	15.26
313396FK4	05/10/19	08/16/18	98.342	16.58
313396FN8	05/13/19	08/09/18	98.276	17.24
313396FP3	05/14/19	11/13/18	98.772	12.28
313396FQ1	05/15/19	05/14/19	99.994	0.06

Section III-E
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313396FR9	05/16/19	11/13/18	98.758	12.42
313396FS7	05/17/19	01/31/19	99.296	7.04
313396FV0	05/20/19	07/17/18	98.158	18.42
313396FW8	05/21/19	12/14/18	98.925	10.75
313396FX6	05/22/19	12/14/18	98.918	10.82
313396FY4	05/23/19	08/02/18	98.195	18.05
313396FZ1	05/24/19	07/25/18	98.148	18.52
313396GD9	05/28/19	07/31/18	98.152	18.48
313396GE7	05/29/19	08/29/18	98.260	17.40
313396GF4	05/30/19	05/29/19	99.994	0.06
313396GG2	05/31/19	11/13/18	98.651	13.49
313396GK3	06/03/19	08/16/18	98.165	18.35
313396GL1	06/04/19	09/06/18	98.257	17.43
313396GM9	06/05/19	08/28/18	98.197	18.03
313396GN7	06/06/19	09/07/18	98.251	17.49
313396GP2	06/07/19	08/30/18	98.197	18.03
313396GS6	06/10/19	08/17/18	98.127	18.73
313396GT4	06/11/19	11/13/18	98.565	14.35
313396GU1	06/12/19	11/01/18	98.482	15.18
313396GV9	06/13/19	08/03/18	98.051	19.49
313396GW7	06/14/19	12/14/18	98.761	12.39
313396GZ0	06/17/19	08/17/18	98.083	19.17
313396HA4	06/18/19	12/14/18	98.734	12.66
313396HB2	06/19/19	08/29/18	98.105	18.95
313396HC0	06/20/19	09/06/18	98.142	18.58
313396HD8	06/21/19	10/17/18	98.346	16.54
313396HG1	06/24/19	10/09/18	98.294	17.06
313396HH9	06/25/19	11/30/18	98.574	14.26
313396HJ5	06/26/19	12/04/18	98.595	14.05
313396HK2	06/27/19	08/10/18	97.958	20.42
313396HL0	06/28/19	12/14/18	98.666	13.34
313396HP1	07/01/19	09/07/18	98.070	19.30
313396HQ9	07/02/19	09/14/18	98.084	19.16
313396HR7	07/03/19	11/15/18	98.412	15.88
313396HT3	07/05/19	09/13/18	98.058	19.42
313396HW6	07/08/19	09/07/18	98.024	19.76
313396HX4	07/09/19	02/28/19	99.125	8.75
313396HY2	07/10/19	11/01/18	98.278	17.22
313396HZ9	07/11/19	07/10/19	99.994	0.06
313396JA2	07/12/19	08/30/18	97.955	20.45
313396JD6	07/15/19	12/14/18	98.539	14.61
313396JE4	07/16/19	07/15/19	99.994	0.06
313396JF1	07/17/19	02/12/19	98.984	10.16
313396JG9	07/18/19	09/19/18	97.995	20.05
313396JH7	07/19/19	11/28/18	98.369	16.31
313396JL8	07/22/19	09/07/18	97.924	20.76
313396JM6	07/23/19	03/01/19	99.032	9.68

