

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 2022 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	Issue Date	Maturity Date		Issue Price (%)	Annual Stated Interest Rate	Total OID to 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period			OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd 2023 1st	2023 2nd Period	2022	2023
Sallie Mae	863871AM1	10/03/84	10/03/22		2.734	0.000	904.57	0.247599			68.09	

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 2022 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	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
ABILENE TEX INDPT SCH DI	003464MH4	07/23/2020	02/15/2026	91.448	0.000	1.6140	21.41	0.041705	0.042041	0.042381	0.042723	0.043067	15.17	15.41
ABILENE TEX INDPT SCH DI	003464MG6	07/23/2020	02/15/2025	94.017	0.000	1.3572	18.48	0.035956	0.036200	0.036445	0.036693	0.036942	13.05	13.23
ACADEMY TEX INDPT SCH DI	004014GQ3	05/05/2021	08/15/2028	85.895	0.000	2.0999	11.86	0.050396	0.050925	0.051460	0.052008	0.052546	18.38	18.77
ACADEMY TEX INDPT SCH DI	004014GR1	05/05/2021	08/15/2029	83.776	0.000	2.1498	11.85	0.050328	0.050869	0.051416	0.051968	0.052527	18.36	18.76
ALEDO TEX INDPT SCH DIST	014464XP1	02/04/2021	02/15/2025	96.817	0.000	0.8042	7.09	0.021719	0.021806	0.021894	0.021982	0.022070	7.86	7.92
ALEDO TEX INDPT SCH DIST	014464XQ9	02/04/2021	02/15/2026	94.773	0.000	1.0700	9.23	0.028329	0.028481	0.028633	0.028786	0.028940	10.27	10.38
ALEDO TEX INDPT SCH DIST	014464XS5	02/04/2021	02/15/2027	93.206	0.000	1.1701	9.93	0.030482	0.030661	0.030840	0.031020	0.031202	11.05	11.18
ALEDO TEX INDPT SCH DIST	014464XL0	02/04/2021	02/15/2022	99.702	0.000	0.2898	2.63	0.008038					0.35	
ALEDO TEX INDPT SCH DIST	014464XM8	02/04/2021	02/15/2023	99.169	0.000	0.4114	3.71	0.011357	0.011380	0.011404			4.10	0.50
ALEDO TEX INDPT SCH DIST	014464XN6	02/04/2021	02/15/2024	98.040	0.000	0.6542	5.83	0.017879	0.017937	0.017996	0.018055	0.018114	6.46	6.51
ALLEN TEX INDPT SCH DIST	018106UW2	05/27/2021	02/15/2027	91.292	0.000	1.5999	8.70	0.040713	0.041039	0.041367	0.041698	0.042032	14.80	15.04
ALLEN TEX INDPT SCH DIST	018106UV4	05/27/2021	02/15/2026	94.159	0.000	1.2800	7.18	0.033571	0.033786	0.034002	0.034220	0.034439	12.18	12.34
ALTERYX INC	02156BAA1	05/18/2018	06/01/2023	98.000	0.500	0.9072	14.28	0.011158	0.011209	0.011259			4.03	1.69
ALTERYX INC	02156BAB9	05/18/2018	06/01/2023	98.000	0.500	0.9072	14.28	0.011158	0.011209	0.011259			4.03	1.69
ALVARADO TEX INDPT SCH D	022357H67	10/28/2020	02/15/2029	87.333	0.000	1.6390	16.92	0.040281	0.040611	0.040944	0.041279	0.041618	14.65	14.89
ALVARADO TEX INDPT SCH D	022357H75	10/28/2020	02/15/2030	85.130	0.000	1.7390	17.51	0.041695	0.042057	0.042423	0.042792	0.043164	15.17	15.44
ALVARADO TEX INDPT SCH D	022357H42	10/28/2020	02/15/2027	92.609	0.000	1.2230	13.37	0.031768	0.031963	0.032158	0.032355	0.032553	11.52	11.67
ALVARADO TEX INDPT SCH D	022357H59	10/28/2020	02/15/2028	89.415	0.000	1.5390	16.26	0.038695	0.038993	0.039293	0.039596	0.039900	14.07	14.28
ALVARADO TEX INDPT SCH D	022357H26	10/28/2020	02/15/2025	96.321	0.000	0.8741	9.93	0.023551	0.023654	0.023758	0.023862	0.023966	8.53	8.60
ALVARADO TEX INDPT SCH D	022357H34	10/28/2020	02/15/2026	94.240	0.000	1.1230	12.49	0.029662	0.029828	0.029996	0.030164	0.030333	10.75	10.87
AMARILLO TEX INDPT SCH D	023051YV1	10/14/2020	02/01/2024	97.347	0.000	0.8171	9.69	0.022239	0.022330	0.022421	0.022513	0.022604	8.05	8.12
AMARILLO TEX INDPT SCH D	023051YW9	10/14/2020	02/01/2025	96.350	0.000	0.8671	10.18	0.023368	0.023469	0.023571	0.023673	0.023775	8.46	8.53
AMARILLO TEX INDPT SCH D	023051YU3	10/14/2020	02/01/2023	98.612	0.000	0.6093	7.31	0.016772	0.016823	0.016874			6.06	0.51
ANHEUSER-BUSCH COMPANIES	000323AE2	11/13/2018	02/01/2036	93.636	4.700	5.2667	7.78	0.007408	0.007603	0.007803	0.008009	0.008220	2.76	2.91
ANHEUSER-BUSCH COMPANIES	000323AD4	11/13/2018	02/01/2026	96.122	3.650	4.2802	15.40	0.014468	0.014778	0.015094	0.015417	0.015747	5.36	5.59
ANHEUSER-BUSCH COMPANIES	03522AAD2	11/13/2018	02/01/2026	96.122	3.650	4.2802	15.40	0.014468	0.014778	0.015094	0.015417	0.015747	5.36	5.59
ANHEUSER-BUSCH COMPANIES	03522AAE0	11/13/2018	02/01/2036	93.636	4.700	5.2667	7.78	0.007408	0.007603	0.007803	0.008009	0.008220	2.76	2.91
ARGYLE TEX INDPT SCH DIS	040319L52	10/14/2020	08/15/2030	84.028	0.000	1.7770	18.25	0.042095	0.042469	0.042846	0.043227	0.043611	15.32	15.60
ARGYLE TEX INDPT SCH DIS	040319L29	10/14/2020	08/15/2025	95.120	0.000	1.0371	12.02	0.027642	0.027785	0.027929	0.028074	0.028220	10.02	10.12
ARGYLE TEX INDPT SCH DIS	040319L45	10/14/2020	08/15/2027	91.280	0.000	1.3390	14.92	0.034333	0.034563	0.034795	0.035028	0.035262	12.46	12.63
ARGYLE TEX INDPT SCH DIS	040319L37	10/14/2020	08/15/2026	92.991	0.000	1.2489	14.17	0.032599	0.032803	0.033007	0.033214	0.033421	11.83	11.98
ARLINGTON TEX INDPT SCH	0418265M6	07/30/2020	02/15/2024	95.925	0.000	1.1781	16.13	0.031778	0.031965	0.032154	0.032343	0.032534	11.53	11.66
Amgen Inc.	031162AK6	03/01/2005	03/01/2032	72.947	VARIES	4.4730	804.96	0.186079	0.190042	0.194071	0.198191	0.202402	68.66	71.61
Argentina, Republic	040114GB0	07/21/2000	07/21/2030	80.144	10.250	12.8670	65.17	0.023664	0.025186	0.026807	0.028531	0.030367	9.30	10.53
BANK OF MONTREAL	06368GZB3	08/31/2022	02/28/2030	100.000	0.000	4.0770				0.113250	0.115533	0.117888	13.70	41.75
BANK OF MONTREAL	06368GYR2	09/06/2022	09/08/2026	100.000	0.000	4.2130			0.117028	0.117055	0.119521	0.122039	13.46	43.15
BANK OF MONTREAL	06368GYS0	08/31/2022	08/31/2026	100.000	0.000	4.1370				0.114917	0.117267	0.119720	13.90	42.38
BANK OF MONTREAL	06368GYT8	09/06/2022	09/08/2026	100.000	0.000	4.2130			0.117028	0.117055	0.119521	0.122039	13.46	43.15
BANK OF MONTREAL	06368GYQ4	08/31/2022	08/31/2026	100.000	0.000	4.1370				0.114917	0.117267	0.119720	13.90	42.38
BANK OF MONTREAL	06374VAK2	10/31/2022	04/30/2024	100.000	0.000	5.4470				0.151306	0.155426	0.159659	9.23	55.72
BANK OF MONTREAL	06374VAL0	10/31/2022	04/30/2024	100.000	0.000	5.4470				0.151306	0.155426	0.159659	9.23	55.72
BANK OF MONTREAL	06374VSD4	09/22/2022	09/23/2024	100.000	0.000	4.1550				0.115417	0.117828	0.120276	11.43	42.40
BANK OF MONTREAL	06374VAV8	11/01/2022	05/01/2024	100.000	0.000	5.3340				0.148167	0.152118	0.156175	8.89	54.53

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
BANK OF MONTREAL	06374VAW6	11/01/2022	05/01/2024	100.000	0.000	5.3340				0.148167	0.152118	0.156175	8.89	54.53
BANK OF MONTREAL	06374VAX4	10/31/2022	10/30/2026	100.000	0.000	5.4140				0.150389	0.154460	0.158641	9.17	55.38
BANK OF MONTREAL	06374VBR6	11/02/2022	12/04/2023	100.000	0.000	5.3340			0.148167	0.148869	0.152840		8.76	50.29
BANK OF MONTREAL	06374V3V6	09/06/2022	09/13/2023	100.000	0.000	4.3830		0.121750	0.121854	0.124524			14.01	31.19
BANK OF MONTREAL	06374V4T0	09/07/2022	09/05/2025	100.000	0.000	4.2850				0.119028	0.121550	0.124154	13.57	43.90
BANK OF MONTREAL	06374V4S2	09/20/2022	09/22/2025	100.000	0.000	4.0700		0.113072	0.113098	0.115400	0.117748		11.42	41.59
BARCLAYS BANK PLC	06748XV81	09/23/2022	09/25/2025	100.000	0.000	5.6800		0.157778	0.157828	0.162310	0.166919		15.47	58.50
BBVA GLOBAL SECURITIES, B.V.	05552WLK4	11/22/2022	11/22/2024	100.000	0.000	5.5616				0.154489	0.158785	0.163200	6.03	56.73
BEMIS COMPANY INC	081437A08	06/13/2019	09/15/2026	95.210	3.100	3.8632	15.35	0.017509	0.017847	0.018192	0.018543	0.018902	6.44	6.69
BETHEL OHIO LOC SCH DIST	086851DE9	07/28/2020	11/01/2025	92.621	0.000	1.4630	19.45	0.038336	0.038617	0.038899	0.039184	0.039470	13.89	14.09
BETHEL OHIO LOC SCH DIST	086851DD1	07/28/2020	11/01/2024	94.579	0.000	1.3130	17.81	0.035068	0.035298	0.035530	0.035763	0.035998	12.69	12.86
BETHEL OHIO LOC SCH DIST	086851DC3	07/28/2020	11/01/2023	96.513	0.000	1.0921	15.10	0.029684	0.029846	0.030009	0.030172		10.73	9.03
BETHEL OHIO LOC SCH DIST	086851DB5	07/28/2020	11/01/2022	97.743	0.000	1.0142	14.20	0.027888	0.028030				8.39	
BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/2017	08/01/2024	98.000	0.599	0.8955	12.44	0.008019	0.008055	0.008091	0.008128	0.008164	2.90	2.93
BLACKSTONE MORTGAGE TRUS	09257WAC4	03/27/2018	03/15/2023	98.500	4.750	5.0956	11.01	0.008903	0.009130	0.009362			3.29	0.69
BOFA Finance LLC	097097166	11/29/2017	11/25/2022	100.000	0.000	2.7075	116.26	0.083727	0.084860				27.33	
BOFA Finance LLC	097097WV9	11/27/2019	11/25/2022	100.000	0.000	1.9000	40.41	0.054006	0.055327				17.85	
BOFA Finance LLC	0970975W7	07/30/2021	07/30/2031	100.000	VARIES	2.1299	8.93	0.059165	0.058908	0.058648	0.058385	0.058119	21.17	20.99
BOFA Finance LLC	0970975V9	07/29/2021	07/29/2036	100.000	VARIES	2.5495	10.77	0.070829	0.069785	0.068727	0.068790	0.068853	24.95	24.77
BOFA Finance LLC	0970975X5	08/03/2021	08/03/2031	100.000	VARIES	2.1400	8.80	0.059443	0.059039	0.058630	0.058672	0.058713	21.21	21.13
BOFA Finance LLC	0970976D8	11/19/2021	10/19/2041	100.000	VARIES	2.9997	6.00	0.083321	0.081560	0.079960	0.080034	0.080101	29.46	28.81
BOFA Finance LLC	0970976F3	11/17/2021	11/17/2031	100.000	VARIES	2.6999	3.30	0.074998	0.074511	0.074017	0.074065	0.074115	26.87	26.66
BOFA Finance LLC	0970976H8	09/28/2018	03/28/2023	100.000	0.000	3.6451	124.95	0.112644	0.114900	0.116994			41.38	10.18
BOFA Finance LLC	0970976E6	11/12/2021	11/12/2036	100.000	VARIES	2.6670	3.63	0.074084	0.073220	0.072344	0.072390	0.072448	26.43	26.06
BOFA Finance LLC	0970976B2	09/24/2021	09/24/2031	100.000	VARIES	2.3499	6.33	0.065276	0.064737	0.064192	0.064247	0.064302	23.30	23.13
BOFA Finance LLC	0970976A4	09/30/2021	09/30/2041	100.000	VARIES	3.0153	7.62	0.083759	0.082300	0.080819	0.080877	0.080935	29.62	29.12
BOFA Finance LLC	097097XD8	11/27/2019	11/28/2024	100.000	0.000	2.3000	49.07	0.066883	0.067652	0.068430	0.069217	0.070013	24.27	24.83
BOFA Finance LLC	0970976N6	05/18/2022	05/18/2032	100.000	VARIES	4.7335		0.131485	0.132494	0.133526	0.134582		29.36	47.97
BOFA Finance LLC	097097GZ8	06/20/2019	06/18/2024	100.000	0.000	2.5962	67.46	0.076910	0.077908	0.078919	0.079944	0.080981	27.89	28.62
BOFA Finance LLC	097097TH7	01/27/2020	09/01/2022	103.250	0.125	1.7700	35.65	0.052112	0.052542				12.58	
BOFA Finance LLC	097097YU9	01/31/2020	01/31/2023	100.000	0.000	1.7000	33.03	0.048437	0.048848	0.049264			17.64	1.43
BOFA Finance LLC	097097ZV6	02/28/2020	03/02/2023	100.000	0.000	1.7400	32.43	0.049615	0.050047	0.050482			18.04	3.08
BOFA Finance LLC	097097JL6	12/27/2018	12/27/2023	100.000	0.000	3.6325	114.49	0.112411	0.114452	0.116531	0.118648		40.85	41.87
BOFA Finance LLC	097097JM4	01/31/2019	01/26/2024	100.000	0.000	3.3706	102.52	0.101750	0.103465	0.105209	0.106982	0.108785	37.47	38.75
BOFA Finance LLC	097097JS1	09/28/2018	09/28/2023	100.000	0.000	3.7178	127.57	0.115338	0.117482	0.119666	0.121890		42.31	32.35
BOFA Finance LLC	097097KK6	11/30/2018	11/30/2023	100.000	0.000	3.7226	120.59	0.115505	0.117654	0.119844	0.122075		42.10	39.83
BOFA Finance LLC	097097KW0	10/31/2018	10/31/2023	100.000	0.000	3.7689	125.67	0.117101	0.119308	0.121556	0.123846		42.83	36.76
BOFA Finance LLC	097097MV0	09/28/2018	09/28/2023	100.000	0.000	3.6449	124.95	0.112836	0.114892	0.116986	0.119118		41.38	31.62
BOFA Finance LLC	09710F496	04/29/2022	04/17/2025	100.000	0.000	3.6593		0.101648	0.103384	0.105275	0.107202		24.73	37.84
BOFA Finance LLC	097099UT8	10/25/2021	10/27/2028	100.000	0.000	1.9500	3.58	0.054172	0.054700	0.055234	0.055772	0.056316	19.66	20.05
BOFA Finance LLC	097097SN2	05/28/2019	05/26/2022	100.000	0.000	2.7700	73.92	0.082410					11.95	
BOFA Finance LLC	097097SJ1	05/28/2019	05/26/2022	100.000	0.000	2.7700	73.92	0.082410					11.95	
BOFA Finance LLC	097097SW2	05/28/2019	05/26/2022	100.000	0.000	2.7700	73.92	0.082410					11.95	
BOFA Finance LLC	097097SS1	05/28/2019	05/26/2022	100.000	0.000	2.7600	73.64	0.082092					11.90	
BOFA Finance LLC	097097TC5	08/30/2019	03/02/2023	100.000	0.000	2.0800	49.56	0.060249	0.060876	0.061509			21.95	3.75
BOFA Finance LLC	097097TW1	07/31/2019	01/31/2023	100.000	0.000	2.2845	56.52	0.066426	0.067179	0.067946			24.25	1.97
BOFA Finance LLC	097097UA7	07/31/2019	01/31/2024	100.000	0.000	2.3707	58.69	0.069031	0.069849	0.070677	0.071515	0.072363	25.25	25.85
BOFA Finance LLC	097098297	02/28/2019	02/28/2025	100.000	0.000	3.3423	98.80	0.100865	0.102550	0.104264	0.106000	0.107778	37.03	38.28
BOFA Finance LLC	097097VC2	09/18/2019	09/16/2022	100.000	0.000	2.2021	51.36	0.063901	0.064604				16.42	