Section III-E
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313396JN4	07/24/19	03/01/19	99.025	9.75
313396JP9	07/25/19	09/27/18	98.002	19.98
313396JQ7	07/26/19	07/25/19	99.994	0.06
313396JT1	07/29/19	09/07/18	97.878	21.22
313396JU8	07/30/19	09/07/18	97.872	21.28
313396JV6	07/31/19	09/07/18	97.865	21.35
313396JW4	08/01/19	07/31/19	99.994	0.06
313396JX2	08/02/19	11/27/18	98.261	17.39
313396KA0	08/05/19	09/07/18	97.814	21.86
313396KB8	08/06/19	08/05/19	99.995	0.05
313396KC6	08/07/19	08/06/19	99.995	0.05
313396KD4	08/08/19	08/07/19	99.995	0.05
313396KE2	08/09/19	08/08/19	99.995	0.05
313396KH5	08/12/19	08/09/19	99.984	0.16
313396KJ1	08/13/19	08/12/19	99.995	0.05
313396KK8	08/14/19	08/13/19	99.995	0.05
313396KL6	08/15/19	08/14/19	99.995	0.05
313396KM4	08/16/19	08/15/19	99.995	0.05
313396KQ5	08/19/19	09/14/18	97.731	22.69
313396KR3	08/20/19	08/19/19	99.995	0.05
313396KS1	08/21/19	11/21/18	98.066	19.34
313396KT9	08/22/19	12/07/18	98.180	18.20
313396KU6	08/23/19	10/31/18	97.928	20.72
313396KX0	08/26/19	09/12/18	97.661	23.39
313396KY8	08/27/19	08/26/19	99.995	0.05
313396KZ5	08/28/19	08/27/19	99.995	0.05
313396LA9	08/29/19	11/02/18	97.900	21.00
313396LB7	08/30/19	11/15/18	97.960	20.40
313396LF8	09/03/19	03/04/19	98.753	12.47
313396LG6	09/04/19	03/27/19	98.922	10.78
313396LH4	09/05/19	02/25/19	98.707	12.93
313396LJ0	09/06/19	03/27/19	98.909	10.91
313396LM3	09/09/19	03/11/19	98.760	12.40
313396LN1	09/10/19	03/27/19	98.882	11.18
313396LP6	09/11/19	03/28/19	98.896	11.04
313396LQ4	09/12/19	03/27/19	98.869	11.31
313396LR2	09/13/19	03/11/19	98.750	12.50
313396LU5	09/16/19	03/11/19	98.730	12.70
313396LV3	09/17/19	09/16/19	99.995	0.05
313396LW1	09/18/19	11/01/18	97.735	22.65
313396LX9	09/19/19	10/31/18	97.721	22.79
313396LY7	09/20/19	03/11/19	98.703	12.97
313396MB6	09/23/19	03/11/19	98.682	13.18
313396MC4	09/24/19	03/25/19	98.770	12.30
313396ME0	09/26/19	02/22/19	98.545	14.55
313396MF7	09/27/19	03/05/19	98.615	13.85
313396MJ9	09/30/19	02/28/19	98.561	14.39

Section III-E
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313396MK6	10/01/19	04/01/19	98.785	12.15
313396MM2	10/03/19	04/25/19	98.933	10.67
313396MN0	10/04/19	04/29/19	98.955	10.45
313396MR1	10/07/19	04/08/19	98.792	12.08
313396MU4	10/10/19	03/27/19	98.692	13.08
313396NB5	10/17/19	02/21/19	98.440	15.60
313396NC3	10/18/19	11/29/18	97.685	23.15
313396NF6	10/21/19	04/18/19	98.781	12.19
313396NG4	10/22/19	04/25/19	98.805	11.95
313396NH2	10/23/19	05/15/19	98.954	10.46
313396NJ8	10/24/19	02/28/19	98.400	16.00
313396NN9	10/28/19	04/26/19	98.777	12.23
313396NP4	10/29/19	04/24/19	98.757	12.43
313396NQ2	10/30/19	04/18/19	98.724	12.76
313396NR0	10/31/19	03/22/19	98.520	14.80
313396NS8	11/01/19	04/05/19	98.629	13.71
313396NV1	11/04/19	05/06/19	98.795	12.05
313396NW9	11/05/19	04/16/19	98.675	13.25
313396NX7	11/06/19	04/16/19	98.668	13.32
313396NY5	11/07/19	03/22/19	98.473	15.27
313396NZ2	11/08/19	05/13/19	98.823	11.77
313396PD9	11/12/19	05/23/19	98.880	11.20
313396PE7	11/13/19	04/04/19	98.532	14.68
313396PF4	11/14/19	11/13/19	99.996	0.04
313396PG2	11/15/19	11/19/18	97.393	26.07
313396PK3	11/18/19	11/15/19	99.987	0.13
313396PL1	11/19/19	02/15/19	98.184	18.16
313396PM9	11/20/19	02/25/19	98.195	18.05
313396PN7	11/21/19	04/11/19	98.541	14.59
313396PP2	11/22/19	02/08/19	98.119	18.81
313396PS6	11/25/19	04/05/19	98.476	15.24
313396PT4	11/26/19	04/11/19	98.508	14.92
313396PU1	11/27/19	04/15/19	98.528	14.72
313396PW7	11/29/19	02/15/19	98.119	18.81
313396PZ0	12/02/19	03/06/19	98.178	18.22
313396QA4	12/03/19	03/28/19	98.375	16.25
313396QB2	12/04/19	07/11/19	99.185	8.15
313396QC0	12/05/19	07/26/19	99.261	7.39
313396QD8	12/06/19	03/28/19	98.356	16.44
313396QG1	12/09/19	04/02/19	98.369	16.31
313396QH9	12/10/19	12/09/19	99.996	0.04
313396QJ5	12/11/19	05/24/19	98.716	12.84
313396QK2	12/12/19	04/18/19	98.453	15.47
313396QR7	12/18/19	02/25/19	98.006	19.94
313396QS5	12/19/19	02/25/19	97.999	20.01
313396QT3	12/20/19	03/04/19	98.044	19.56
313396QW6	12/23/19	04/15/19	98.366	16.34

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(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
313396QX4	12/24/19	02/27/19	97.983	20.17
313396QZ9	12/26/19	03/04/19	98.004	19.96
313396RA3	12/27/19	03/12/19	98.059	19.41
313396RD7	12/30/19	04/03/19	98.242	17.58
313396RE5	12/31/19	05/28/19	98.623	13.77

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2019

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
31315KAB6	01/02/19	03/14/18	98.391	16.09
31315KAC4	01/03/19	12/26/18	99.948	0.52
31315KAD2	01/04/19	10/05/18	99.439	5.61
31315KAG5	01/07/19	07/02/18	98.908	10.92
31315KAH3	01/08/19	01/07/19	99.994	0.06
31315KAJ9	01/09/19	01/08/19	99.994	0.06
31315KAK6	01/10/19	01/02/19	99.948	0.52
31315KAL4	01/11/19	01/03/19	99.948	0.52
31315KAP5	01/14/19	01/04/19	99.935	0.65
31315KAQ3	01/15/19	05/18/18	98.622	13.78
31315KAR1	01/16/19	01/15/19	99.994	0.06
31315KAS9	01/17/19	01/04/19	99.915	0.85
31315KAT7	01/18/19	06/14/18	98.728	12.72
31315KAX8	01/22/19	01/14/19	99.948	0.52
31315KAY6	01/23/19	01/23/18	98.124	18.76
31315KAZ3	01/24/19	01/23/19	99.994	0.06
31315KBA7	01/25/19	01/31/18	98.145	18.55
31315KBD1	01/28/19	01/18/19	99.936	0.64
31315KBE9	01/29/19	01/28/19	99.994	0.06
31315KBF6	01/30/19	01/25/19	99.968	0.32
31315KBG4	01/31/19	12/31/18	99.795	2.05
31315KBH2	02/01/19	04/16/18	98.408	15.92
31315KBL3	02/04/19	01/03/19	99.787	2.13
31315KBM1	02/05/19	02/04/19	99.994	0.06
31315KBN9	02/06/19	01/31/19	99.961	0.39
31315KBP4	02/07/19	01/03/19	99.767	2.33
31315KBQ2	02/08/19	01/07/19	99.787	2.13
31315KBT6	02/11/19	11/13/18	99.413	5.87
31315KBU3	02/12/19	02/11/19	99.994	0.06
31315KBV1	02/13/19	02/12/19	99.994	0.06
31315KBW9	02/14/19	11/20/18	99.433	5.67
31315KBX7	02/15/19	04/03/18	98.172	18.28
31315KCB4	02/19/19	11/26/18	99.438	5.62
31315KCC2	02/20/19	11/19/18	99.388	6.12
31315KCD0	02/21/19	02/20/19	99.994	0.06
31315KCE8	02/22/19	11/26/18	99.418	5.82
31315KCH1	02/25/19	01/24/19	99.790	2.10
31315KCJ7	02/26/19	04/27/18	98.178	18.22
31315KCK4	02/27/19	02/26/19	99.994	0.06
31315KCL2	02/28/19	11/28/18	99.392	6.08
31315KCM0	03/01/19	12/07/18	99.435	5.65
31315KCQ1	03/04/19	03/01/19	99.981	0.19
31315KCR9	03/05/19	03/04/19	99.994	0.06
31315KCS7	03/06/19	02/05/19	99.809	1.91
31315KCT5	03/07/19	02/27/19	99.948	0.52
31315KCU2	03/08/19	02/08/19	99.816	1.84
31315KCX6	03/11/19	02/27/19	99.922	0.78