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BOFA Finance LLC	09709TED9	04/10/2018	05/01/2023	100.000	0.250	3.1425	122.69	0.096718	0.098129	0.099562			35.24	11.95
BP CAPITAL MARKETS AMERI	10373QAZ3	12/14/2018	04/14/2027	97.935	3.588	3.8804	6.80	0.006574	0.006701	0.006831	0.006964	0.007099	2.41	2.50
BP CAPITAL MARKETS AMERI	10373QAV2	12/14/2018	01/16/2027	94.278	3.017	3.8468	19.52	0.018692	0.019052	0.019418	0.019792	0.020173	6.91	7.18
BP CAPITAL MARKETS AMERI	10373QAT7	12/14/2018	05/04/2026	95.741	3.119	3.7851	16.16	0.015630	0.015926	0.016227	0.016534	0.016847	5.71	5.93
BRAZOS TEX INDPT SCH DIS	106239FA9	03/23/2021	02/15/2023	99.058	0.000	0.5002	3.83	0.013791	0.013825	0.013860			4.98	0.61
BRENNHAM TEX INDPT SCH DI	107133PH7	11/06/2020	02/15/2023	98.422	0.000	0.7003	7.97	0.019250	0.019318	0.019385			6.96	0.85
BRENNHAM TEX INDPT SCH DI	107133PG9	11/06/2020	02/15/2022	99.327	0.000	0.5303	6.08	0.014691					0.65	
BRENNHAM TEX INDPT SCH DI	107133PL8	11/06/2020	02/15/2026	93.491	0.000	1.2799	13.86	0.033569	0.033784	0.034000	0.034218	0.034437	12.18	12.34
BRENNHAM TEX INDPT SCH DI	107133PM6	11/06/2020	02/15/2027	91.617	0.000	1.4001	14.86	0.036018	0.036270	0.036524	0.036779	0.037037	13.08	13.26
BRENNHAM TEX INDPT SCH DI	107133PN4	11/06/2020	02/15/2028	88.094	0.000	1.7500	17.89	0.043405	0.043785	0.044168	0.044555	0.044944	15.80	16.08
BRENNHAM TEX INDPT SCH DI	107133PJ3	11/06/2020	02/15/2024	96.943	0.000	0.9502	10.66	0.025775	0.025898	0.026021	0.026144	0.026269	9.33	9.42
BRENNHAM TEX INDPT SCH DI	107133PK0	11/06/2020	02/15/2025	95.621	0.000	1.0501	11.62	0.028120	0.028267	0.028416	0.028565	0.028715	10.19	10.30
BROOKHAVEN N Y LOC DEV C	113168BH0	10/29/2020	10/01/2025	98.910	4.500	4.7509	2.38	0.005776	0.005914	0.006054	0.006198	0.006345	2.13	2.23
BROOKS CNTY TEX INDPT SC	114385FS1	11/26/2019	08/15/2023	91.893	0.000	2.2856	44.89	0.060668	0.061361	0.062062	0.062771		22.15	14.03
BROOKS CNTY TEX INDPT SC	114385FR3	11/26/2019	08/15/2022	94.401	0.000	2.1295	42.91	0.057913	0.058530				13.08	
BRYAN OHIO CITY SCH DIST	117529ER4	02/27/2020	01/01/2024	92.363	0.000	2.0769	35.89	0.055355	0.055355	0.056511	0.056511		20.03	20.45
BRYAN OHIO CITY SCH DIST	117529E06	02/27/2020	01/01/2023	94.597	0.000	1.9619	34.70	0.053445	0.053445				19.33	
BUREAU LEE & WHITESIDE C	121158BU2	06/13/2018	12/01/2022	101.635	4.000	3.5768	129.43	0.099765	0.099562				32.89	
BURLESON TEX INDPT SCH D	1214034B2	07/01/2020	08/01/2025	90.706	0.000	1.9281	26.50	0.049600	0.050078	0.050561	0.051043	0.051541	18.08	18.44
BURLESON TEX INDPT SCH D	1214034A4	07/01/2020	08/01/2024	92.838	0.000	1.8281	25.70	0.048083	0.048522	0.048966	0.049413	0.049865	17.52	17.84
BURLESON TEX INDPT SCH D	1214033Y3	07/01/2020	08/01/2023	97.135	0.000	1.4000	20.55	0.038350	0.038610				8.10	
BURLESON TEX INDPT SCH D	1214033Z0	07/01/2020	08/01/2023	95.342	0.000	1.5529	22.39	0.041822	0.042146	0.042473	0.042803		15.21	8.98
BURLESON TEX INDPT SCH D	1214034C0	07/01/2020	08/01/2026	87.833	0.000	2.1439	28.56	0.053529	0.054103	0.054683	0.055269	0.055862	19.55	19.97
BURLESON TEX INDPT SCH D	1214034E6	07/01/2020	08/01/2028	82.817	0.000	2.3459	29.50	0.055349	0.055999	0.056655	0.057320	0.057992	20.24	20.72
BURLESON TEX INDPT SCH D	1214034D8	07/01/2020	08/01/2027	85.379	0.000	2.2439	29.08	0.054521	0.055133	0.055751	0.056377	0.057009	19.92	20.37
BURLESON TEX INDPT SCH D	1214034F3	07/01/2020	08/01/2029	80.401	0.000	2.4159	29.51	0.055380	0.056048	0.056726	0.057411	0.058104	20.26	20.75
Banco de Galicia	059538AR9	07/19/2016	07/19/2026	100.000	VARIES	8.7499	483.61	0.250475	0.249867	0.249233	0.248571	0.247881	89.86	89.39
Banco de Galicia y Bueno	P0R66CAA6	07/19/2016	07/19/2026	100.000	VARIES	0.0000	483.61	0.250475	0.249867	0.249233	0.248571	0.247881	89.86	89.39
Bank of America Corp	06048WZ52	10/20/2022	10/20/2027	100.000	0.000	5.3793				0.149425	0.153444	0.157571	10.61	55.09
Bank of America Corp	09709V6D3	10/21/2022	10/20/2025	100.000	0.000	5.4000				0.150000	0.154028	0.158186	10.50	55.31
Bank of America Corp.	06053W359	06/04/2015	05/27/2022	100.000	0.000	2.8843	207.21	0.096459					14.08	
Bank of America Corp.	06053W169	04/02/2015	03/25/2022	100.000	0.000	2.7072	198.97	0.089517					7.52	
Bank of America Corp.	06048WHN3	09/30/2011	09/30/2031	100.000	VARIES	5.3142	511.60	0.140178	0.140464	0.140759	0.141061	0.141371	50.57	50.78
Bank of America Corp.	06048WZE3	02/06/2019	02/06/2039	100.000	0.000	4.7730	146.79	0.149179	0.152739	0.156384	0.160116	0.163937	55.39	58.07
Bank of America Corp.	06048WGR5	07/14/2011	07/14/2023	100.000	VARIES	5.1475	536.88	0.142805	0.142849	0.142894	0.142940		51.43	27.59
Bank of America Corp.	06048WHF0	08/26/2011	08/26/2031	100.000	VARIES	5.0293	489.72	0.132931	0.133196	0.133467	0.133745	0.134030	47.97	48.17
Bank of America Corp.	06048WHA1	08/15/2011	08/15/2023	100.000	VARIES	4.7457	491.34	0.131706	0.131734	0.131763	0.131793		47.43	29.52
Bank of America Corp.	06048WG61	12/23/2019	12/23/2049	100.000	0.000	3.6664	76.25	0.109520	0.111528	0.113572	0.115654	0.117775	39.82	41.29
Bank of America Corp.	06048WWY2	06/27/2018	06/27/2028	100.000	VARIES	3.6179	21.16	0.014894	0.015164	0.015438	0.015717	0.016002	5.41	5.61
Bank of America Corp.	06048WMX4	06/13/2018	06/13/2028	100.000	VARIES	3.6250	18.10	0.013262	0.013502	0.013747	0.013996	0.014250	4.83	5.00
Bank of America Corp.	06048WFJ4	03/04/2011	03/04/2031	100.000	VARIES	5.6399	584.66	0.151306	0.151523	0.151747	0.151976	0.152212	54.56	54.72
Bank of America Corp.	06048WFF1	06/16/2011	06/16/2023	100.000	VARIES	4.8974	515.78	0.136013	0.136013	0.136013			48.08	22.44
Bank of America Corp.	06048WET3	12/15/2010	12/15/2030	100.000	VARIES	5.9911	609.39	0.155440	0.155909	0.156392	0.156890	0.157402	56.06	56.41
Bank of America Corp.	06048WEJ5	11/19/2010	11/19/2030	100.000	VARIES	5.6995	590.93	0.149465	0.149849	0.150244	0.150649	0.151067	53.91	54.20
Bank of America Corp.	06048WM9	01/30/2018	01/30/2028	100.000	VARIES	3.1591	14.43	0.009722	0.009875	0.010031	0.010190	0.010351	3.57	3.69
Bank of America Corp.	06048WNM4	03/27/2010	03/27/2020	100.000	VARIES	3.7904	142.68	0.105523	0.105507	0.105491	0.105474	0.105457	37.95	37.97
Bank of America Corp.	09709TNJ6	02/28/2019	02/25/2022	100.000	0.000	3.0213	88.98	0.090436					4.88	
Bank of America Corp.	06048WUR9	08/25/2017	08/25/2029	100.000	VARIES	1.6609	12.15	0.007565	0.007628	0.007692	0.007755	0.007820	2.75	2.80
Bank of America Corp.	06048WUT5	08/28/2017	08/28/2027	100.000	VARIES	1.7157	15.75	0.009921	0.010006	0.010092	0.010178	0.010266	3.61	3.67

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
Bank of America Corp.	06048WEE6	10/14/2010	10/15/2030	100.000	VARIES	5.2017	539.88	0.135633	0.136025	0.136427	0.136840	0.137264	48.96	49.25
Bank of America Corp.	06051GHN2	08/29/2018	12/15/2037	43.329	0.000	4.3817	67.51	0.060835	0.062168	0.063530	0.064922	0.066344	22.18	23.17
Bank of America Corp.	06048WTR1	10/28/2016	10/28/2026	100.000	VARIES	2.1950	14.11	0.007595	0.007679	0.007763	0.007848	0.007934	2.76	2.82
Bank of America Corp.	09709TPQ8	04/02/2019	03/31/2022	100.000	0.000	2.8493	80.85	0.084935					7.56	
Bank of America Corp.	06053W888	10/23/2015	10/28/2022	100.000	0.000	2.9889	201.58	0.099240	0.100723				29.74	
Bank of America Corp.	06048WB74	08/02/2019	08/02/2049	100.000	0.000	4.1568	104.44	0.125370	0.127975	0.130635	0.133350	0.136122	46.39	48.34
Bank of America Corp.	06048WRV4	10/30/2015	10/30/2025	100.000	VARIES	2.4485	19.97	0.009035	0.009146	0.009258	0.009371	0.009486	3.29	3.37
Bank of America Corp.	06048WRU6	09/30/2015	09/30/2030	100.000	VARIES	2.8047	39.86	0.015884	0.016106	0.016332	0.016561	0.016793	5.80	5.96
Bank of America Corp.	06053U106	02/05/2015	01/28/2022	100.000	0.000	2.5377	190.24	0.083007					2.24	
Bank of America Corp.	06053W730	10/01/2015	09/30/2022	100.000	0.000	2.9206	198.80	0.095474	0.096339				26.13	
Bank of America Corp.	06048WPF1	10/10/2013	10/10/2033	100.000	VARIES	4.7034	370.27	0.125546	0.125707	0.125871	0.126040	0.126212	45.25	45.37
Bank of America Corp.	06048WPE4	09/23/2013	09/23/2033	100.000	VARIES	4.8735	385.56	0.129980	0.130148	0.130320	0.130496	0.130677	46.86	46.98
Bank of America Corp.	06048WPJ3	12/23/2013	12/23/2033	100.000	VARIES	4.8649	373.98	0.129994	0.130154	0.130319	0.130487	0.130659	46.83	46.95
Bank of America Corp.	06048WPD6	08/30/2013	08/30/2033	100.000	VARIES	4.9958	399.76	0.132141	0.131576	0.132461	0.131902	0.132071	48.17	48.20
Bank of America Corp.	06048WPB0	08/06/2013	08/06/2033	100.000	VARIES	4.8453	390.15	0.129454	0.129615	0.129779	0.129947	0.130119	46.68	46.80
Bank of America Corp.	06053W649	08/10/2015	08/26/2022	100.000	0.000	3.0325	212.16	0.101042	0.102574				24.02	
Bank of America Corp.	06048WPN4	03/20/2014	03/20/2034	100.000	VARIES	4.4527	330.87	0.118505	0.118662	0.118822	0.118987	0.119155	42.72	42.84
Bank of America Corp.	06048WPM6	02/28/2014	02/29/2024	100.000	VARIES	3.7879	289.10	0.103247	0.101827	0.103787	0.102369	0.103775	37.49	37.62
Bank of America Corp.	06048WNZ9	07/11/2013	07/11/2033	100.000	VARIES	5.0043	405.94	0.133585	0.133753	0.133925	0.134101	0.134281	48.18	48.31
Bank of America Corp.	06053W864	02/12/2015	02/26/2027	100.000	0.000	3.3492	257.04	0.115602	0.117538	0.119506	0.121507	0.123542	42.45	43.89
Bank of America Corp.	06048WNH9	11/09/2012	11/09/2022	100.000	VARIES	1.6066	30.21	0.009666	0.009743				2.99	
Bank of America Corp.	06048WNK2	12/10/2012	12/10/2022	100.000	VARIES	1.4139	124.55	0.039016	0.039145				13.25	
Bank of America Corp.	06053W458	07/02/2015	06/24/2022	100.000	0.000	3.1925	228.50	0.108878					18.84	
Bank of America Corporation	09709T6G1	04/13/2022	10/17/2024	100.000	0.000	3.1000		0.086111	0.086141	0.087476	0.088832	0.090209	22.32	31.94
Bank of America Corporation	09709T6P1	05/31/2022	10/02/2024	100.000	0.000	3.3400			0.092778	0.093828	0.095395	0.096988	19.67	34.34
Bank of America Corporation	09709T6Q9	07/28/2022	07/28/2032	100.000	0.000	4.5700				0.126944	0.129845	0.132812	19.42	47.12
Bank of America Corporation	06048WN30	07/06/2022	07/06/2027	100.000	0.000	4.5900				0.127500	0.130426	0.133419	22.31	47.46
Bank of America Corporation	09710F660	07/01/2022	06/24/2025	100.000	0.000	4.3100			0.119722	0.122202	0.124835	0.127526	21.57	44.50
Bank of Montreal	06368GZZ3	08/22/2022	08/22/2025	100.000	0.000	4.0150				0.111528	0.113767	0.116051	14.39	41.14
Bank of Montreal	06368GZK6	08/09/2022	08/11/2025	100.000	0.000	3.7530			0.104250	0.104272	0.106228	0.108222	14.81	38.44
Bank of Montreal	06368GZG5	08/16/2022	08/16/2027	100.000	0.000	3.9460				0.109611	0.111774	0.113979	14.80	40.44
Bank of Montreal	06374VAD8	10/19/2022	04/22/2030	100.000	0.000	5.1600			0.143333	0.143395	0.147095	0.150890	10.32	52.81
Bank of Montreal	06368GXV4	07/29/2022	07/31/2025	100.000	0.000	3.8040			0.105667	0.105678	0.107688	0.109736	16.06	39.02
Bank of Montreal	06368GY27	07/29/2022	07/29/2025	100.000	VARIES	3.7650				0.104583	0.103938	0.103280	15.90	37.34
Bank of Montreal	06374VAS5	10/13/2022	04/03/2025	100.000	0.000	5.2430				0.145639	0.149245	0.153157	11.36	53.74
Bank of Montreal	06368GXH5	07/20/2022	07/22/2024	100.000	0.000	3.9580			0.109944	0.109969	0.112145	0.114364	17.70	40.68
Bank of Montreal	06368GWT0	07/29/2022	07/31/2026	100.000	0.000	3.8220			0.106167	0.106178	0.108207	0.110275	16.14	39.21
Bank of Montreal	06368GUW7	08/01/2022	08/03/2026	100.000	0.000	3.8040			0.105667	0.105689	0.107699	0.109748	15.85	39.01
Bank of Montreal	06368GW68	07/06/2022	07/05/2024	100.000	0.000	3.7490				0.104139	0.106080	0.108069	18.22	38.53
Bank of Montreal	06368GW78	07/11/2022	07/11/2025	100.000	VARIES	3.8970				0.108250	0.107653	0.107044	18.40	38.66
Bank of Montreal	06374VCY0	11/28/2022	11/28/2025	100.000	0.000	5.3110				0.147528	0.151445	0.155467	4.87	54.08
Bank of Montreal	06374VCZ7	11/30/2022	11/30/2026	100.000	0.000	5.0620				0.140611	0.144170	0.147819	4.36	51.48
Bank of Montreal	06374VZ28	08/24/2022	08/24/2027	100.000	0.000	4.0600				0.112778	0.115067	0.117403	14.32	41.60
Bank of Montreal	06368GV20	07/01/2022	07/01/2026	100.000	0.000	4.0508				0.114801	0.114801	0.119499	20.25	41.75
Bank of Montreal	06374VE85	11/16/2022	11/16/2026	100.000	0.000	5.4710				0.151972	0.156129	0.160400	6.84	55.84
Bank of Montreal	06374VDY9	11/28/2022	11/28/2025	100.000	0.000	5.3110				0.147528	0.151445	0.155467	4.87	54.08
Bank of Montreal	06374VDL7	11/30/2022	05/31/2024	100.000	0.000	5.5490				0.154139	0.158415	0.162811	4.78	56.53
Bank of Montreal	06374VDN3	12/02/2022	01/02/2024	100.000	0.000	5.6820				0.157833	0.158581	0.163086	4.58	57.89
Bank of Montreal	06374VDM5	11/30/2022	12/29/2023	100.000	0.000	5.6840			0.157889	0.158612	0.163120		4.90	57.59

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023	
Bank of Montreal	06374V4D5	10/03/2022	10/05/2026	100.000	0.000	4.9900			0.138611	0.138650	0.142109	0.145654	12.20	51.14	
Bank of Montreal	06374V4E3	09/30/2022	09/30/2026	100.000	0.000	5.2120				0.144778	0.148551	0.152422	13.17	53.49	
Bank of Montreal	06374V4F0	10/03/2022	10/05/2026	100.000	0.000	4.9900			0.138611	0.138650	0.142109	0.145654	12.20	51.14	
Bank of Montreal	06374VEC6	11/23/2022	11/21/2025	100.000	0.000	5.3400				0.148333	0.152250	0.156315	5.64	54.42	
Bank of Montreal	06374V4C7	09/30/2022	09/30/2026	100.000	0.000	5.2120				0.144778	0.148551	0.152422	13.17	53.49	
Bank of Montreal	06374VED4	11/23/2022	11/23/2027	100.000	0.000	5.1440				0.142889	0.146564	0.150334	5.43	52.38	
Bank of Montreal	06374V5G7	09/30/2022	09/30/2026	100.000	0.000	5.2120				0.144778	0.148551	0.152422	13.17	53.49	
Bank of Montreal	06374V5W2	10/13/2022	10/14/2025	100.000	0.000	5.2400				0.145556	0.149390	0.153304	11.35	53.69	
Bank of Montreal	06374V5R3	09/20/2022	09/22/2025	100.000	0.000	4.7090			0.130806	0.130840	0.133920	0.137074	13.21	48.27	
Bank of Montreal	06374V7J9	10/12/2022	04/14/2025	100.000	0.000	5.2430			0.145639	0.145681	0.149500	0.153419	11.51	53.73	
Bank of Montreal	06374V7A8	10/04/2022	10/05/2026	100.000	0.000	5.1600				0.143333	0.147052	0.150846	12.47	52.92	
Bank of Nova Scotia	06417P819	11/01/2018	10/25/2024	100.000	0.000	3.9550	132.09	0.123477	0.125919	0.128409	0.130948	0.133538	45.22	47.02	
Bank of Nova Scotia	06417P611	12/28/2018	12/20/2024	100.000	0.000	3.9396	124.55	0.122916	0.125337	0.127806	0.130324	0.132891	44.74	46.52	
Bank of Nova Scotia	064159X92	06/16/2021	06/16/2036	100.000	VARIES	2.3423	12.67	0.064200	0.063325	0.063035	0.062867	0.062791	22.94	22.66	
Bank of Nova Scotia	06417P124	08/01/2019	07/26/2024	100.000	0.000	2.5003	61.90	0.072967	0.073879	0.074803	0.075738	0.076685	26.72	27.39	
Bank of Nova Scotia	06417P538	01/31/2019	01/27/2023	100.000	0.000	3.6098	110.12	0.109622	0.111601	0.113615			40.43	2.95	
Bank of Nova Scotia	06417P339	06/06/2019	05/30/2025	100.000	0.000	3.0038	79.64	0.089853	0.091202	0.092572	0.093963	0.095374	32.67	33.66	
Barclays Bank PLC	06741TRR0	04/09/2013	04/09/2028	100.000	VARIES	3.5338	256.03	0.080519	0.081941	0.083389	0.084863	0.086347	29.48	30.53	
Barclays Bank PLC	06741TRP4	03/28/2013	03/28/2033	100.000	VARIES	3.9300	230.38	0.069777	0.071148	0.072546	0.073972	0.075426	25.62	26.64	
Barclays Bank PLC	06746XQ63	10/03/2018	06/30/2023	100.000	0.000	3.9789	136.41	0.125590	0.128088	0.130637			45.67	23.38	
Barclays Bank PLC	06748X3E9	02/03/2022	02/03/2027	100.000	0.000	2.2900			0.063611	0.064340	0.065076	0.065821	20.97	23.51	
Barclays Bank PLC	06747PSV2	06/03/2020	06/01/2023	100.000	0.000	1.5201	24.19	0.043191	0.043519	0.043850			15.63	6.58	
Barclays Bank PLC	06738G8A1	01/30/2020	02/04/2025	104.000	0.000	2.1300	43.18	0.063535	0.064211	0.064895	0.065586	0.066285	23.19	23.69	
Barclays Bank PLC	06747MJP2	03/14/2019	03/14/2029	100.000	VARIES	3.5244	14.88	0.013111	0.013342	0.013577	0.013817	0.014060	4.81	4.98	
Barclays Bank PLC	06748XDD0	02/28/2022	02/28/2028	100.000	0.000	2.5100			0.069722	0.070597	0.071483	0.072380	21.23	25.79	
Barclays Bank PLC	06748XDE8	02/22/2022	02/22/2027	100.000	VARIES	0.7226			0.008961	0.008834	0.008706	0.008738	2.75	3.14	
Barclays Bank PLC	06748X3D1	01/31/2022	01/25/2029	100.000	0.000	2.4390			0.067749	0.068552	0.069388	0.070235	22.55	25.09	
Barclays Bank PLC	06748X3A7	01/26/2022	01/25/2029	100.000	0.000	2.5200			0.070000	0.070877	0.071770	0.072674	23.59	25.96	
Barclays Bank PLC	06747NML5	11/29/2019	11/27/2024	100.000	0.000	2.4500	52.20	0.071442	0.072317	0.073203	0.074100	0.075007	25.94	26.58	
Barclays Bank PLC	06748XDC2	03/03/2022	03/04/2027	100.000	0.000	2.4799			0.068891	0.069745	0.070610	0.071485	20.63	25.47	
Barclays Bank PLC	06747NMK7	11/29/2019	05/27/2025	100.000	0.000	2.3900	50.89	0.069610	0.070442	0.071284	0.072136	0.072998	25.27	25.87	
Barclays Bank PLC	06748X2Z3	01/26/2022	01/26/2027	100.000	0.000	2.2400			0.062222	0.062919	0.063624	0.064336	20.95	23.00	
Barclays Bank PLC	06747PBH1	02/28/2020	02/26/2027	100.000	0.000	1.8200	33.94	0.051943	0.052416	0.052893	0.053374	0.053860	18.90	19.25	
Barclays Bank PLC	06747PBK4	03/04/2020	03/04/2024	100.000	0.000	1.5201	28.03	0.043194	0.043522	0.043853	0.044186	0.044522	15.69	15.93	
Barclays Bank PLC	06747PBJ7	02/28/2020	02/28/2025	100.000	0.000	1.6100	29.98	0.045811	0.046180	0.046552	0.046927	0.047304	16.65	16.92	
Barclays Bank PLC	06741UDA9	05/30/2014	05/30/2034	100.000	VARIES	3.8795	246.38	0.083994	0.084438	0.085289	0.086157	0.087041	30.36	30.91	
Barclays Bank PLC	06741VXF4	07/06/2017	07/06/2022	100.000	0.000	2.7400	129.85	0.084863	0.086025				15.91		
Barclays Bank PLC	06748XTR2	10/05/2022	10/05/2027	100.000	0.000	5.8000				0.161111	0.165783	0.170591	13.86	59.66	
Barclays Bank PLC	06747QVE4	01/27/2021	01/27/2028	100.000	0.000	1.4100	13.12	0.039443	0.039721	0.040001	0.040283	0.040567	14.34	14.54	
Barclays Bank PLC	06748XTP6	10/05/2022	10/03/2025	100.000	0.000	5.7600				0.160000	0.164557	0.169296	13.76	59.24	
Barclays Bank PLC	06747QVF1	01/27/2021	06/26/2026	100.000	0.000	1.2699	11.82	0.035687	0.035914	0.036142	0.036371	0.036602	12.89	13.05	
Barclays Bank PLC	06748XTQ4	10/05/2022	10/03/2025	100.000	0.000	5.8100					0.161389	0.166025	0.170848	13.88	59.77
Barclays Bank PLC	06747QVA2	01/29/2021	01/31/2028	100.000	0.000	1.4406	13.33	0.040306	0.040596	0.040888	0.041183	0.041480	14.65	14.86	
Barclays Bank PLC	06741VXB3	06/30/2017	06/28/2023	100.000	0.000	2.8299	134.89	0.089192	0.090454	0.091734			32.34	16.24	
Barclays Bank PLC	06747A631	04/18/2019	04/21/2022	100.000	0.000	2.8999	80.95	0.086587					9.52		
Barclays Bank PLC	06747M372	03/11/2019	03/11/2026	100.000	VARIES	3.1873	11.68	0.011331	0.011511	0.011695	0.011881	0.012070	4.15	4.29	
Barclays Bank PLC	06741VXA5	06/30/2017	06/27/2024	100.000	0.000	2.9300	139.94	0.092750	0.094108	0.095487	0.096886	0.098305	33.65	34.64	
Barclays Bank PLC	06741VG63	01/31/2017	01/31/2022	100.000	0.000	2.9201	153.30	0.092416					2.68		
Barclays Bank PLC	06747Q3Z8	07/31/2020	07/30/2027	100.000	0.000	1.8100	25.91	0.051192	0.051655	0.052123	0.052594	0.053070	18.65	18.99	

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
Barclays Bank PLC	06747PAX7	03/04/2020	08/31/2023	100.000	0.000	1.5212	28.05	0.043220	0.043545	0.043880	0.044210		15.70	10.55
Barclays Bank PLC	06747PB57	02/07/2020	08/08/2023	100.000	0.000	1.8700	36.01	0.053418	0.053917	0.054421	0.054930		19.46	11.90
Barclays Bank PLC	06746P795	02/05/2018	02/03/2023	100.000	0.000	3.3800	139.88	0.105555	0.107338	0.109152			38.85	3.49
Barclays Bank PLC	06747MZK5	06/14/2019	06/15/2023	100.000	0.000	2.9300	76.92	0.087535	0.088817	0.090118			31.78	14.78
Barclays Bank PLC	06741VG30	01/27/2017	01/25/2023	100.000	0.000	3.1501	166.53	0.100699	0.102285	0.103896			37.04	2.49
Barclays Bank PLC	06747PAM1	03/04/2020	03/03/2023	100.000	0.000	1.4900	27.47	0.042319	0.042634	0.042952			15.37	2.60
Barclays Bank PLC	06747QD33	08/26/2020	08/26/2026	100.000	0.000	1.4200	19.25	0.040006	0.040290	0.040577	0.040865	0.041155	14.52	14.73
Barclays Bank PLC	06747PRH4	05/20/2020	05/20/2027	100.000	0.000	2.3700	38.77	0.068202	0.069010	0.069828	0.070655	0.071493	24.76	25.36
Barclays Bank PLC	06748XB77	02/24/2022	02/24/2028	100.000	0.000	2.6500			0.073611	0.074587	0.075575	0.076576	22.72	27.28
Barclays Bank PLC	06748XBU4	02/24/2022	02/24/2027	100.000	0.000	2.4700			0.068611	0.069458	0.070316	0.071185	21.17	25.38
Barclays Bank PLC	06746T250	09/06/2018	09/04/2025	100.000	0.000	3.8400	134.62	0.119534	0.121829	0.124168	0.126552	0.128982	43.99	45.69
Barclays Bank PLC	06747MH22	04/03/2019	12/30/2022	100.000	0.000	3.2491	92.52	0.098594	0.100196				35.68	
Barclays Bank PLC	06744CN72	12/29/2017	12/27/2024	100.000	0.000	3.2100	136.05	0.101261	0.102887	0.104538	0.106216	0.107921	36.76	37.95
Barclays Bank PLC	06747MHY5	03/29/2019	12/29/2023	100.000	0.000	3.3592	96.18	0.102266	0.103984	0.105730	0.107506		37.13	38.17
Barclays Bank PLC	06747QDH7	08/26/2020	08/26/2027	100.000	0.000	1.5300	20.75	0.043153	0.043483	0.043815	0.044151	0.044488	15.68	15.92
Barclays Bank PLC	06744CN80	12/29/2017	12/27/2023	100.000	0.000	3.1400	132.92	0.098781	0.100332	0.101907	0.103507		35.85	36.57
Barclays Bank PLC	06744CM01	12/27/2017	12/30/2022	100.000	0.000	3.0300	128.21	0.094049	0.096388				34.35	
Barclays Bank PLC	06747W518	08/04/2021	08/03/2028	100.000	0.000	1.6100	6.57	0.044722	0.045080	0.045443	0.045809	0.046177	16.27	16.53
Barclays Bank PLC	06741UBX1	04/30/2014	04/30/2024	100.000	VARIES	3.4912	274.59	0.098836	0.098517	0.098157	0.097790	0.097387	35.48	35.22
Barclays Bank PLC	06747NKK1	10/31/2019	04/28/2023	100.000	VARIES	2.4511	10.82	0.013823	0.013993	0.014164			5.03	1.60
Barclays Bank PLC	06738KTBT	09/30/2011	09/30/2031	100.000	VARIES	5.4570	517.30	0.147094	0.148580	0.150115	0.150893	0.151691	53.50	54.32
Barclays Bank PLC	06747NKK26	10/31/2019	10/30/2026	100.000	0.000	2.6300	58.34	0.076975	0.077987	0.079013	0.080052	0.081104	28.02	28.76
Barclays Bank PLC	06747MYV2	06/28/2019	06/30/2025	100.000	0.000	3.2000	82.89	0.096247	0.097787	0.099352	0.100942	0.102557	34.93	36.00
Barclays Bank PLC	06747MYU4	07/03/2019	07/03/2024	100.000	0.000	2.9900	76.84	0.088134	0.089452	0.090789	0.092147	0.093524	32.44	33.42
Barclays Bank PLC	06747NL28	10/31/2019	10/31/2023	100.000	0.000	2.3400	51.78	0.068096	0.068893	0.069699	0.070514		24.76	20.99
Barclays Bank PLC	06747NL36	11/05/2019	11/05/2024	100.000	0.000	2.4900	54.81	0.072676	0.073581	0.074497	0.075425	0.076364	26.43	27.09
Barclays Bank PLC	06747MYK6	06/28/2019	12/27/2024	100.000	0.000	3.1200	80.75	0.093633	0.095093	0.096577	0.098083	0.099613	33.98	35.05
Barclays Bank PLC	06741TPR2	03/21/2013	03/21/2033	100.000	VARIES	3.9299	231.25	0.069777	0.071148	0.072546	0.073971	0.075425	25.16	26.66
Barclays Bank PLC	06747MYJ9	06/28/2019	12/27/2024	100.000	0.000	3.1200	80.75	0.093633	0.095093	0.096577	0.098083	0.099614	33.98	35.05
Barclays Bank PLC	06741VEJ7	12/30/2016	12/29/2023	100.000	0.000	3.3400	180.24	0.109480	0.111308	0.113167	0.115057		39.75	40.85
Barclays Bank PLC	067387HW3	03/28/2014	03/28/2024	100.000	0.000	3.5500	313.96	0.128394	0.130673	0.132993	0.135354	0.137756	47.06	48.75
Barclays Bank PLC	06747NKC7	11/05/2019	10/31/2022	100.000	0.000	2.3021	50.59	0.066923	0.067693				20.15	
Barclays Bank PLC	067387HZ6	04/10/2014	04/10/2024	100.000	0.000	3.6100	318.41	0.131142	0.133509	0.135919	0.138372	0.140870	48.02	49.77
Barclays Bank PLC	06747PQL6	05/19/2020	05/19/2023	100.000	VARIES	1.6262	11.85	0.020204	0.020369	0.020534			7.32	2.83
Barclays Bank PLC	06746XNG4	08/31/2018	08/31/2023	100.000	0.000	3.7100	130.51	0.115071	0.117182	0.119380	0.121570		42.33	28.93
Barclays Bank PLC	06741UBA1	04/25/2014	04/25/2034	100.000	VARIES	3.4516	207.26	0.068867	0.070056	0.071265	0.072495	0.073746	25.16	26.04
Barclays Bank PLC	06747MGT7	03/12/2019	03/10/2022	100.000	0.000	3.2000	93.09	0.096213					6.64	
Barclays Bank PLC	06747M6S0	01/31/2019	01/31/2024	100.000	0.000	3.6200	110.44	0.109991	0.111982	0.114009	0.116072	0.118173	40.56	42.04
Barclays Bank PLC	06747MXV3	06/28/2019	06/29/2022	100.000	0.000	2.8500	73.56	0.084976					15.13	
Barclays Bank PLC	06747NKK86	11/05/2019	10/31/2022	100.000	0.000	2.3021	50.59	0.066921	0.067692				20.15	
Barclays Bank PLC	06746U448	10/03/2018	10/03/2023	100.000	0.000	3.9800	136.45	0.124430	0.126906	0.129432	0.132008		45.68	35.67
Barclays Bank PLC	06746V776	12/06/2018	11/29/2024	100.000	0.000	3.9000	126.24	0.121895	0.124278	0.126700	0.129185	0.131710	44.47	46.22
Barclays Bank PLC	06747B704	06/06/2019	05/26/2023	100.000	0.000	2.8899	76.53	0.086175	0.087420	0.088684			31.34	12.86
Barclays Bank PLC	06741VUR1	05/19/2017	05/19/2027	100.000	VARIES	2.5705	17.02	0.010132	0.010263	0.010394	0.010528	0.010663	3.68	3.78
Barclays Bank PLC	06741VDS8	11/28/2016	11/24/2023	100.000	0.000	3.9999	169.58	0.100392	0.101948	0.103528	0.105132		36.54	33.73
Barclays Bank PLC	06747NJ60	10/21/2019	04/24/2025	100.000	0.000	2.6100	58.27	0.076354	0.077350	0.078355	0.079382	0.080418	27.80	28.53
Barclays Bank PLC	06747NJH8	10/25/2019	10/23/2024	100.000	0.000	2.5400	56.67	0.074198	0.075140	0.076094	0.077061	0.078039	27.01	27.70
Barclays Bank PLC	06747MGE0	03/29/2019	03/31/2023	100.000	0.000	3.2800	93.83	0.098639	0.100460	0.102107			36.17	9.09
Barclays Bank PLC	06738KAM3	02/25/2011	02/25/2031	100.000	VARIES	5.5651	510.01	0.132864	0.134268	0.135640	0.137050	0.138499	48.43	49.44