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(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
31315KCY4	03/12/19	03/11/19	99.994	0.06
31315KCZ1	03/13/19	03/08/19	99.967	0.33
31315KDA5	03/14/19	02/28/19	99.908	0.92
31315KDB3	03/15/19	04/06/18	98.037	19.63
31315KDE7	03/18/19	02/15/19	99.793	2.07
31315KDF4	03/19/19	03/18/19	99.994	0.06
31315KDG2	03/20/19	12/13/18	99.359	6.41
31315KDH0	03/21/19	06/18/18	98.344	16.56
31315KDJ6	03/22/19	12/19/18	99.380	6.20
31315KDM9	03/25/19	03/14/19	99.928	0.72
31315KDN7	03/26/19	03/20/19	99.960	0.40
31315KDP2	03/27/19	03/20/19	99.954	0.46
31315KDQ0	03/28/19	02/26/19	99.800	2.00
31315KDR8	03/29/19	04/11/18	97.966	20.34
31315KDU1	04/01/19	01/02/19	99.403	5.97
31315KDV9	04/02/19	03/28/19	99.967	0.33
31315KDW7	04/03/19	03/21/19	99.913	0.87
31315KDX5	04/04/19	03/27/19	99.947	0.53
31315KDY3	04/05/19	10/04/18	98.800	12.00
31315KEB2	04/08/19	04/01/19	99.955	0.45
31315KEC0	04/09/19	04/08/19	99.994	0.06
31315KED8	04/10/19	04/02/19	99.948	0.52
31315KEE6	04/11/19	04/10/19	99.994	0.06
31315KEF3	04/12/19	11/08/18	98.949	10.51
31315KEJ5	04/15/19	09/14/18	98.651	13.49
31315KEK2	04/16/19	04/09/19	99.954	0.46
31315KEL0	04/17/19	04/04/19	99.914	0.86
31315KEM8	04/18/19	08/16/18	98.469	15.31
31315KER7	04/22/19	04/08/19	99.908	0.92
31315KES5	04/23/19	04/12/19	99.928	0.72
31315KET3	04/24/19	01/24/19	99.400	6.00
31315KEU0	04/25/19	04/18/19	99.953	0.47
31315KEV8	04/26/19	01/25/19	99.393	6.07
31315KEY2	04/29/19	03/28/19	99.785	2.15
31315KEZ9	04/30/19	05/01/18	97.765	22.35
31315KFA3	05/01/19	04/30/19	99.993	0.07
31315KFB1	05/02/19	04/22/19	99.934	0.66
31315KFC9	05/03/19	04/23/19	99.934	0.66
31315KFF2	05/06/19	07/02/18	98.101	18.99
31315KFG0	05/07/19	04/04/19	99.782	2.18
31315KFH8	05/08/19	05/01/19	99.954	0.46
31315KFJ4	05/09/19	05/03/19	99.961	0.39
31315KFK1	05/10/19	05/06/19	99.974	0.26
31315KFN5	05/13/19	05/03/19	99.934	0.66
31315KFP0	05/14/19	05/13/19	99.994	0.06
31315KFPQ8	05/15/19	05/15/18	97.698	23.02
31315KFR6	05/16/19	05/06/19	99.934	0.66