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								2022 1st Period	2022 2nd Period	2022 3rd 1st	2023 2nd Period	2023 3rd Period	2022	2023
Barclays Bank PLC	06747PPH6	04/28/2020	04/28/2025	100.000	0.000	2.2600	38.38	0.064930	0.065664	0.066406	0.067156	0.067915	23.60	24.14
Barclays Bank PLC	06747MXC5	06/28/2019	06/30/2022	100.000	0.000	2.8500	73.56	0.084982					15.21	
Barclays Bank PLC	06747PPJ2	04/30/2020	04/30/2025	100.000	VARIES	2.4441	11.18	0.018008	0.017668	0.017884	0.018103	0.018324	6.41	6.50
Barclays Bank PLC	06747QSH1	12/29/2020	12/29/2027	100.000	0.000	1.4500	14.63	0.040864	0.041160	0.041459	0.041759	0.042062	14.77	14.98
Barclays Bank PLC	06748XQU8	09/06/2022	09/06/2024	100.000	0.000	4.9600				0.137778	0.141195	0.144696	15.84	51.01
Barclays Bank PLC	06738KQS3	08/31/2011	08/31/2031	100.000	VARIES	6.1336	560.33	0.155162	0.154367	0.158742	0.157306	0.160235	56.93	57.86
Barclays Bank PLC	06746XME0	08/31/2018	08/31/2023	100.000	0.000	3.7100	130.51	0.115071	0.117182	0.119380	0.121570		42.33	28.93
Barclays Bank PLC	06747MG67	04/03/2019	03/31/2022	100.000	0.000	3.1899	90.78	0.095880					8.53	
Barclays Bank PLC	06740D558	02/04/2015	08/03/2022	100.000	0.000	2.2500	167.17	0.072279	0.073092				15.47	
Barclays Bank PLC	06748XQN4	09/02/2022	07/06/2029	100.000	0.000	4.8500				0.134722	0.136973	0.140294	16.03	49.88
Barclays Bank PLC	06744CKT7	12/05/2017	12/05/2022	100.000	0.000	2.9800	128.03	0.093175	0.094563				31.37	
Barclays Bank PLC	06748EJ53	04/28/2021	04/27/2028	100.000	0.000	1.9000	12.86	0.053276	0.053782	0.054293	0.054809	0.055330	19.34	19.70
Barclays Bank PLC	06747MG59	03/29/2019	03/29/2024	100.000	0.000	3.3800	96.80	0.102095	0.103821	0.105575	0.107359	0.109174	37.38	38.66
Barclays Bank PLC	06741VTW2	05/31/2017	05/30/2024	100.000	0.000	3.0612	149.50	0.096942	0.096821	0.099933	0.099808	0.102449	35.46	36.53
Barclays Bank PLC	06741VU83	05/26/2017	05/23/2024	100.000	0.000	3.0400	148.81	0.096700	0.098170	0.099662	0.101177	0.102715	35.19	36.27
Barclays Bank PLC	06748EJ61	04/28/2021	10/28/2026	100.000	0.000	1.5300	10.35	0.042825	0.043153	0.043483	0.043815	0.044151	15.52	15.76
Barclays Bank PLC	06748XKQ0	09/06/2022	09/05/2025	100.000	0.000	5.0200				0.139444	0.142925	0.146512	16.04	51.65
Barclays Bank PLC	06741UQZ0	02/20/2015	02/25/2022	100.000	0.000	2.6399	197.26	0.086994					4.70	
Barclays Bank PLC	06744CKH3	12/05/2017	12/05/2022	100.000	0.000	2.9000	124.41	0.090388	0.091699				30.43	
Barclays Bank PLC	06740PZ33	01/27/2011	01/27/2031	100.000	VARIES	5.5228	544.60	0.140594	0.141724	0.142885	0.144079	0.145305	51.17	52.03
Barclays Bank PLC	06748XZ38	11/02/2022	11/02/2027	100.000	0.000	6.1700				0.171389	0.176676	0.182127	10.11	63.29
Barclays Bank PLC	06749N4H2	11/28/2022	11/26/2027	100.000	0.000	5.6100				0.155833	0.160156	0.164648	5.14	57.19
Barclays Bank PLC	06746T805	07/05/2018	07/03/2025	100.000	0.000	3.8500	142.31	0.119880	0.122188	0.124540	0.126937	0.129381	44.40	46.13
Barclays Bank PLC	06744CT50	01/26/2018	01/26/2028	100.000	VARIES	3.1964	14.09	0.009456	0.009607	0.009761	0.009917	0.010076	3.48	3.59
Barclays Bank PLC	06746KXCW1	05/30/2018	05/30/2023	100.000	VARIES	2.9247	10.25	0.007979	0.007864	0.007748			2.84	1.15
Barclays Bank PLC	06747NQV9	12/02/2019	06/02/2023	100.000	VARIES	2.3648	9.19	0.012250	0.012395	0.012541			4.44	1.89
Barclays Bank PLC	06747PWM5	07/06/2020	06/28/2024	100.000	0.000	1.3600	20.35	0.038542	0.038804	0.039068	0.039333	0.039601	13.92	14.11
Barclays Bank PLC	06748XTE5	02/03/2022	08/04/2027	100.000	0.000	2.3900			0.066393	0.067187	0.067989	0.068802	21.89	24.57
Barclays Bank PLC	06746XD34	06/29/2018	06/27/2024	100.000	0.000	3.8100	141.46	0.120752	0.123053	0.125397	0.127785	0.130220	43.90	45.59
Barclays Bank PLC	06747PWM7	06/30/2020	06/30/2025	100.000	0.000	1.7400	26.38	0.049607	0.050038	0.050474	0.050913	0.051356	17.94	18.25
Barclays Bank PLC	06746XD42	06/29/2018	06/27/2023	100.000	0.000	3.7300	138.32	0.117893	0.120092	0.122331			42.86	21.53
Barclays Bank PLC	06746XD75	05/31/2018	05/31/2023	100.000	VARIES	3.1075	12.59	0.009804	0.009654	0.009502			3.49	1.42
Barclays Bank PLC	06741J7V5	09/27/2018	09/26/2023	100.000	0.000	3.8900	133.93	0.121281	0.123640	0.126045	0.128497		44.54	33.84
Barclays Bank PLC	06744CBB6	07/28/2017	07/25/2024	100.000	0.000	3.0200	141.85	0.094551	0.095979	0.097428	0.098899	0.100393	34.74	35.80
Barclays Bank PLC	06747MNJ1	04/11/2019	04/11/2022	100.000	VARIES	2.8761	7.79	0.008075					0.81	
Barclays Bank PLC	06741TVK0	05/31/2013	05/31/2033	100.000	VARIES	3.5100	210.60	0.065346	0.066493	0.067660	0.068848	0.070056	23.80	24.65
Barclays Bank PLC	06744CBC4	07/28/2017	07/27/2022	100.000	0.000	2.6601	124.06	0.082123	0.083215				17.11	
Barclays Bank PLC	06748XYA3	10/18/2022	10/17/2024	100.000	0.000	6.0900				0.169167	0.174289	0.179596	12.35	62.59
Barclays Bank PLC	06749N3Z3	12/05/2022	12/04/2024	100.000	0.000	5.6300				0.156389	0.160767	0.165292	4.07	57.33
Barclays Bank PLC	06746KXC5	05/25/2018	05/21/2026	100.000	0.000	3.9200	150.03	0.124681	0.127125	0.129616	0.132157	0.134747	45.52	47.32
Barclays Bank PLC	06747PWE5	06/30/2020	06/30/2027	100.000	0.000	2.0600	31.28	0.059009	0.059617	0.060231	0.060851	0.061478	21.35	21.80
Barclays Bank PLC	06746XTF0	11/05/2018	08/03/2023	100.000	0.000	3.9789	132.47	0.123153	0.125603	0.128102	0.130650		45.51	27.62
Barclays Bank PLC	06748W3L5	08/04/2021	07/31/2026	100.000	0.000	1.2107	4.94	0.033629	0.033828	0.034033	0.034239	0.034446	12.20	12.35
Barclays Bank PLC	06748XY47	11/03/2022	11/03/2027	100.000	0.000	6.2100				0.172500	0.177856	0.183379	10.01	63.70
Barclays Bank PLC	06747J400	07/06/2020	07/06/2027	100.000	0.000	1.8800	28.20	0.053209	0.053709	0.054214	0.054723	0.055238	19.42	19.79
Barclays Bank PLC	06748XY21	11/03/2022	11/05/2025	100.000	0.000	6.3100			0.175278	0.175339	0.180871	0.186578	10.17	64.75
Barclays Bank PLC	06744CAN1	08/03/2017	08/04/2022	100.000	0.000	2.6899	125.11	0.083154	0.084273				17.91	
Barclays Bank PLC	06748W3C5	07/28/2021	01/28/2027	100.000	0.000	1.3700	5.82	0.038056	0.038316	0.038579	0.038843	0.039109	13.83	14.02
Barclays Bank PLC	06748W3D3	07/30/2021	07/31/2028	100.000	0.000	1.6500	6.92	0.045834	0.046212	0.046593	0.046977	0.047365	16.68	16.96

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Barclays Bank PLC	06748XXK2	11/03/2022	05/05/2025	100.000	0.000	6.1100			0.169722	0.169780	0.174967	0.180312	9.85	62.64
Barclays Bank PLC	06748W3B7	07/28/2021	07/27/2028	100.000	0.000	1.6500	7.01	0.045833	0.046209	0.046591	0.046975	0.047362	16.68	16.96
Barclays Bank PLC	06744CAL5	07/31/2017	07/31/2024	100.000	0.000	3.0701	144.15	0.096332	0.097811	0.099312	0.100837	0.102384	35.40	36.49
Barclays Bank PLC	06749N3A8	12/02/2022	12/02/2026	100.000	0.000	5.7000				0.158333	0.162846	0.167487	4.59	58.08
Barclays Bank PLC	06748XXE6	10/31/2022	10/29/2026	100.000	0.000	6.0800				0.168889	0.173995	0.179284	10.30	62.36
Barclays Bank PLC	06747NPN8	12/03/2019	12/01/2022	100.000	0.000	2.1600	45.66	0.062626	0.063303				20.79	
Barclays Bank PLC	06747PEU9	03/27/2020	03/25/2025	100.000	0.000	2.6800	48.02	0.077466	0.078504	0.079556	0.080622	0.081702	28.28	29.04
Barclays Bank PLC	06747PET2	03/27/2020	03/25/2026	100.000	0.000	2.8100	50.40	0.081379	0.082522	0.083682	0.084857	0.086050	29.72	30.56
Barclays Bank PLC	06747NPJ7	12/03/2019	12/01/2022	100.000	0.000	2.1600	45.66	0.062626	0.063302				20.79	
Barclays Bank PLC	06744CRB9	12/29/2017	06/30/2023	100.000	0.000	3.0800	130.24	0.096690	0.098179	0.099691			35.08	17.84
Barclays Bank PLC	06746XBL6	05/30/2018	05/31/2023	100.000	1.750	3.6101	133.84	0.108100	0.108296	0.110251			39.02	16.43
Barclays Bank PLC	06748EPH0	06/03/2021	06/02/2026	100.000	0.000	1.4100	8.15	0.039441	0.039719	0.039999	0.040281	0.040565	14.27	14.47
Barclays Bank PLC	06749N2Z4	12/02/2022	06/02/2025	100.000	0.000	5.8000				0.161111	0.165783	0.170591	4.67	59.12
Barclays Bank PLC	06747P4P1	02/11/2020	02/11/2025	100.000	0.000	1.9400	37.15	0.055473	0.056011	0.056554	0.057102	0.057656	20.22	20.61
Barclays Bank PLC	06746M206	09/14/2017	09/14/2023	100.000	0.000	2.9700	135.09	0.092826	0.094204	0.095603	0.097023		33.96	24.44
Barclays Bank PLC	06741VJ32	02/28/2017	08/28/2023	100.000	0.000	3.1900	165.62	0.102173	0.103803	0.105458	0.107140		37.48	25.30
Barclays Bank PLC	06749NCV2	12/16/2022	12/18/2025	100.000	0.000	5.3100			0.147500	0.147544	0.151461	0.155482	2.21	53.92
Barclays Bank PLC	06749N2U5	12/05/2022	12/03/2027	100.000	0.000	5.3800				0.149444	0.153420	0.157547	3.89	54.74
Barclays Bank PLC	06747NPF5	11/29/2019	11/30/2026	100.000	0.000	2.6500	56.55	0.077596	0.078624	0.079666	0.080722	0.081791	28.18	28.94
Barclays Bank PLC	06748WCU5	08/27/2021	08/27/2036	100.000	VARIES	2.1838	7.52	0.060660	0.059655	0.058638	0.058063	0.057667	21.41	20.89
Barclays Bank PLC	06748EPG2	05/28/2021	05/31/2028	100.000	0.000	1.9300	11.44	0.054134	0.054656	0.055184	0.055716	0.056254	19.61	20.06
Barclays Bank PLC	06747NPH1	11/29/2019	11/30/2023	100.000	0.000	2.3400	49.81	0.068099	0.068896	0.069702	0.070518		24.71	23.08
Barclays Bank PLC	06749N2T8	12/05/2022	12/04/2025	100.000	0.000	5.5000				0.152778	0.156956	0.161272	3.97	55.98
Barclays Bank PLC	06749N2Q4	11/28/2022	11/27/2024	100.000	0.000	5.8300				0.161944	0.166639	0.171496	5.34	59.47
Barclays Bank PLC	06744CQZ7	01/26/2018	01/24/2025	100.000	0.000	3.2700	135.99	0.101734	0.103398	0.105088	0.106806	0.108553	37.45	38.68
Barclays Bank PLC	06747NPD0	11/27/2019	11/23/2022	100.000	0.000	2.2100	47.12	0.064131	0.064839				20.78	
Barclays Bank PLC	06746KBF9	06/05/2018	06/05/2023	100.000	0.000	3.6901	139.55	0.116496	0.118645	0.120834			42.44	18.61
Barclays Bank PLC	06741VJH6	03/03/2017	03/03/2022	100.000	0.000	2.9401	151.35	0.093132					5.77	
Barclays Bank PLC	06749N2N1	11/28/2022	11/28/2025	100.000	0.000	5.7000				0.158333	0.162846	0.167487	5.22	58.11
Barclays Bank PLC	06748XWJ1	10/04/2022	10/03/2024	100.000	0.000	5.6900				0.158056	0.162527	0.167151	13.75	58.51
Barclays Bank PLC	06741TUA3	05/10/2013	05/10/2028	100.000	VARIES	3.2563	224.42	0.073324	0.074518	0.075731	0.076964	0.078217	26.73	27.61
Barclays Bank PLC	06741TUB1	05/03/2013	05/03/2033	100.000	VARIES	3.4200	209.10	0.064322	0.065422	0.066541	0.067678	0.068836	23.48	24.29
Barclays Bank PLC	06744CR29	01/26/2018	01/24/2024	100.000	0.000	3.2100	133.36	0.099662	0.101262	0.102887	0.104538	0.106216	36.67	37.86
Barclays Bank PLC	06747QYE1	01/29/2021	01/31/2041	100.000	VARIES	2.0890	18.74	0.054575	0.051083	0.047608	0.044753	0.042751	17.97	15.89
Barclays Bank PLC	06741T2W6	12/23/2013	12/23/2033	100.000	VARIES	4.3876	285.82	0.095552	0.096891	0.098260	0.099658	0.101087	34.66	35.65
Barclays Bank PLC	06740ASJ9	02/29/2012	02/28/2022	100.000	VARIES	3.2529	327.52	0.090481					5.25	
Barclays Bank PLC	06747PUY3	05/28/2020	05/28/2025	100.000	0.000	2.2200	35.77	0.063743	0.064451	0.065166	0.065889	0.066621	23.12	23.64
Barclays Bank PLC	06744CQJ3	02/05/2018	02/03/2023	100.000	1.000	3.3800	137.89	0.102592	0.103387	0.105134			37.45	3.36
Barclays Bank PLC	06738KW5	10/31/2011	11/01/2031	100.000	VARIES	4.5597	437.99	0.125460	0.124273	0.122725	0.125550	0.127343	45.68	46.14
Barclays Bank PLC	06741UFM1	07/31/2014	07/31/2034	100.000	VARIES	3.8919	246.62	0.086865	0.087480	0.088108	0.089266	0.090447	31.57	32.28
Barclays Bank PLC	06748XFB2	02/24/2022	02/23/2029	100.000	0.000	2.7100			0.075278	0.076292	0.077326	0.078373	23.24	27.92
Barclays Bank PLC	06746XLP7	09/14/2017	09/15/2022	100.000	0.000	2.7800	125.99	0.086245	0.087444				22.12	
Barclays Bank PLC	06746XRP0	10/31/2018	10/31/2023	100.000	0.000	3.9400	131.68	0.123035	0.125459	0.127930	0.130450		45.03	38.70
Barclays Bank PLC	06744CQE4	01/31/2018	01/31/2023	100.000	1.000	3.0900	125.89	0.092861	0.093437	0.094881			33.84	2.75
Barclays Bank PLC	06748XFC0	03/03/2022	09/02/2027	100.000	0.000	2.5700			0.071389	0.072301	0.073230	0.074171	21.38	26.42
Barclays Bank PLC	06746N451	01/03/2018	01/03/2025	100.000	0.000	3.2700	138.33	0.101753	0.103417	0.105108	0.106826	0.108573	37.53	38.76
Barclays Bank PLC	06747QGU5	09/03/2020	09/03/2027	100.000	0.000	1.3000	17.36	0.036582	0.036820	0.037059	0.037300	0.037542	13.27	13.44
Barclays Bank PLC	06746XAM5	05/02/2018	05/02/2023	100.000	1.000	3.7100	142.31	0.113937	0.115020	0.117154			41.40	14.18
Barclays Bank PLC	06744CQB0	01/31/2018	01/30/2025	100.000	0.000	3.2700	135.58	0.101753	0.103417	0.105108	0.106826	0.108573	37.44	38.67

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2022	2023
Barclays Bank PLC	06741UFK5	07/28/2014	07/28/2034	100.000	VARIES	3.8226	221.40	0.064933	0.066160	0.067409	0.068698	0.070011	23.98	24.90
Barclays Bank PLC	06746XAF0	05/25/2018	05/23/2023	100.000	0.000	3.6900	140.72	0.116469	0.118617	0.120806			42.48	17.15
Barclays Bank PLC	06747MLB0	05/03/2019	04/29/2022	100.000	0.000	2.8499	78.24	0.084941					10.02	
Barclays Bank PLC	06747PUF4	05/22/2020	05/23/2022	100.000	0.000	1.8100	29.41	0.051657					7.34	
Barclays Bank PLC	06746XAE3	05/25/2018	05/23/2024	100.000	0.000	3.8000	145.16	0.120394	0.122682	0.125013	0.127388	0.129808	43.93	45.61
Barclays Bank PLC	06748ENY5	05/26/2021	05/25/2028	100.000	0.000	1.9000	11.37	0.053276	0.053782	0.054293	0.054809	0.055330	19.31	19.68
Barclays Bank PLC	06747A862	05/03/2019	05/05/2026	100.000	0.000	3.2600	89.90	0.098198	0.099798	0.101425	0.103078	0.104758	35.82	37.00
Barclays Bank PLC	06747MKT2	04/30/2019	04/28/2023	100.000	0.000	3.2800	90.76	0.098813	0.100433	0.102080			36.07	11.94
Barclays Bank PLC	06748X4K4	01/18/2022	01/15/2027	100.000	0.000	2.2100		0.061388	0.062055	0.062741	0.063434		21.17	22.69
Barclays Bank PLC	06747P2Z1	01/23/2020	01/20/2023	100.000	0.000	2.1600	42.54	0.061953	0.062622	0.063299			22.64	1.20
Barclays Bank PLC	06747MKS4	04/30/2019	04/30/2024	100.000	0.000	3.3800	93.63	0.102095	0.103820	0.105575	0.107359	0.109173	37.28	38.55
Barclays Bank PLC	06748ENX7	05/26/2021	11/27/2026	100.000	0.000	1.5200	9.09	0.042545	0.042868	0.043194	0.043522	0.043853	15.40	15.63
Barclays Bank PLC	06747MKU9	05/03/2019	01/31/2023	100.000	0.000	2.9015	79.71	0.085975	0.087222	0.088487			31.55	2.57
Barclays Bank PLC	06747PD89	02/27/2020	02/26/2024	100.000	0.000	1.6500	30.78	0.046975	0.047362	0.047753	0.048147	0.048544	17.08	17.36
Barclays Bank PLC	06741VHQ8	02/10/2017	02/08/2023	100.000	0.000	3.1499	165.21	0.100694	0.102280	0.103891			36.99	3.84
Barclays Bank PLC	06748WBA0	08/25/2021	08/24/2028	100.000	0.000	1.7700	6.20	0.049167	0.049599	0.050038	0.050481	0.050928	17.89	18.21
Barclays Bank PLC	06747MKK1	04/30/2019	04/28/2022	100.000	0.000	3.1900	88.19	0.095889					11.22	
Barclays Bank PLC	06746XR62	09/26/2018	09/26/2024	100.000	0.000	3.9700	136.96	0.124081	0.126544	0.129056	0.131618	0.134231	45.59	47.41
Barclays Bank PLC	06744CPC9	01/05/2018	01/06/2023	100.000	1.300	3.0300	125.04	0.090081	0.090352	0.091720			32.76	0.46
Barclays Bank PLC	06746Y3Z5	04/04/2019	03/28/2025	100.000	0.000	3.5099	100.14	0.106297	0.108163	0.110061	0.111993	0.113958	38.95	40.33
Barclays Bank PLC	06748WB93	08/25/2021	02/25/2027	100.000	0.000	1.5000	5.25	0.041667	0.041979	0.042294	0.042611	0.042931	15.14	15.36
Barclays Bank PLC	06741VHH8	01/27/2017	01/27/2027	100.000	VARIES	2.3799	15.55	0.008684	0.008787	0.008892	0.008998	0.009105	3.18	3.25
Barclays Bank PLC	06739GCF4	02/20/2020	02/18/2025	104.000	0.000	3.2800	65.05	0.099476	0.101107	0.102765	0.104450	0.106163	36.54	37.75
Barclays Bank PLC	06748WB69	08/31/2021	08/31/2028	100.000	0.000	1.7400	5.85	0.048333	0.048749	0.049178	0.049601	0.050037	17.58	17.89
Barclays Bank PLC	06748WB77	09/03/2021	09/03/2026	100.000	0.000	1.3100	4.29	0.036389	0.036627	0.036867	0.037109	0.037352	13.20	13.37
Barclays Bank PLC	06741TSE8	04/19/2013	04/19/2033	100.000	VARIES	3.7861	253.24	0.076372	0.077817	0.079291	0.080792	0.082321	27.96	29.03
Barclays Bank PLC	06747QFK8	09/30/2020	09/30/2027	100.000	0.000	1.3300	16.75	0.037437	0.037686	0.037937	0.038189	0.038443	13.57	13.75
Barclays Bank PLC	06748WRQ8	12/03/2021	12/03/2026	100.000	0.000	1.9100	1.49	0.053055	0.053562	0.054074	0.054590	0.055111	19.22	19.59
Barclays Bank PLC	06738KVE8	09/29/2011	09/30/2031	100.000	VARIES	5.2986	507.78	0.142406	0.143456	0.144534	0.145356	0.146201	51.65	52.33
Barclays Bank PLC	06744CP21	12/13/2017	12/13/2022	100.000	0.000	2.9000	123.69	0.090388	0.091699				31.15	
Barclays Bank PLC	06748WRN5	11/29/2021	11/29/2028	100.000	0.000	2.3000	2.04	0.063889	0.064624	0.065367	0.066118	0.066879	23.18	23.72
Barclays Bank PLC	06748EVE0	07/06/2021	06/30/2026	100.000	0.000	1.3100	6.37	0.036619	0.036859	0.037100	0.037343	0.037588	13.23	13.40
Barclays Bank PLC	06746XHH9	07/31/2018	07/31/2023	100.000	1.750	3.7399	132.22	0.110389	0.112453	0.112738	0.114846		40.48	23.96
Barclays Bank PLC	06747NEG5	09/05/2019	03/03/2022	100.000	0.000	2.1599	51.17	0.062625					3.88	
Barclays Bank PLC	06746XHJ5	07/31/2018	07/31/2023	100.000	1.000	3.7400	133.47	0.112868	0.114979	0.116090	0.118261		41.50	24.65
Barclays Bank PLC	06746X7E7	05/30/2018	05/30/2023	100.000	1.000	3.6100	135.16	0.110479	0.111471	0.113483			40.04	16.91
Barclays Bank PLC	06741TZX8	08/01/2013	08/01/2023	100.000	0.250	3.5547	342.02	0.128634	0.130797	0.132998	0.135238		47.35	28.33
Barclays Bank PLC	06747N3U6	08/05/2019	04/28/2023	100.000	0.000	2.4695	60.86	0.072459	0.073353	0.074259			26.36	8.69
Barclays Bank PLC	06748EUZ4	06/30/2021	06/30/2028	100.000	0.000	1.8500	9.30	0.051864	0.052344	0.052828	0.053317	0.053810	18.76	19.11
Barclays Bank PLC	06746XH89	07/27/2018	04/25/2023	100.000	0.000	3.7791	137.02	0.118537	0.120776	0.123059			43.37	14.03
Barclays Bank PLC	06747NDT8	08/21/2019	03/08/2022	100.000	0.000	2.1497	51.80	0.062385					4.18	
Barclays Bank PLC	06741TZW0	08/15/2013	08/15/2033	100.000	VARIES	4.2320	255.76	0.074524	0.075733	0.077138	0.078741	0.080407	27.40	28.50
Barclays Bank PLC	06746X6Q1	04/30/2018	04/28/2023	100.000	0.000	3.7000	144.04	0.116824	0.118985	0.121187			42.72	14.18
Barclays Bank PLC	06747NUS1	01/03/2020	01/03/2025	100.000	0.000	2.3200	47.08	0.066713	0.067487	0.068270	0.069062	0.069863	24.43	25.00
Barclays Bank PLC	06746XH71	07/27/2018	07/25/2024	100.000	0.000	3.8699	140.43	0.120573	0.122906	0.125284	0.127709	0.130180	44.56	46.30
Barclays Bank PLC	06738KLP4	06/28/2011	06/28/2023	100.000	VARIES	4.8717	523.60	0.136569	0.136119	0.135726			49.08	24.02
Barclays Bank PLC	06747N3K8	08/05/2019	07/29/2022	100.000	0.000	2.4099	59.33	0.070200	0.071046				14.75	
Barclays Bank PLC	06747N3J1	07/31/2019	07/31/2024	100.000	0.000	2.5801	64.00	0.075439	0.076412	0.077398	0.078397	0.079408	27.63	28.35
Barclays Bank PLC	06747N3E2	08/05/2019	01/31/2022	100.000	0.000	2.2325	54.87	0.064808					1.88	

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Barclays Bank PLC	06746XXL2	11/09/2018	05/06/2022	100.000	0.000	3.8599	127.79	0.120212					15.03	
Barclays Bank PLC	06746XXN8	12/05/2018	09/05/2023	100.000	0.000	3.7791	121.99	0.116362	0.118561	0.120801	0.123084		42.80	29.89
Barclays Bank PLC	06747MRB4	05/31/2019	05/31/2022	100.000	0.000	2.8500	75.94	0.084970					12.66	
Barclays Bank PLC	06746X6A6	04/25/2018	04/25/2028	100.000	VARIES	3.6446	19.55	0.013170	0.013410	0.013654	0.013903	0.014157	4.82	4.99
Barclays Bank PLC	06744CEV9	08/31/2017	08/30/2024	100.000	0.000	2.9100	133.48	0.090735	0.092040	0.093394	0.094738	0.096132	33.22	34.20
Barclays Bank PLC	06744CVY4	02/14/2018	02/14/2023	100.000	0.000	3.5600	146.78	0.111888	0.113880	0.115907			41.19	4.98
Barclays Bank PLC	06748E2W2	02/24/2021	07/23/2026	100.000	0.000	1.2999	11.12	0.036304	0.036540	0.036777	0.037016	0.037257	13.19	13.36
Barclays Bank PLC	06740PC38	11/29/2010	11/29/2030	100.000	VARIES	4.9296	453.60	0.113368	0.114721	0.116106	0.117526	0.118981	41.14	42.15
Barclays Bank PLC	06748E2V4	02/24/2021	02/25/2028	100.000	0.000	1.6800	14.38	0.047061	0.047456	0.047855	0.048257	0.048662	17.11	17.40
Barclays Bank PLC	06747MR81	06/05/2019	05/31/2022	100.000	0.000	2.8499	75.52	0.084934					12.66	
Barclays Bank PLC	06741TYX9	07/24/2013	07/24/2028	100.000	VARIES	3.9848	263.65	0.083976	0.085650	0.087356	0.089097	0.090872	31.06	32.31
Barclays Bank PLC	06747MQ22	06/05/2019	02/28/2023	100.000	0.000	2.8993	76.90	0.085879	0.087124	0.088387			31.45	5.04
Barclays Bank PLC	06747N2Y9	07/31/2019	07/31/2023	100.000	0.000	2.6600	66.03	0.077899	0.078936	0.079985	0.081049		28.55	16.91
Barclays Bank PLC	06747N2T0	07/26/2019	07/31/2024	100.000	0.000	2.9716	74.35	0.087590	0.088891	0.090212	0.091552	0.092912	32.16	33.13
Barclays Bank PLC	06747MQT6	05/31/2019	05/30/2024	100.000	0.000	3.0400	81.17	0.091060	0.092444	0.093849	0.095276	0.096724	33.12	34.13
Barclays Bank PLC	06747MR57	05/31/2019	05/31/2023	100.000	0.000	2.9400	78.42	0.087848	0.089140	0.090450			31.94	13.48
Barclays Bank PLC	06747N2S2	07/26/2019	07/31/2024	100.000	0.000	2.9716	74.35	0.087590	0.088892	0.090212	0.091553	0.092913	32.16	33.13
Barclays Bank PLC	06747NTV6	12/30/2019	12/26/2024	100.000	0.000	2.4100	49.15	0.070210	0.071056	0.071913	0.072779	0.073656	25.44	26.05
Barclays Bank PLC	06747NU77	01/03/2020	01/04/2027	100.000	0.000	2.5300	51.42	0.072984	0.073907	0.074842	0.075789	0.076747	26.77	27.45
Barclays Bank PLC	06748ED42	03/31/2021	03/30/2028	100.000	0.000	2.0000	15.11	0.056111	0.056672	0.057239	0.057811	0.058389	20.40	20.81
Barclays Bank PLC	06747NQS5	05/31/2019	05/31/2024	100.000	0.000	3.0400	81.17	0.091060	0.092444	0.093849	0.095276	0.096724	33.12	34.13
Barclays Bank PLC	06747MA22	01/31/2019	01/31/2022	100.000	0.000	3.4400	104.72	0.104061					3.02	
Barclays Bank PLC	06748EU92	06/23/2021	06/22/2026	100.000	0.000	1.8700	9.77	0.052427	0.052917	0.053412	0.053912	0.054416	18.97	19.33
Barclays Bank PLC	06748EU84	06/23/2021	12/23/2026	100.000	0.000	1.5600	8.15	0.043671	0.044011	0.044355	0.044701	0.045049	15.79	16.04
Barclays Bank PLC	06747MQR0	05/31/2019	05/30/2024	100.000	0.000	3.0400	81.17	0.091059	0.092443	0.093848	0.095275	0.096723	33.12	34.13
Barclays Bank PLC	06747NU69	12/24/2019	12/22/2023	100.000	0.000	2.4600	50.62	0.071748	0.072630	0.073523	0.074428		26.00	25.97
Barclays Bank PLC	06741UKP8	10/30/2014	10/30/2034	100.000	VARIES	3.5915	227.76	0.085258	0.085695	0.086140	0.086593	0.087054	30.83	31.15
Barclays Bank PLC	06747NTU8	12/30/2019	06/25/2025	100.000	0.000	2.5700	52.48	0.075102	0.076067	0.077044	0.078034	0.079037	27.22	27.93
Barclays Bank PLC	06747NU51	12/24/2019	12/24/2026	100.000	0.000	2.7900	57.55	0.081916	0.083058	0.084217	0.085392	0.086583	29.71	30.55
Barclays Bank PLC	06746XX40	11/30/2018	11/30/2023	100.000	0.000	3.7600	121.86	0.116793	0.118989	0.121226	0.123505		42.58	40.29
Barclays Bank PLC	06744C4C2	09/15/2017	09/15/2027	100.000	VARIES	2.4839	13.20	0.008335	0.008438	0.008543	0.008649	0.008756	3.04	3.12
Barclays Bank PLC	06746XG31	07/23/2018	01/23/2026	100.000	VARIES	3.8703	131.75	0.107355	0.108076	0.108531	0.108756	0.108806	38.96	39.16
Barclays Bank PLC	06747QLW5	10/30/2020	10/29/2027	100.000	0.000	1.4500	17.05	0.040863	0.041159	0.041457	0.041758	0.042060	14.80	15.02
Barclays Bank PLC	06747QM87	11/04/2020	10/31/2023	100.000	0.000	0.6907	8.02	0.019317	0.019384	0.019451	0.019518		6.97	5.83
Barclays Bank PLC	06748ECG6	03/24/2021	09/24/2026	100.000	0.000	1.4700	11.34	0.041133	0.041436	0.041740	0.042047	0.042356	14.92	15.14
Barclays Bank PLC	06738JHL1	10/15/2010	10/15/2022	100.000	VARIES	4.2147	484.00	0.118304	0.117696				33.49	
Barclays Bank PLC	06749N6Z0	11/29/2022	11/28/2025	100.000	0.000	5.7400				0.159444	0.163995	0.168702	5.10	58.52
Barclays Bank PLC	06748ECE1	03/24/2021	03/23/2028	100.000	0.000	1.8500	14.28	0.051861	0.052341	0.052825	0.053314	0.053807	18.85	19.20
Barclays Bank PLC	06747NTB0	01/03/2020	12/30/2022	100.000	0.000	2.2000	44.61	0.063834	0.064536				23.04	
Barclays Bank PLC	06746XFE8	06/29/2018	06/29/2023	100.000	VARIES	3.3273	13.51	0.010768	0.010947	0.011129			3.91	1.98
Barclays Bank PLC	06746XFD0	06/18/2018	06/17/2022	100.000	0.000	3.6600	136.85	0.115415					19.16	
Barclays Bank PLC	06747NCC6	09/05/2019	09/05/2024	100.000	0.000	2.3100	54.80	0.067183	0.067959	0.068744	0.069538	0.070342	24.51	25.08
Barclays Bank PLC	06748ESX2	06/03/2021	06/03/2036	100.000	VARIES	2.5612	14.76	0.069833	0.068504	0.067158	0.065831	0.064836	24.83	23.87
Barclays Bank PLC	06744CUP4	03/05/2018	03/03/2023	100.000	1.000	3.5700	142.85	0.109080	0.110935	0.112000			39.79	6.94
Barclays Bank PLC	06749N6H0	11/29/2022	11/29/2024	100.000	0.000	5.8600				0.162778	0.167547	0.172456	5.21	59.77
Barclays Bank PLC	06741UJW5	09/29/2018	09/29/2024	100.000	VARIES	3.7464	237.94	0.086545	0.087068	0.087602	0.088165	0.088743	31.35	31.85
Barclays Bank PLC	06744CUQ2	03/05/2018	03/03/2023	100.000	0.000	3.5700	144.86	0.112219	0.114222	0.116260			41.24	7.21
Barclays Bank PLC	06747MQ66	05/13/2019	11/12/2026	100.000	0.000	2.3000	62.09	0.067644	0.068421	0.069200	0.070004	0.070809	24.57	25.14
Barclays Bank PLC	06741T6S1	03/28/2014	03/28/2034	100.000	VARIES	4.1532	253.75	0.076621	0.078212	0.079836	0.081494	0.083186	28.17	29.35

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022	2023
Barclays Bank PLC	06749N6F4	11/25/2022	11/24/2023	100.000	0.000	5.6300				0.156389	0.160767			5.63	51.30
Barclays Bank PLC	06746X4X8	04/27/2018	07/25/2024	100.000	0.000	3.8193	149.36	0.119951	0.122242	0.124576	0.126955	0.129379		44.32	46.02
Barclays Bank PLC	06746X4W0	04/27/2018	04/25/2023	100.000	0.000	3.7000	144.39	0.116824	0.118986	0.121187				42.73	13.82
Barclays Bank PLC	06741T6U6	03/04/2014	03/04/2024	100.000	0.250	3.4337	302.64	0.121107	0.123067	0.125060	0.127088	0.129151		44.41	45.87
Barclays Bank PLC	06749N6A5	11/29/2022	02/26/2026	100.000	0.000	5.7400				0.159444	0.161656	0.166296		5.10	58.65
Barclays Bank PLC	06746XW58	12/05/2018	08/31/2022	100.000	0.000	3.7217	120.04	0.114360	0.116464					27.71	
Barclays Bank PLC	06744C3B5	09/29/2017	09/30/2024	100.000	0.000	3.1200	140.86	0.098100	0.099630	0.101185	0.102763	0.104366		35.87	37.00
Barclays Bank PLC	06746X4M2	05/03/2018	05/03/2023	100.000	0.000	3.7000	143.69	0.116850	0.119011	0.121213				42.71	14.79
Barclays Bank PLC	06746XW41	11/30/2018	08/31/2022	100.000	0.000	3.6834	119.31	0.113124	0.115184					27.41	
Barclays Bank PLC	06744C3D1	10/04/2017	10/05/2022	100.000	0.000	2.7800	124.27	0.086246	0.087444					23.85	
Barclays Bank PLC	06741T6B8	02/28/2014	02/28/2034	100.000	VARIES	4.0797	272.75	0.093877	0.093267	0.095900	0.095428	0.097603		34.40	35.13
Barclays Bank PLC	06744CUA7	01/31/2018	07/29/2022	100.000	0.000	3.0600	126.42	0.094524	0.095971					19.92	
Barclays Bank PLC	06744CUB5	02/28/2018	02/28/2025	100.000	0.000	3.7300	152.59	0.117918	0.120117	0.122358	0.124640	0.126964		43.39	45.03
Barclays Bank PLC	06747MPG5	05/14/2019	05/12/2022	100.000	0.000	2.8500	77.30	0.084956						11.13	
Barclays Bank PLC	06748MWZ2	12/28/2021	06/25/2027	100.000	0.000	1.8800	0.16	0.052222	0.052705	0.053200	0.053700	0.054205		18.89	19.25
Barclays Bank PLC	06744CUC3	02/28/2018	02/28/2023	100.000	1.100	3.5359	141.96	0.107623	0.108445	0.110362				39.23	6.29
Barclays Bank PLC	06747MPF7	05/14/2019	05/12/2022	100.000	0.000	2.8500	77.30	0.084956						11.13	
Barclays Bank PLC	06747P7G8	02/28/2020	02/26/2025	100.000	0.000	1.6100	29.98	0.045807	0.046175	0.046547	0.046922	0.047300		16.65	16.92
Barclays Bank PLC	06747PHJ1	04/03/2020	03/29/2024	100.000	0.000	3.5299	62.99	0.103296	0.105119	0.106975	0.108863	0.110784		37.85	39.20
Barclays Bank PLC	06748WFQ1	09/22/2021	09/21/2028	100.000	0.000	1.7900	4.92	0.049722	0.050165	0.050614	0.051067	0.051524		18.07	18.39
Barclays Bank PLC	06747PHE2	03/31/2020	03/31/2027	100.000	0.000	3.7900	68.07	0.111377	0.113488	0.115639	0.117830	0.120063		40.86	42.43
Barclays Bank PLC	06748XZV6	11/09/2022	11/07/2025	100.000	0.000	6.1500				0.170833	0.176028	0.181441		8.88	63.01
Barclays Bank PLC	06744CD65	10/25/2017	10/24/2024	100.000	0.000	3.2400	143.95	0.102338	0.103995	0.105680	0.107392	0.109132		37.36	38.58
Barclays Bank PLC	06748WX40	01/03/2022	01/04/2027	100.000	0.000	1.8700			0.051946	0.052432	0.052922	0.053417		18.68	19.14
Barclays Bank PLC	06744CD73	10/25/2017	10/24/2024	100.000	0.000	3.2400	143.95	0.102338	0.103996	0.105681	0.107393	0.109132		37.36	38.58
Barclays Bank PLC	06748WFR9	09/22/2021	03/22/2027	100.000	0.000	1.5300	4.21	0.042500	0.042825	0.043153	0.043483	0.043815		15.42	15.66
Barclays Bank PLC	06747PHD4	03/31/2020	03/31/2026	100.000	0.000	3.8100	68.44	0.111997	0.114131	0.116305	0.118520	0.120778		41.10	42.68
Barclays Bank PLC	06744CU90	01/31/2018	07/29/2022	100.000	0.000	3.0600	126.42	0.094524	0.095970					19.92	
Barclays Bank PLC	06747NBA1	09/05/2019	02/28/2022	100.000	0.000	2.1599	51.17	0.062605						3.57	
Barclays Bank PLC	06747P7E3	02/28/2020	08/26/2025	100.000	0.000	1.6900	31.49	0.048140	0.048547	0.048957	0.049371	0.049788		17.51	17.80
Barclays Bank PLC	06746R338	06/01/2018	05/27/2022	100.000	0.000	3.5899	136.01	0.112900						16.48	
Barclays Bank PLC	06748WX32	12/28/2021	12/28/2028	100.000	0.000	2.0600	0.17	0.057222	0.057812	0.058407	0.059009	0.059616		20.71	21.14
Barclays Bank PLC	06744CTR2	02/26/2018	02/21/2025	100.000	0.000	3.3199	135.09	0.103438	0.105155	0.106901	0.108676	0.110480		38.00	39.27
Barclays Bank PLC	06744CTS0	02/26/2018	11/21/2023	100.000	0.000	3.2994	134.23	0.103573	0.105282	0.107019	0.108784			37.73	34.56
Barclays Bank PLC	06747PYD5	07/06/2020	07/06/2023	100.000	0.000	1.2599	18.84	0.035439	0.035662	0.035887	0.036113			12.88	6.68
Barclays Bank PLC	06741VLY6	03/31/2017	09/29/2023	100.000	0.000	3.2100	163.45	0.102898	0.104550	0.106228	0.107933			37.65	28.78
Barclays Bank PLC	06746X3X9	05/03/2018	05/03/2023	100.000	0.000	3.7000	143.69	0.116850	0.119011	0.121213				42.71	14.79
Barclays Bank PLC	06747NS88	12/02/2019	12/01/2022	100.000	0.000	2.2600	47.88	0.065659	0.066401					21.80	
Barclays Bank PLC	06747NB60	09/05/2019	08/31/2022	100.000	0.000	2.1619	51.22	0.062674	0.063344					15.10	
Barclays Bank PLC	06741VLZ3	04/05/2017	04/05/2022	100.000	0.000	2.8900	145.68	0.091344						8.59	
Barclays Bank PLC	06746X3W1	04/30/2018	04/28/2023	100.000	1.250	3.7000	141.66	0.112776	0.113577	0.115679				40.92	13.53
Barclays Bank PLC	06741VLY0	03/31/2017	03/28/2024	100.000	0.000	3.2600	166.17	0.104720	0.106427	0.108161	0.109924	0.111716		38.33	39.59
Barclays Bank PLC	06747NAQ7	08/30/2019	08/30/2024	100.000	0.000	2.2798	54.40	0.066266	0.067013	0.067785	0.068549	0.069339		24.18	24.73
Barclays Bank PLC	06746XE58	06/29/2018	06/29/2023	100.000	1.000	3.7100	135.82	0.113937	0.115020	0.117154				41.22	20.85
Barclays Bank PLC	06746X3V3	04/30/2018	04/30/2025	100.000	0.000	3.8700	151.07	0.122934	0.125313	0.127738	0.130209	0.132729		44.98	46.73
Barclays Bank PLC	06747NB45	08/30/2019	08/30/2024	100.000	0.000	2.2800	54.41	0.066273	0.067020	0.067792	0.068557	0.069347		24.18	24.73
Barclays Bank PLC	06744CTM3	03/05/2018	03/05/2025	100.000	VARIES	3.7200	141.75	0.103840	0.103802	0.103722	0.103626	0.103541		37.36	37.30
Barclays Bank PLC	06747NB37	08/30/2019	08/31/2023	100.000	0.000	2.2000	52.46	0.063844	0.064538	0.065256	0.065966			23.28	15.73
Barclays Bank PLC	06747PH36	04/03/2020	03/31/2023	100.000	0.000	3.4131	60.86	0.099719	0.101421	0.103151				36.52	9.18