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(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
31315KFS4	05/17/19	05/17/18	97.698	23.02
31315KFBV7	05/20/19	07/19/18	98.064	19.36
31315KFW5	05/21/19	02/13/19	99.348	6.52
31315KFX3	05/22/19	05/08/19	99.908	0.92
31315KFY1	05/23/19	02/12/19	99.331	6.69
31315KFZ8	05/24/19	05/09/19	99.901	0.99
31315KGD6	05/28/19	05/24/19	99.975	0.25
31315KGE4	05/29/19	04/30/19	99.806	1.94
31315KGF1	05/30/19	05/17/19	99.916	0.84
31315KGG9	05/31/19	12/28/18	98.939	10.61
31315KGG0	06/03/19	02/28/19	99.364	6.36
31315KGL8	06/04/19	05/28/19	99.956	0.44
31315KGM6	06/05/19	03/07/19	99.396	6.04
31315KGN4	06/06/19	05/06/19	99.794	2.06
31315KGP9	06/07/19	05/31/19	99.956	0.44
31315KGS3	06/10/19	05/29/19	99.924	0.76
31315KGT1	06/11/19	06/04/19	99.956	0.44
31315KGU8	06/12/19	05/31/19	99.924	0.76
31315KGV6	06/13/19	06/03/19	99.937	0.63
31315KGW4	06/14/19	06/20/18	97.706	22.94
31315KGZ7	06/17/19	01/23/19	99.015	9.85
31315KHA1	06/18/19	06/11/19	99.956	0.44
31315KHB9	06/19/19	06/12/19	99.956	0.44
31315KHC7	06/20/19	02/13/19	99.143	8.57
31315KHD5	06/21/19	03/21/19	99.379	6.21
31315KHG8	06/24/19	06/14/19	99.938	0.62
31315KHH6	06/25/19	02/11/19	99.110	8.90
31315KHJ2	06/26/19	06/17/19	99.945	0.55
31315KHK9	06/27/19	06/10/19	99.893	1.07
31315KHL7	06/28/19	11/20/18	98.478	15.22
31315KHP8	07/01/19	06/19/19	99.926	0.74
31315KHQ6	07/02/19	06/20/19	99.930	0.70
31315KHR4	07/03/19	06/04/19	99.814	1.86
31315KHT0	07/05/19	04/23/19	99.513	4.87
31315KHW3	07/08/19	06/17/19	99.871	1.29
31315KHX1	07/09/19	06/28/19	99.936	0.64
31315KHY9	07/10/19	07/09/19	99.994	0.06
31315KHZ6	07/11/19	07/05/19	99.963	0.37
31315KJA9	07/12/19	10/18/18	98.153	18.47
31315KJD3	07/15/19	10/10/18	98.085	19.15
31315KJE1	07/16/19	04/16/19	99.396	6.04
31315KJF8	07/17/19	06/27/19	99.879	1.21
31315KJG6	07/18/19	07/11/19	99.958	0.42
31315KJH4	07/19/19	02/19/19	98.988	10.12
31315KJL5	07/22/19	04/02/19	99.266	7.34
31315KJM3	07/23/19	02/20/19	98.972	10.28
31315KJN1	07/24/19	07/26/18	97.630	23.70

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
31315KJP6	07/25/19	03/29/19	99.210	7.90
31315KJQ4	07/26/19	07/25/19	99.994	0.06
31315KJT8	07/29/19	06/28/19	99.810	1.90
31315KJU5	07/30/19	09/13/18	97.862	21.38
31315KJV3	07/31/19	07/19/19	99.928	0.72
31315KJW1	08/01/19	05/03/19	99.398	6.02
31315KJX9	08/02/19	07/03/19	99.817	1.83
31315KKA7	08/05/19	08/02/19	99.984	0.16
31315KKB5	08/06/19	07/30/19	99.958	0.42
31315KKC3	08/07/19	08/06/19	99.995	0.05
31315KKD1	08/08/19	07/08/19	99.810	1.90
31315KKE9	08/09/19	08/02/19	99.960	0.40
31315KKH2	08/12/19	05/15/19	99.413	5.87
31315KKJ8	08/13/19	07/30/19	99.918	0.82
31315KKK5	08/14/19	02/08/19	98.733	12.67
31315KKL3	08/15/19	05/10/19	99.356	6.44
31315KKM1	08/16/19	07/30/19	99.901	0.99
31315KKQ2	08/19/19	08/16/19	99.983	0.17
31315KKR0	08/20/19	02/08/19	98.692	13.08
31315KKS8	08/21/19	08/01/19	99.885	1.15
31315KKT6	08/22/19	08/14/19	99.955	0.45
31315KKU3	08/23/19	05/23/19	99.399	6.01
31315KKX7	08/26/19	08/15/19	99.939	0.61
31315KKY5	08/27/19	08/16/19	99.938	0.62
31315KKZ2	08/28/19	02/13/19	98.666	13.34
31315KLA6	08/29/19	08/30/18	97.563	24.37
31315KLB4	08/30/19	09/06/18	97.593	24.07
31315KLF5	09/03/19	08/02/19	99.812	1.88
31315KLG3	09/04/19	08/27/19	99.954	0.46
31315KLH1	09/05/19	09/04/19	99.994	0.06
31315KLJ7	09/06/19	08/07/19	99.828	1.72
31315KLM0	09/09/19	05/02/19	99.122	8.78
31315KLN8	09/10/19	09/03/19	99.960	0.40
31315KLP3	09/11/19	09/10/19	99.994	0.06
31315KLQ1	09/12/19	09/12/18	97.465	25.35
31315KLR9	09/13/19	06/12/19	99.406	5.94
31315KLU2	09/16/19	08/30/19	99.903	0.97
31315KLV0	09/17/19	08/28/19	99.886	1.14
31315KLW8	09/18/19	09/05/19	99.926	0.74
31315KLX6	09/19/19	09/03/19	99.908	0.92
31315KLY4	09/20/19	07/24/19	99.650	3.50
31315KMB3	09/23/19	06/26/19	99.457	5.43
31315KMC1	09/24/19	09/16/19	99.955	0.45
31315KMD9	09/25/19	02/20/19	98.517	14.83
31315KME7	09/26/19	09/25/19	99.995	0.05
31315KMF4	09/27/19	10/11/18	97.446	25.55
31315KMJ6	09/30/19	10/03/18	97.456	25.44

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
31315KMK3	10/01/19	06/12/19	99.322	6.78
31315KML1	10/02/19	09/30/19	99.991	0.09
31315KMM9	10/03/19	10/02/19	99.995	0.05
31315KMN7	10/04/19	07/02/19	99.428	5.72
31315KMR8	10/07/19	09/26/19	99.945	0.55
31315KMS6	10/08/19	09/30/19	99.961	0.39
31315KMT4	10/09/19	09/24/19	99.920	0.80
31315KMU1	10/10/19	09/30/19	99.950	0.50
31315KMV9	10/11/19	08/06/19	99.621	3.79
31315KMZ0	10/15/19	11/08/18	97.461	25.39
31315KNA4	10/16/19	10/10/19	99.971	0.29
31315KNB2	10/17/19	08/06/19	99.586	4.14
31315KNC0	10/18/19	10/17/19	99.995	0.05
31315KNF3	10/21/19	10/15/19	99.971	0.29
31315KNG1	10/22/19	10/08/19	99.932	0.68
31315KNH9	10/23/19	06/18/19	99.242	7.58
31315KNJ5	10/24/19	10/10/19	99.932	0.68
31315KNK2	10/25/19	10/10/19	99.928	0.73
31315KNN6	10/28/19	10/25/19	99.985	0.15
31315KNP1	10/29/19	07/29/19	99.456	5.44
31315KNQ9	10/30/19	09/30/19	99.842	1.58
31315KNR7	10/31/19	11/07/18	97.325	26.75
31315KNS5	11/01/19	10/07/19	99.877	1.23
31315KNV8	11/04/19	08/05/19	99.467	5.33
31315KNW6	11/05/19	11/04/19	99.996	0.04
31315KNX4	11/06/19	10/30/19	99.968	0.32
31315KNY2	11/07/19	10/22/19	99.921	0.79
31315KNZ9	11/08/19	11/06/19	99.992	0.08
31315KPD6	11/12/19	05/13/19	98.780	12.20
31315KPE4	11/13/19	10/10/19	99.838	1.62
31315KPF1	11/14/19	10/22/19	99.887	1.13
31315KPG9	11/15/19	11/16/18	97.331	26.69
31315KPK0	11/18/19	10/17/19	99.844	1.56
31315KPL8	11/19/19	11/18/19	99.996	0.04
31315KPM6	11/20/19	11/19/19	99.996	0.04
31315KPN4	11/21/19	11/08/19	99.945	0.55
31315KPP9	11/22/19	05/22/19	98.784	12.16
31315KPS3	11/25/19	06/13/19	98.996	10.04
31315KPT1	11/26/19	11/12/19	99.940	0.60
31315KPU8	11/27/19	11/27/18	97.283	27.17
31315KPZ7	12/02/19	11/22/19	99.958	0.42
31315KQA1	12/03/19	11/25/19	99.966	0.34
31315KQB9	12/04/19	11/25/19	99.961	0.39
31315KQC7	12/05/19	12/04/19	99.996	0.04
31315KQD5	12/06/19	09/10/19	99.524	4.76
31315KQG8	12/09/19	09/04/19	99.501	4.99
31315KQH6	12/10/19	12/09/19	99.996	0.04

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
31315KQJ2	12/11/19	11/26/19	99.934	0.66
31315KQK9	12/12/19	12/06/19	99.975	0.25
31315KQL7	12/13/19	06/06/19	98.867	11.33
31315KQP8	12/16/19	02/08/19	97.846	21.54
31315KQQ6	12/17/19	12/10/19	99.970	0.30
31315KQR4	12/18/19	12/12/19	99.975	0.25
31315KQT0	12/20/19	09/18/19	99.485	5.15
31315KQW3	12/23/19	06/06/19	98.812	11.88
31315KQZ6	12/26/19	12/09/19	99.928	0.72
31315KRA0	12/27/19	11/26/19	99.862	1.38
31315KRE2	12/31/19	02/08/19	97.893	21.07