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Barclays Bank PLC	06746XE41	06/29/2018	06/29/2023	100.000	1.750	3.7100	134.53	0.111487	0.111752	0.113825			40.19	20.26
Barclays Bank PLC	06744CTC5	02/14/2018	02/12/2025	100.000	0.000	3.7700	156.00	0.119321	0.121570	0.123862	0.126197	0.128576	43.99	45.67
Barclays Bank PLC	06749N4Z2	11/21/2022	11/20/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	6.50	59.75
Barclays Bank PLC	06747T259	07/06/2021	07/06/2028	100.000	0.000	1.7400	8.46	0.048333	0.048754	0.049178	0.049606	0.050037	17.62	17.93
Barclays Bank PLC	06747NAD6	08/30/2019	08/28/2024	100.000	0.000	2.2800	54.40	0.066263	0.067018	0.067782	0.068555	0.069336	24.18	24.73
Barclays Bank PLC	06748WF65	10/05/2021	09/30/2026	100.000	0.000	1.4900	3.56	0.041388	0.041688	0.041998	0.042311	0.042626	15.01	15.23
Barclays Bank PLC	06748WF57	09/30/2021	09/29/2028	100.000	0.000	1.9200	4.85	0.053333	0.053842	0.054359	0.054881	0.055408	19.39	19.76
Barclays Bank PLC	06738JFL3	11/12/2010	11/12/2022	100.000	VARIES	3.8891	439.78	0.109720	0.108883				33.97	
Barclays Bank PLC	06741TWH6	06/17/2013	06/17/2033	100.000	VARIES	3.6856	225.56	0.068730	0.069996	0.071286	0.072600	0.073938	25.01	25.94
Barclays Bank PLC	06747NAC8	08/30/2019	08/28/2024	100.000	0.000	2.2800	54.40	0.066262	0.067018	0.067782	0.068554	0.069336	24.18	24.73
Barclays Bank PLC	06747NRD8	12/04/2019	12/05/2022	100.000	0.000	2.2200	46.88	0.064454	0.065170				21.66	
Barclays Bank PLC	06740PYE0	12/30/2010	12/30/2030	100.000	VARIES	5.6003	521.50	0.139398	0.141252	0.143158	0.145117	0.147132	50.52	51.89
Barclays Bank PLC	06746XM34	08/31/2018	08/31/2023	100.000	VARIES	3.7102	123.30	0.104256	0.104268	0.104053	0.103624		37.51	24.79
Barclays Bank PLC	06747PP52	04/22/2020	04/22/2027	100.000	0.000	2.4000	41.20	0.069095	0.069925	0.070764	0.071613	0.072472	25.14	25.75
Barclays Bank PLC	06747MFG6	03/29/2019	03/31/2022	100.000	0.000	3.1900	91.16	0.095915					8.54	
Barclays Bank PLC	06747MWH5	07/03/2019	03/31/2023	100.000	0.000	2.8815	74.03	0.085344	0.086574	0.087821			31.17	7.82
Barclays Bank PLC	06741VCG5	10/31/2016	10/31/2023	100.000	0.000	2.5409	139.97	0.080399	0.081424	0.082462	0.083513		29.25	24.85
Barclays Bank PLC	06748XPZ8	09/01/2022	09/03/2026	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880		16.77	51.79
Barclays Bank PLC	06747NZF4	01/31/2020	01/29/2025	100.000	0.000	1.9400	37.76	0.055469	0.056007	0.056550	0.057095	0.057653	20.23	20.62
Barclays Bank PLC	06747NZE7	01/31/2020	07/29/2025	100.000	0.000	2.0100	39.14	0.057530	0.058108	0.058692	0.059282	0.059878	20.99	21.42
Barclays Bank PLC	06747MWE2	07/03/2019	06/30/2022	100.000	0.000	2.8095	72.09	0.083677					14.95	
Barclays Bank PLC	06746XLE1	08/31/2018	06/01/2023	100.000	1.000	3.6891	127.97	0.112170	0.113214	0.115303			40.66	17.30
Barclays Bank PLC	06747MWA0	06/28/2019	06/30/2023	100.000	0.000	2.9300	75.69	0.087543	0.088826	0.090127			31.75	16.13
Barclays Bank PLC	06744CJZ5	11/30/2017	11/29/2024	100.000	0.000	3.1200	134.87	0.098083	0.099613	0.101167	0.102745	0.104348	35.68	36.81
Barclays Bank PLC	06746XLB7	08/31/2018	06/01/2023	100.000	0.000	3.6892	129.77	0.115420	0.117549	0.119718			42.06	17.96
Barclays Bank PLC	06741RGQ8	04/18/2013	04/18/2030	100.000	VARIES	3.0513	275.03	0.089714	0.089811	0.089910	0.090010	0.089900	32.33	32.38
Barclays Bank PLC	06747MVV5	06/19/2019	12/19/2022	100.000	VARIES	3.3078	20.15	0.021660	0.022018				7.60	
Barclays Bank PLC	06738KQ53	02/14/2012	02/14/2022	100.000	0.500	4.1087	483.86	0.161410					6.94	
Barclays Bank PLC	06744CJQ5	11/27/2017	11/21/2024	100.000	0.000	3.1199	135.17	0.098040	0.099569	0.101122	0.102700	0.104302	35.69	36.82
Barclays Bank PLC	06747MW85	06/28/2019	06/28/2024	100.000	0.000	3.0400	78.62	0.091061	0.092445	0.093850	0.095277	0.096725	33.04	34.05
Barclays Bank PLC	06747NHX5	10/02/2019	10/02/2024	100.000	0.000	2.3500	53.92	0.068400	0.069204	0.070017	0.070840	0.071672	24.91	25.50
Barclays Bank PLC	06744CJR3	11/27/2017	11/22/2023	100.000	0.000	3.0299	131.06	0.094884	0.096322	0.097781	0.099262		34.53	31.65
Barclays Bank PLC	06747B506	06/05/2019	06/04/2025	100.000	0.000	3.2000	85.10	0.096222	0.097762	0.099320	0.100915	0.102530	35.00	36.13
Barclays Bank PLC	06746KKX0	09/06/2018	06/05/2023	100.000	0.000	3.7091	129.82	0.116094	0.118247	0.120440			42.29	18.55
Barclays Bank PLC	06747NHT4	10/02/2019	10/02/2024	100.000	0.000	2.3500	53.92	0.068400	0.069204	0.070017	0.070840	0.071672	24.91	25.50
Barclays Bank PLC	06747PNU9	04/30/2020	04/30/2025	100.000	0.000	2.2800	38.59	0.065524	0.066271	0.067027	0.067791	0.068564	23.81	24.36
Barclays Bank PLC	06747MVL7	05/29/2019	05/29/2029	100.000	VARIES	3.3999	87.73	0.092751	0.092272	0.091890	0.091600	0.091428	33.28	33.01
Barclays Bank PLC	06747PNV7	05/05/2020	04/30/2024	100.000	0.000	2.1000	35.20	0.060172	0.060804	0.061442	0.062088	0.062739	21.85	22.31
Barclays Bank PLC	06747NHP2	10/23/2019	10/21/2022	100.000	0.000	2.3300	52.03	0.067782	0.068572				19.80	
Barclays Bank PLC	06747QA56	07/29/2020	07/29/2027	100.000	0.000	1.8100	25.96	0.051192	0.051655	0.052123	0.052594	0.053070	18.65	18.99
Barclays Bank PLC	06741WEM8	12/26/2018	12/26/2023	100.000	0.000	2.8900	90.33	0.087495	0.088760	0.090042	0.091343		31.74	32.20
Barclays Bank PLC	06747QA59	07/29/2020	07/29/2027	100.000	0.000	1.4600	20.91	0.041150	0.041450	0.041753	0.042058	0.042365	14.05	15.18
Barclays Bank PLC	06748WLY7	10/27/2021	10/26/2028	100.000	0.000	2.2700	4.04	0.063055	0.063767	0.064491	0.065223	0.065963	22.92	23.44
Barclays Bank PLC	06747MVE3	05/22/2019	05/20/2022	100.000	0.000	2.8500	76.62	0.084956					11.81	
Barclays Bank PLC	06748WLZ4	10/27/2021	04/29/2027	100.000	0.000	1.9100	3.40	0.053061	0.053568	0.054079	0.054596	0.055117	19.26	19.63
Barclays Bank PLC	06747H636	05/03/2020	06/03/2027	100.000	0.000	2.1700	34.65	0.062261	0.062937	0.063620	0.064310	0.065008	22.57	23.07
Barclays Bank PLC	06747NHF4	10/03/2019	10/05/2026	100.000	0.000	2.4700	56.66	0.072073	0.072963	0.073865	0.074777	0.075700	26.26	26.91
Barclays Bank PLC	06747NYG3	02/05/2020	07/31/2023	100.000	0.000	1.8715	36.14	0.053445	0.053945	0.054450	0.054960		19.48	11.47
Barclays Bank PLC	06738JMB7	08/19/2010	08/19/2022	100.000	VARIES	4.2846	492.67	0.120417	0.119723				27.33	

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
Barclays Bank PLC	06747G331	04/22/2020	05/05/2027	100.000	0.000	2.3999	41.20	0.069153	0.069983	0.070823	0.071673	0.072533	25.14	25.75
Barclays Bank PLC	06748XP70	08/30/2022	02/28/2025	100.000	0.000	4.8900				0.135833	0.139118	0.142519	16.44	50.31
Barclays Bank PLC	06747NYF5	02/05/2020	01/26/2023	100.000	0.000	1.8499	35.72	0.052802	0.053290	0.053783			19.25	1.34
Barclays Bank PLC	06747PNC9	04/24/2020	04/26/2027	100.000	0.000	2.3700	40.54	0.068210	0.069018	0.069836	0.070664	0.071501	24.81	25.40
Barclays Bank PLC	06747M3U8	12/26/2018	09/25/2023	100.000	0.000	2.8095	87.77	0.084260	0.085443	0.086644	0.087861		30.78	23.09
Barclays Bank PLC	06747N6Z2	08/02/2019	02/02/2023	100.000	VARIES	2.7753	10.22	0.011621	0.011782	0.011945			4.26	0.37
Barclays Bank PLC	06747B449	07/03/2019	07/06/2026	100.000	0.000	3.2200	82.95	0.095370	0.096905	0.098466	0.100051	0.101662	35.15	36.29
Barclays Bank PLC	06747QQA8	11/30/2020	11/30/2027	100.000	0.000	1.4300	15.60	0.040292	0.040580	0.040871	0.041163	0.041457	14.57	14.78
Barclays Bank PLC	06747NXT6	02/05/2020	02/05/2025	100.000	0.000	1.9400	37.48	0.055473	0.056011	0.056554	0.057103	0.057657	20.22	20.62
Barclays Bank PLC	06747NXS8	01/31/2020	01/31/2024	100.000	0.000	1.8800	36.58	0.053709	0.054214	0.054724	0.055238	0.055757	19.58	19.95
Barclays Bank PLC	06747NGL2	09/18/2019	09/18/2024	100.000	0.000	2.5500	59.66	0.074515	0.075465	0.076428	0.077402	0.078389	27.19	27.89
Barclays Bank PLC	06748EGK3	05/05/2021	05/05/2026	100.000	0.000	1.3500	8.86	0.037753	0.038008	0.038264	0.038523	0.038783	13.67	13.85
Barclays Bank PLC	06747PN39	04/22/2020	04/22/2027	100.000	0.000	2.4000	41.20	0.069096	0.069925	0.070764	0.071613	0.072472	25.14	25.75
Barclays Bank PLC	06747MUJ3	05/22/2019	05/19/2022	100.000	0.000	2.8499	76.62	0.084948					11.72	
Barclays Bank PLC	06738JLX0	10/07/2010	10/07/2022	100.000	VARIES	4.2148	485.06	0.118320	0.117706				32.55	
Barclays Bank PLC	06748EGJ6	04/30/2021	04/28/2028	100.000	0.000	1.9100	12.82	0.053556	0.054068	0.054584	0.055105	0.055632	19.44	19.81
Barclays Bank PLC	06747NXQ2	01/31/2020	01/29/2027	100.000	0.000	2.1400	41.71	0.061370	0.062026	0.062690	0.063361	0.064039	22.41	22.89
Barclays Bank PLC	06739FJF9	03/11/2016	03/13/2023	100.000	0.125	2.2608	138.98	0.070616	0.071375	0.072143			25.72	5.19
Barclays Bank PLC	06747NGJ7	10/03/2019	10/03/2024	100.000	0.000	2.2800	52.22	0.066271	0.067026	0.067790	0.068563	0.069345	24.13	24.68
Barclays Bank PLC	06746XJK0	07/31/2018	07/31/2023	100.000	VARIES	3.8007	130.00	0.107675	0.107634	0.107206	0.106490		38.68	22.28
Barclays Bank PLC	06741VAN2	09/30/2016	09/29/2023	100.000	0.000	2.2200	122.98	0.068860	0.069624	0.070397	0.071178		25.07	19.01
Barclays Bank PLC	06748XNW7	08/24/2022	02/23/2024	100.000	0.000	4.5900				0.127500	0.130410	0.133403	16.19	47.18
Barclays Bank PLC	06739FJQ5	10/30/2018	10/30/2023	100.000	0.000	3.9200	130.98	0.122338	0.124736	0.127181	0.129674		44.77	38.48
Barclays Bank PLC	06747NGC2	10/03/2019	03/31/2023	100.000	0.000	2.1416	48.99	0.062069	0.062733	0.063405			22.59	5.64
Barclays Bank PLC	06741WDG2	12/04/2017	06/02/2023	100.000	1.000	3.0301	128.43	0.091404	0.092788	0.093352			33.21	14.10
Barclays Bank PLC	06744CYW5	03/09/2018	03/09/2028	100.000	VARIES	3.4394	16.60	0.011425	0.011622	0.011822	0.012025	0.012232	4.19	4.34
Barclays Bank PLC	06748WKK8	11/03/2021	11/03/2026	100.000	0.000	1.9400	3.13	0.053890	0.054412	0.054940	0.055473	0.056011	19.56	19.94
Barclays Bank PLC	06747MCT1	02/28/2019	02/28/2022	100.000	0.000	3.4800	103.04	0.105375					6.01	
Barclays Bank PLC	06747C686	09/05/2019	09/03/2026	100.000	0.000	2.5000	59.41	0.072972	0.073884	0.074808	0.075743	0.076689	26.65	27.32
Barclays Bank PLC	06748XNM9	09/06/2022	09/05/2024	100.000	0.000	4.9600				0.137778	0.141176	0.144677	15.84	51.01
Barclays Bank PLC	06748WKJ1	10/29/2021	10/31/2028	100.000	0.000	2.2700	3.91	0.063059	0.063775	0.064499	0.065231	0.065971	22.92	23.44
Barclays Bank PLC	06747NG99	10/03/2019	09/30/2022	100.000	0.000	2.1000	48.02	0.060811	0.061450				16.47	
Barclays Bank PLC	06747PM97	04/08/2020	04/08/2027	100.000	0.000	3.7900	67.18	0.111377	0.113488	0.115638	0.117829	0.120062	40.83	42.39
Barclays Bank PLC	06747NG32	10/03/2019	06/30/2023	100.000	0.000	2.1595	49.40	0.062945	0.063624	0.064311			22.78	11.51
Barclays Bank PLC	06747MU46	06/03/2019	06/02/2022	100.000	0.000	2.8500	75.69	0.084963					12.83	
Barclays Bank PLC	06741VQS4	05/03/2017	05/03/2022	100.000	0.000	2.9001	143.65	0.091701					11.19	
Barclays Bank PLC	06741VQR6	04/28/2017	10/30/2023	100.000	0.000	3.1299	156.29	0.100000	0.101565	0.103154	0.104769		36.47	31.13
Barclays Bank PLC	06741VQ08	04/28/2017	04/25/2024	100.000	0.000	3.0900	154.17	0.098509	0.100031	0.101576	0.103146	0.104739	35.94	37.06
Barclays Bank PLC	06740PVH6	10/20/2010	10/20/2025	100.000	VARIES	4.6203	517.97	0.129769	0.129604	0.129436	0.129264	0.129088	46.66	46.54
Barclays Bank PLC	06739FJA0	12/18/2015	12/19/2022	100.000	0.125	2.3109	148.27	0.073170	0.073975				25.61	
Barclays Bank PLC	06744CYE5	04/03/2018	04/05/2023	100.000	0.000	3.5300	140.04	0.110851	0.112808	0.114799			40.60	10.79
Barclays Bank PLC	06744C7B1	10/27/2017	10/24/2024	100.000	0.000	3.2400	143.74	0.102319	0.103976	0.105661	0.107372	0.109112	37.36	38.58
Barclays Bank PLC	06744CYF2	03/29/2018	03/31/2023	100.000	1.250	3.5081	137.18	0.106208	0.106853	0.108727	0.110634		38.58	9.68
Barclays Bank PLC	06747N5K6	08/05/2019	07/31/2024	100.000	0.000	2.5814	63.66	0.075453	0.076427	0.077414	0.078413	0.079425	27.63	28.35
Barclays Bank PLC	06744C7C9	10/27/2017	10/25/2023	100.000	0.000	3.1300	138.58	0.098428	0.099968	0.101532	0.103121		35.92	30.14
Barclays Bank PLC	06747N5J9	07/31/2019	07/31/2025	100.000	0.000	2.4500	60.70	0.071453	0.072329	0.073215	0.074112	0.075020	26.15	26.79
Barclays Bank PLC	06747PLM9	04/20/2020	04/21/2025	100.000	0.000	2.2700	39.07	0.065231	0.065971	0.066720	0.067477	0.068243	23.72	24.26
Barclays Bank PLC	06741WCJ7	06/05/2017	06/03/2022	100.000	0.000	2.6701	128.95	0.083560					12.70	
Barclays Bank PLC	06747PLN7	04/17/2020	04/18/2024	100.000	0.000	2.1600	37.34	0.061970	0.062639	0.063316	0.064000	0.064691	22.53	23.02

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
Barclays Bank PLC	06746XZK2	12/24/2018	12/22/2023	100.000	0.000	3.5300	111.45	0.108887	0.110808	0.112764	0.114754		39.58	39.94
Barclays Bank PLC	06748XN80	08/17/2022	08/14/2025	100.000	0.000	4.6700				0.129722	0.132701	0.135799	17.38	48.07
Barclays Bank PLC	06747NWE0	01/02/2020	01/02/2025	100.000	0.000	2.4000	48.80	0.069095	0.069925	0.070764	0.071613	0.072472	25.32	25.93
Barclays Bank PLC	06744CY70	03/29/2018	09/26/2024	100.000	0.000	3.6400	145.13	0.114682	0.116769	0.118894	0.121058	0.123261	42.06	43.61
Barclays Bank PLC	06748XN31	09/06/2022	09/05/2024	100.000	0.000	4.9600				0.137778	0.141176	0.144677	15.84	51.01
Barclays Bank PLC	06744C6P1	11/03/2017	11/03/2022	100.000	0.000	2.6500	115.79	0.081785	0.082869				24.89	
Barclays Bank PLC	06748XN23	09/06/2022	09/03/2027	100.000	0.000	5.0800				0.141111	0.144636	0.148309	16.23	52.28
Barclays Bank PLC	06744CY62	03/29/2018	03/28/2023	100.000	0.000	3.5100	139.64	0.110116	0.112049	0.114015			40.35	9.92
Barclays Bank PLC	06747MC87	03/05/2019	02/28/2022	100.000	0.000	3.1998	93.76	0.096167					5.48	
Barclays Bank PLC	06747RAA3	04/16/2021	04/14/2028	100.000	0.000	1.8600	13.21	0.052142	0.052627	0.053116	0.053610	0.054109	18.93	19.29
Barclays Bank PLC	06747DB82	11/05/2019	11/04/2026	100.000	0.000	2.7100	59.76	0.079435	0.080512	0.081603	0.082708	0.083829	28.91	29.70
Barclays Bank PLC	06747MC38	02/28/2019	02/29/2024	100.000	0.000	3.6879	109.47	0.112254	0.114313	0.116432	0.118567	0.120766	41.29	42.83
Barclays Bank PLC	06747C546	09/06/2019	08/29/2024	100.000	0.000	2.3000	54.49	0.066848	0.067612	0.068394	0.069176	0.069976	24.39	24.96
Barclays Bank PLC	06740PV29	12/30/2010	12/30/2030	100.000	VARIES	5.2624	518.28	0.135613	0.136749	0.137914	0.139109	0.140336	49.03	49.87
Barclays Bank PLC	06744C6N6	10/31/2017	10/31/2024	100.000	0.000	3.2400	143.43	0.102347	0.104005	0.105690	0.107402	0.109142	37.35	38.57
Barclays Bank PLC	06747MBN5	03/05/2019	11/30/2022	100.000	0.000	3.2591	95.59	0.098907	0.100519				32.83	
Barclays Bank PLC	06747NEP5	09/27/2019	09/25/2024	100.000	0.000	2.4600	56.86	0.071747	0.072630	0.073523	0.074428	0.075343	26.16	26.81
Barclays Bank PLC	06747MSN7	05/30/2019	05/25/2022	100.000	0.000	2.9399	78.42	0.087810					12.64	
Barclays Bank PLC	06744CGK1	08/25/2017	08/22/2024	100.000	0.000	2.9600	136.37	0.092453	0.093821	0.095210	0.096619	0.098049	33.88	34.90
Barclays Bank PLC	06747NVN1	12/11/2019	12/11/2029	100.000	VARIES	2.4256	8.15	0.009749	0.009867	0.009987	0.010108	0.010231	3.54	3.62
Barclays Bank PLC	06748E4K6	02/26/2021	02/28/2028	100.000	0.000	1.7600	14.97	0.049324	0.049758	0.050196	0.050637	0.051083	17.94	18.26
Barclays Bank PLC	06747NEN0	09/27/2019	03/25/2025	100.000	0.000	2.5300	58.52	0.073891	0.074826	0.075772	0.076731	0.077702	26.95	27.64
Barclays Bank PLC	06738KN98	02/29/2012	02/28/2022	100.000	VARIES	4.0104	395.46	0.110884					6.43	
Bureau County SD #84, IL	121012AT5	06/04/2010	12/01/2022	104.788	VARIES	6.1676	739.10	0.172276	0.171806				56.77	
Bureau County SD #502, IL	121133CK6	10/10/2013	12/01/2023	100.125	VARIES	4.9874	411.48	0.138571	0.138563	0.138555	0.138547		49.88	45.72
Bureau County, SD #205,	121133CL4	10/10/2013	12/01/2029	100.148	VARIES	5.8866	486.11	0.163656	0.163649	0.163642	0.163634	0.163627	58.91	58.91
CANUTILLO TEX INDPT SCH	138735YN9	07/29/2020	02/15/2030	81.977	0.000	2.0930	24.65	0.048709	0.049218	0.049733	0.050254	0.050780	17.77	18.14
CANUTILLO TEX INDPT SCH	138735YL3	07/29/2020	02/15/2028	86.749	0.000	1.8930	23.57	0.046523	0.046964	0.047408	0.047857	0.048310	16.95	17.27
CANUTILLO TEX INDPT SCH	138735YK5	07/29/2020	02/15/2027	89.327	0.000	1.7320	22.19	0.043758	0.044137	0.044519	0.044905	0.045294	15.92	16.20
CANUTILLO TEX INDPT SCH	138735YM1	07/29/2020	02/15/2029	84.413	0.000	1.9930	24.16	0.047709	0.048185	0.048665	0.049150	0.049640	17.39	17.74
CAREY OHIO EXMP VLG SCH	141771BW4	03/04/2020	11/01/2036	57.028	0.000	3.3998	36.23	0.056956	0.057924	0.058909	0.059910	0.060928	20.80	21.51
CAREY OHIO EXMP VLG SCH	141771BU8	03/04/2020	11/01/2034	61.892	0.000	3.2998	38.13	0.059897	0.060885	0.061890	0.062911	0.063949	21.86	22.59
CAREY OHIO EXMP VLG SCH	141771BV6	03/04/2020	11/01/2035	59.439	0.000	3.3499	37.19	0.058444	0.059422	0.060418	0.061430	0.062459	21.33	22.06
CAREY OHIO EXMP VLG SCH	141771BT1	03/04/2020	11/01/2033	64.382	0.000	3.2499	39.05	0.061313	0.062310	0.063322	0.064351	0.065397	22.37	23.11
CAREY OHIO EXMP VLG SCH	141771BR5	03/04/2020	11/01/2031	69.862	0.000	3.0999	40.38	0.063307	0.064288	0.065284	0.066296	0.067324	23.09	23.81
CAREY OHIO EXMP VLG SCH	141771BS3	03/04/2020	11/01/2032	67.325	0.000	3.1499	39.55	0.062042	0.063019	0.064011	0.065020	0.066044	22.63	23.35
CBIZ, Inc.	124805AA0	05/30/2006	06/01/2026	100.000	VARIES	8.9994	2381.41	0.705269	0.732015	0.759964	0.789170	0.819460	260.35	280.63
CBIZ, Inc.	124805AB8	05/30/2006	06/01/2026	100.000	VARIES	8.9994	2381.41	0.705269	0.732015	0.759964	0.789170	0.819460	260.35	280.63
CHINA SPRING TEX INDPT S	169412RQ8	07/22/2020	08/15/2034	68.731	0.000	2.6840	26.95	0.052717	0.053424	0.054141	0.054868	0.055604	19.30	19.82
CHINA SPRING TEX INDPT S	169412RP0	07/22/2020	08/15/2033	71.045	0.000	2.6339	27.33	0.053448	0.054152	0.054865	0.055587	0.056319	19.56	20.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RGV1	11/03/2022	11/05/2024	100.000	0.000	5.8450				0.162361	0.162414	0.167160	9.42	59.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RFK6	11/03/2022	11/05/2026	100.000	0.000	5.8740				0.163167	0.163220	0.168014	9.47	60.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RFN0	11/03/2022	05/03/2024	100.000	0.000	5.8640					0.162889	0.167665	9.45	60.06
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RW76	11/03/2022	12/05/2023	100.000	0.000	6.3880			0.177444	0.178452	0.184152		10.32	60.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RV69	11/02/2022	11/04/2027	100.000	0.000	5.8830			0.163417	0.163470	0.168279	0.173228	9.64	60.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RUW3	10/31/2022	05/01/2024	100.000	0.000	5.9510				0.165306	0.170252	0.175317	10.08	61.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YMA5	10/31/2022	10/31/2037	100.000	VARIES	6.1000				0.169444	0.167750	0.166004	10.34	60.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RHH8	10/31/2022	10/29/2027	100.000	0.000	6.0870				0.169083	0.174201	0.179503	10.31	62.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RZ57	10/25/2022	10/23/2025	100.000	0.000	6.0190				0.167194	0.172170	0.177352	11.03	61.78

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YLW8	11/17/2022	11/19/2024	100.000	0.000	5.5240			0.153444	0.153492	0.157731	0.162088	6.75	56.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R6G5	09/30/2022	10/02/2028	100.000	0.000	5.7960			0.161000	0.161052	0.165719	0.170522	14.66	59.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RFT7	11/03/2022	11/05/2026	100.000	0.000	5.8740			0.163167	0.163220	0.168014	0.172948	9.47	60.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y5L0	10/26/2022	10/24/2025	100.000	0.000	6.1160				0.169889	0.175026	0.180379	11.04	62.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y5V8	10/26/2022	10/25/2025	100.000	0.000	6.1160				0.169889	0.175055	0.180408	11.04	62.78
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290AGD6	11/15/2022	11/15/2029	100.000	VARIES	5.5081				0.153003	0.148801	0.144484	7.04	53.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y5C0	11/04/2022	05/06/2024	100.000	0.000	5.7860		0.160722	0.160774	0.165425	0.170211	9.16	59.23	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RS55	10/26/2022	04/24/2026	100.000	0.000	6.1260				0.170167	0.175321	0.180691	11.06	62.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y4Q0	10/26/2022	04/25/2024	100.000	0.000	6.0580				0.168278	0.173347	0.178597	10.94	62.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YET3	11/17/2022	11/17/2042	100.000	VARIES	5.6858				0.157938	0.150582	0.143018	6.95	54.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YHR4	11/02/2022	05/01/2025	100.000	0.000	5.7570				0.159917	0.164494	0.169229	9.44	58.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RST3	11/03/2022	11/05/2025	100.000	0.000	5.8740		0.163167	0.163220	0.168014	0.172948	9.47	60.17	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RNY7	11/03/2022	11/04/2027	100.000	0.000	5.9420				0.165056	0.169987	0.175037	9.57	60.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YRU6	11/08/2022	11/08/2029	100.000	0.000	5.9130				0.164250	0.169106	0.174106	8.71	60.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YRX0	11/18/2022	11/18/2042	100.000	VARIES	5.7556				0.159877	0.156484	0.152994	6.87	56.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YB74	10/31/2022	05/01/2024	100.000	0.000	5.9510				0.165306	0.170252	0.175317	10.08	61.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YAX8	10/28/2022	10/30/2024	100.000	0.000	5.9710		0.165861	0.165916	0.170870	0.175971	10.45	61.23	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YAD2	11/04/2022	11/04/2024	100.000	0.000	5.7570				0.159917	0.164520	0.169256	9.12	58.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR67	11/03/2022	11/04/2027	100.000	0.000	5.9420				0.165056	0.169987	0.175037	9.57	60.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YAQ3	10/26/2022	10/26/2027	100.000	0.000	6.2330				0.173139	0.178535	0.184099	11.25	64.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RM67	10/31/2022	10/31/2024	100.000	0.000	5.9420				0.165056	0.169959	0.175009	10.07	60.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YDL1	11/18/2022	12/20/2023	100.000	0.000	6.0970		0.169361	0.170279	0.175470		7.29	60.36	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RQE8	10/26/2022	04/26/2027	100.000	0.000	6.2810				0.174472	0.179952	0.185603	11.34	64.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y2Z2	10/31/2022	10/31/2042	100.000	VARIES	6.2815				0.174485	0.168623	0.162578	10.64	61.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y2Y5	10/31/2022	10/31/2024	100.000	0.000	5.9420				0.165056	0.169959	0.175009	10.07	60.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YUE8	11/16/2022	11/16/2027	100.000	0.000	5.8060				0.161278	0.165960	0.170777	7.26	59.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YDE7	11/17/2022	11/19/2025	100.000	0.000	5.5040		0.152889	0.152936	0.157144	0.161469	6.73	56.17	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y2H2	10/25/2022	10/25/2027	100.000	0.000	6.1260				0.170167	0.175379	0.180751	11.23	62.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YCM0	11/17/2022	11/17/2042	100.000	VARIES	5.6858				0.157938	0.153741	0.149425	6.95	55.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YTT7	11/17/2022	11/20/2023	100.000	0.000	5.6020		0.155611	0.155684	0.160044		6.85	50.45	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YCR9	11/14/2022	11/12/2027	100.000	0.000	5.9510				0.165306	0.170170	0.175233	7.77	60.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YTV2	11/17/2022	11/17/2042	100.000	VARIES	5.6858				0.157938	0.146634	0.135009	6.95	53.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YTW0	11/17/2022	11/19/2024	100.000	0.000	5.5240		0.153444	0.153492	0.157731	0.162088	6.75	56.38	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YSY7	11/02/2022	11/02/2028	100.000	0.000	5.9030				0.163972	0.168812	0.173794	9.67	60.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RJ08	10/31/2022	05/01/2025	100.000	0.000	5.9510				0.165306	0.170252	0.175317	10.08	61.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RJ30	10/31/2022	11/30/2023	100.000	0.000	6.4460		0.179056	0.180017	0.185819		10.95	60.27	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RZR9	10/20/2022	10/21/2027	100.000	0.000	6.0290				0.167472	0.172549	0.177750	11.89	61.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RM36	10/31/2022	10/29/2027	100.000	0.000	6.0870				0.169083	0.174201	0.179503	10.31	62.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RM69	10/31/2022	05/01/2025	100.000	0.000	5.9510				0.165306	0.170252	0.175317	10.08	61.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YPQ7	11/16/2022	11/19/2025	100.000	0.000	5.5140		0.153167	0.153237	0.157462	0.161803	6.90	56.29	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y4E7	11/09/2022	11/07/2025	100.000	0.000	6.0780				0.168833	0.173907	0.179192	8.78	62.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YJT8	11/28/2022	05/28/2024	100.000	0.000	5.6700				0.157750	0.162229	0.166808	5.21	57.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YKB5	11/28/2022	11/26/2027	100.000	0.000	5.4560				0.151556	0.155644	0.159890	5.00	55.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YJF8	11/02/2022	10/31/2024	100.000	0.000	5.8740				0.163167	0.167906	0.172837	9.63	60.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YJE1	11/28/2022	11/28/2025	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YJY8	10/31/2022	10/29/2027	100.000	0.000	6.0870				0.169083	0.174201	0.179503	10.31	62.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YJQ4	11/30/2022	11/28/2025	100.000	0.000	5.3780				0.149389	0.153361	0.157485	4.63	54.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RUZ6	10/31/2022	10/29/2027	100.000	0.000	6.0870				0.169083	0.174201	0.179503	10.31	62.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YLY4	11/28/2022	11/28/2025	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RYH2	10/20/2022	10/22/2025	100.000	0.000	5.9420			0.165056	0.165110	0.170015	0.175067	11.72	61.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YLZ1	11/30/2022	12/01/2042	100.000	VARIES	5.4500				0.14978	0.145697	0.139827	4.69	53.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YME7	11/23/2022	12/21/2023	100.000	0.000	6.1840			0.171778	0.172604	0.177941		6.54	61.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RY58	10/14/2022	10/16/2025	100.000	0.000	5.6500			0.156944	0.156994	0.161429	0.165989	12.09	57.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RYD1	10/20/2022	04/23/2025	100.000	0.000	5.9220			0.164500	0.164581	0.169454	0.174472	11.69	60.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RXJ9	10/14/2022	10/16/2025	100.000	0.000	5.6500			0.156944	0.156994	0.161429	0.165989	12.09	57.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RXM2	10/14/2022	10/14/2027	100.000	0.000	5.7960				0.161000	0.165666	0.170467	12.40	59.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RXN0	10/13/2022	10/10/2024	100.000	0.000	5.4260				0.150722	0.154743	0.158941	11.76	55.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RXQ3	10/19/2022	10/19/2037	100.000	VARIES	6.9400				0.192778	0.177298	0.161000	13.88	64.35
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YG53	11/28/2022	05/28/2025	100.000	0.000	5.5140				0.153167	0.157389	0.161729	5.05	56.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y5Y2	10/21/2022	10/21/2027	100.000	0.000	5.9710				0.165861	0.170813	0.175913	11.61	61.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RSH9	11/01/2022	04/30/2026	100.000	0.000	5.8930				0.163694	0.168491	0.173455	9.82	60.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y5F3	11/01/2022	11/30/2023	100.000	0.000	6.3880			0.177444	0.178358	0.184054		10.67	59.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RQW8	10/31/2022	10/29/2027	100.000	0.000	6.0870				0.169083	0.174201	0.179503	10.31	62.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YER7	11/28/2022	11/26/2027	100.000	0.000	4.4560				0.123778	0.126505	0.129323	4.08	45.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YF62	11/23/2022	11/21/2024	100.000	0.000	5.4850				0.152361	0.156493	0.160785	5.79	55.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YEW6	11/28/2022	11/28/2025	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YEC0	11/29/2022	12/01/2025	100.000	0.000	5.4650			0.151806	0.151852	0.156001	0.160264	4.86	55.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RR31	10/31/2022	10/29/2027	100.000	0.000	6.0870				0.169083	0.174201	0.179503	10.31	62.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YHC7	11/07/2022	12/07/2023	100.000	0.000	6.4170			0.178250	0.179209	0.184953		9.65	61.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YHJ2	11/28/2022	11/28/2025	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YHN3	11/28/2022	12/28/2023	100.000	0.000	6.2130			0.172583	0.173477	0.178866		5.70	62.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y6P0	12/05/2022	12/04/2025	100.000	0.000	5.4070				0.150194	0.154232	0.158402	3.91	55.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YH52	11/25/2022	12/27/2023	100.000	0.000	6.1840			0.171778	0.172722	0.178063		6.19	62.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YH78	11/28/2022	05/28/2025	100.000	0.000	5.5140				0.153167	0.157389	0.161729	5.05	56.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y6D7	11/01/2022	11/01/2027	100.000	0.000	5.9900				0.166389	0.171372	0.176505	9.98	61.40
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y6K0	11/28/2022	11/27/2024	100.000	0.000	5.5630				0.154528	0.158802	0.163219	5.10	56.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y6H8	11/28/2022	11/26/2027	100.000	0.000	5.4560				0.151556	0.155644	0.159890	5.00	55.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YSJ0	11/28/2022	11/28/2025	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YSL5	12/05/2022	12/04/2025	100.000	0.000	5.4070				0.150194	0.154232	0.158402	3.91	55.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YC24	12/02/2022	12/02/2027	100.000	0.000	5.3390				0.148306	0.152265	0.156329	4.30	54.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YRT9	12/06/2022	01/05/2024	100.000	0.000	6.1650				0.171250	0.172100	0.177405	4.28	62.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YB82	10/20/2022	10/21/2027	100.000	0.000	6.0290				0.167472	0.172549	0.177750	11.89	61.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YS84	11/29/2022	11/29/2027	100.000	0.000	5.3870				0.149639	0.153669	0.157808	4.79	54.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR8	11/07/2022	11/06/2025	100.000	0.000	5.9220				0.164500	0.169344	0.174358	8.88	60.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YSB7	11/28/2022	11/27/2024	100.000	0.000	5.5630				0.154528	0.158802	0.163219	5.10	56.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YSC5	11/28/2022	05/28/2025	100.000	0.000	5.5140				0.153167	0.157389	0.161729	5.05	56.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YRC6	11/23/2022	11/23/2027	100.000	0.000	5.3780				0.149389	0.153406	0.157531	5.68	54.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YAG5	10/21/2022	10/21/2027	100.000	0.000	5.9710				0.165861	0.170813	0.175913	11.61	61.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RMX0	10/19/2022	10/20/2042	100.000	VARIES	6.4290				0.176593	0.170888	0.162987	12.86	61.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YB25	12/05/2022	12/04/2025	100.000	0.000	5.4070				0.150194	0.154232	0.158402	3.91	55.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR4	12/05/2022	12/05/2024	100.000	0.000	5.4650				0.151806	0.155959	0.160265	3.90	55.62
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR6	11/28/2022	11/28/2025	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR28	11/28/2022	11/28/2029	100.000	0.000	5.4950				0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YQ06	12/05/2022	12/04/2025	100.000	0.000	5.4070				0.150194	0.154232	0.158402	3.91	55.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR44	12/05/2022	06/04/2025	100.000	0.000	5.4170				0.150472	0.154525	0.158710	3.91	55.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YR93	11/22/2022	05/22/2024	100.000	0.000	5.5430				0.153972	0.158240	0.162625	5.00	56.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RMK8	10/31/2022	05/01/2025	100.000	0.000	5.9510				0.165306	0.170252	0.175317	10.08	61.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y3M0	10/20/2022	10/22/2024	100.000	0.000	5.9130			0.164250	0.164304	0.169162	0.174163	11.67	60.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YE22	12/05/2022	06/04/2024	100.000	0.000	5.5820				0.155056	0.159359	0.163807	4.03	56.83

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YTZ3	11/30/2022	12/01/2042	100.000	VARIES	5.4500					0.149780	0.147968	0.144430	4.69	53.68
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y3B4	11/28/2022	11/27/2026	100.000	0.000	5.4260					0.150722	0.154789	0.158988	4.97	55.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YDF4	11/07/2022	11/07/2024	100.000	0.000	5.8740					0.163167	0.167959	0.172892	8.81	60.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y2J8	11/28/2022	11/27/2026	100.000	0.000	5.4260					0.150722	0.154789	0.158988	4.97	55.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YU32	11/28/2022	11/26/2027	100.000	0.000	5.4560					0.151556	0.155644	0.159890	5.00	55.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YU40	11/28/2022	11/28/2025	100.000	0.000	5.4950					0.152639	0.156833	0.161142	5.04	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YU73	11/28/2022	05/28/2024	100.000	0.000	5.6790					0.157750	0.162229	0.166836	5.21	57.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YCT5	11/07/2022	11/06/2025	100.000	0.000	5.9220					0.164500	0.169344	0.174358	8.88	60.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YBV1	12/05/2022	06/04/2025	100.000	0.000	5.4170					0.150472	0.154525	0.158710	3.91	55.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RZK4	10/20/2022	10/22/2024	100.000	0.000	5.9130		0.164250		0.164304	0.169162	0.174163	11.67	60.70	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YNB2	11/30/2022	11/28/2025	100.000	0.000	5.3780					0.149389	0.153361	0.157485	4.63	54.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YN63	12/12/2022	06/12/2025	100.000	0.000	5.2510					0.145861	0.149691	0.153621	2.77	53.35
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RZA6	10/21/2022	10/23/2025	100.000	0.000	5.8740			0.163167		0.163220	0.168014	0.172948	11.43	60.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RZF5	10/13/2022	10/10/2024	100.000	0.000	5.4260					0.150722	0.154743	0.158941	11.76	55.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YQJ2	11/22/2022	11/22/2027	100.000	0.000	5.3290					0.148028	0.151972	0.156021	5.77	54.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YQN3	11/30/2022	12/01/2027	100.000	0.000	5.3100					0.147500	0.151438	0.155459	4.57	54.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RKL8	10/14/2022	10/17/2024	100.000	0.000	5.5720			0.154778		0.154850	0.159164	0.163598	11.92	57.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RF59	08/26/2022	08/28/2024	100.000	0.000	4.2450			0.117917		0.117944	0.120448	0.123004	14.74	43.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R4L6	09/30/2022	10/02/2029	100.000	0.000	5.8540					0.162611	0.162664	0.167425	14.80	60.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDV4	09/30/2022	10/02/2025	100.000	0.000	5.7960				0.161000	0.161052	0.165719	0.170522	14.66	59.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RE76	09/30/2022	10/02/2025	100.000	0.000	5.6210				0.156139	0.1605188	0.160577	0.165090	14.21	57.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDY8	09/30/2022	04/01/2026	100.000	0.000	5.6500					0.156944	0.161403	0.165962	14.28	58.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSC4	08/31/2022	08/31/2027	100.000	0.000	4.5390					0.126083	0.128913	0.131871	15.26	46.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RH40	09/30/2022	09/30/2027	100.000	0.000	5.7960					0.161000	0.165666	0.170467	14.65	59.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YM23	11/03/2022	11/04/2027	100.000	0.000	5.9420					0.165056	0.169987	0.175037	9.57	60.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RBG9	08/24/2022	08/24/2027	100.000	0.000	4.4410					0.123361	0.126100	0.128900	15.67	45.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RRN7	10/28/2022	10/30/2024	100.000	0.000	5.9710			0.165861		0.165916	0.170870	0.175971	10.45	61.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YFD7	11/15/2022	11/13/2026	100.000	0.000	5.8830					0.163417	0.168170	0.173117	7.52	60.15
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RB38	08/29/2022	08/29/2024	100.000	0.000	4.2160					0.117111	0.119566	0.122101	14.29	43.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YFE5	11/15/2022	11/15/2027	100.000	0.000	5.8830					0.163417	0.168224	0.173172	7.52	60.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAU9	09/30/2022	09/30/2027	100.000	0.000	5.7960					0.161000	0.165666	0.170467	14.65	59.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y4R8	10/31/2022	10/30/2025	100.000	0.000	5.9710					0.165861	0.170813	0.175913	10.12	61.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAD7	09/30/2022	04/01/2025	100.000	0.000	5.5430					0.153972	0.158263	0.162650	14.01	56.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDD4	08/24/2022	08/22/2026	100.000	0.000	4.3330					0.120361	0.122940	0.125603	15.29	44.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R3E3	08/31/2022	08/31/2027	100.000	0.000	4.5390					0.126083	0.128913	0.131871	15.26	46.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R3J2	09/30/2022	09/30/2027	100.000	0.000	5.7960					0.161000	0.165666	0.170467	14.65	59.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RD28	09/30/2022	10/02/2024	100.000	0.000	5.4560			0.151556		0.151601	0.155737	0.159986	13.80	56.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RD51	09/30/2022	09/30/2025	100.000	0.000	5.6210					0.156139	0.160527	0.165039	14.21	57.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RD93	08/25/2022	08/27/2024	100.000	0.000	4.1060			0.114056		0.114082	0.116424	0.118814	14.37	42.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R2X2	09/30/2022	04/01/2025	100.000	0.000	5.5430					0.153972	0.158263	0.162650	14.01	56.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YH94	11/17/2022	11/19/2024	100.000	0.000	5.5240			0.153444		0.153492	0.157731	0.162088	6.75	56.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R269	09/30/2022	09/30/2027	100.000	0.000	5.7960					0.161000	0.165666	0.170467	14.65	59.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RC94	09/30/2022	04/01/2025	100.000	0.000	5.5430					0.153972	0.158263	0.162650	14.01	56.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PGK9	08/31/2022	08/31/2028	100.000	0.000	4.5870					0.127417	0.130306	0.133328	15.42	47.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PY45	08/31/2022	03/03/2025	100.000	0.000	4.3430			0.120639		0.120683	0.123303	0.125981	14.60	44.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PH69	08/31/2022	08/31/2027	100.000	0.000	4.5390					0.126083	0.128913	0.131871	15.26	46.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PX95	08/31/2022	03/03/2025	100.000	0.000	4.3430			0.120639		0.120683	0.123303	0.125981	14.60	44.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RMF9	09/30/2022	10/02/2025	100.000	0.000	5.6210			0.156139		0.156188	0.160577	0.165090	14.21	57.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PK81	08/31/2022	08/29/2025	100.000	0.000	4.4210					0.122806	0.125490	0.128279	14.86	45.36

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RPS8	10/31/2022	10/30/2025	100.000	0.000	5.9710					0.165861	0.170813	0.175913	10.12	61.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RP33	10/31/2022	10/31/2029	100.000	0.000	6.1260					0.170167	0.175379	0.180751	10.38	62.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZM4	08/30/2022	03/02/2026	100.000	0.000	4.4700				0.124167	0.124198	0.126973	0.129811	15.03	45.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RJN6	11/03/2022	05/05/2025	100.000	0.000	5.8450				0.162361	0.162414	0.167160	0.172046	9.42	59.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PUS6	08/31/2022	08/31/2028	100.000	0.000	4.5870					0.127417	0.130306	0.133328	15.42	47.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YNF3	11/17/2022	11/18/2027	100.000	0.000	5.4850					0.152361	0.156563	0.160857	6.70	55.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RLM5	09/30/2022	10/02/2025	100.000	0.000	5.6210				0.156139	0.156188	0.160577	0.165090	14.21	57.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWQ8	08/31/2022	08/31/2027	100.000	0.000	4.5390					0.126083	0.128913	0.131871	15.26	46.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RM93	11/03/2022	05/05/2025	100.000	0.000	5.8450				0.162361	0.162414	0.167160	0.172046	9.42	59.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVY2	08/26/2022	08/28/2024	100.000	0.000	4.2450				0.117917	0.117944	0.120448	0.123004	14.74	43.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWE5	08/24/2022	08/22/2025	100.000	0.000	4.2650					0.118472	0.120971	0.123550	15.05	43.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVK2	08/31/2022	08/30/2029	100.000	0.000	4.6480					0.129111	0.132078	0.135182	15.62	47.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PEN5	08/31/2022	03/03/2025	100.000	0.000	4.3430				0.120639	0.120683	0.123303	0.125981	14.60	44.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAB2	08/25/2022	08/27/2025	100.000	0.000	4.3330				0.120361	0.120390	0.122998	0.125663	15.17	44.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YSU5	11/09/2022	11/07/2024	100.000	0.000	6.0290					0.167472	0.172465	0.177664	8.71	61.74
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FTE1	05/26/2022	05/27/2027	100.000	0.000	4.3720				0.121444	0.124114	0.126827	0.129600	26.20	45.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FTM3	06/02/2022	05/31/2024	100.000	0.000	3.7150				0.103194	0.105000	0.107042	0.109030	21.63	38.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPJ2	07/13/2022	07/11/2024	100.000	0.000	4.3230					0.120083	0.122650	0.125301	20.17	44.58
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FT43	06/03/2022	06/05/2024	100.000	0.000	3.7250		0.103472	0.103494	0.105421	0.107385	0.109385	21.58	38.41	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290ACE8	05/25/2022	05/25/2037	100.000	VARIES	3.8968				0.108244	0.105861	0.103431	0.100954	23.29	37.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FBT7	05/31/2022	05/29/2026	100.000	0.000	4.2350				0.117639	0.120116	0.122660	0.125257	24.90	43.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPT0	07/13/2022	07/13/2027	100.000	0.000	4.6460					0.129056	0.132054	0.135121	21.68	48.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330REA9	08/12/2022	08/14/2024	100.000	0.000	4.2160				0.117111	0.117139	0.119608	0.122129	16.28	43.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPA1	07/29/2022	07/29/2042	100.000	VARIES	4.8600					0.135000	0.131530	0.127977	20.52	46.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FSE2	05/31/2022	05/28/2027	100.000	0.000	4.2940				0.119278	0.121810	0.124425	0.127097	25.25	44.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330REJ0	08/10/2022	08/08/2024	100.000	0.000	4.1270					0.114639	0.116978	0.119392	16.16	42.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPF0	07/12/2022	07/12/2027	100.000	0.000	4.5870					0.127417	0.130339	0.133328	21.53	47.40
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FRM5	06/03/2022	06/04/2027	100.000	0.000	4.1570				0.115472	0.117886	0.120336	0.122837	24.08	43.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FRR4	05/24/2022	05/27/2025	100.000	0.000	4.1570		0.115472	0.115512	0.117913	0.120364	0.122866	25.15	43.06	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FRT0	07/06/2022	01/03/2025	100.000	0.000	4.5190					0.125528	0.128317	0.131216	21.97	46.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PP78	08/03/2022	02/03/2025	100.000	0.000	4.1180					0.114389	0.116744	0.119148	16.93	42.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FVF5	05/31/2022	05/28/2027	100.000	0.000	4.1960				0.116556	0.118974	0.121470	0.124018	24.67	43.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PBM0	06/23/2022	06/23/2025	100.000	0.000	4.6850				0.130139	0.133187	0.136307	0.139500	24.49	48.56
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FV40	05/16/2022	04/17/2028	100.000	0.000	4.4600				0.123889	0.126207	0.129021	0.131898	28.05	46.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FE49	06/01/2022	05/29/2026	100.000	0.000	4.0980				0.113833	0.116140	0.118520	0.120948	23.98	42.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FV73	05/26/2022	11/29/2024	100.000	0.000	4.0980	0.113833		0.113872	0.116205	0.118586	0.121016	24.56	42.42	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FU22	05/17/2022	05/15/2025	100.000	0.000	4.1670				0.115750	0.118135	0.120596	0.123109	26.04	43.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PS91	07/06/2022	07/06/2027	100.000	0.000	4.8320					0.134222	0.137465	0.140786	23.49	50.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PAY5	06/21/2022	06/21/2027	100.000	0.000	5.0850				0.141250	0.144841	0.148524	0.152300	26.87	52.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FUAT7	05/18/2022	05/18/2032	100.000	VARIES	3.3660				0.093501	0.091334	0.089132	0.086892	20.76	32.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PRA9	07/14/2022	07/15/2027	100.000	0.000	4.7140					0.130944	0.134048	0.137207	21.87	48.74
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PRE1	07/29/2022	07/30/2027	100.000	0.000	4.4500					0.123113	0.126377	0.129108	18.79	45.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PAD1	06/09/2022	06/11/2025	100.000	0.000	4.0780		0.113278	0.113303	0.115614	0.117971	0.120376	22.93	42.14	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FUL3	07/06/2022	07/06/2027	100.000	0.000	4.8320					0.134222	0.137465	0.140786	23.49	50.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FU25	06/07/2022	06/05/2025	100.000	0.000	4.0690			0.113028	0.115302	0.117648	0.120041	23.12	42.05	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PQS1	08/03/2022	02/03/2025	100.000	0.000	4.1180					0.114389	0.116744	0.119148	16.93	42.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PQR3	07/29/2022	07/31/2029	100.000	0.000	4.6260				0.128500	0.128517	0.131489	0.134530	19.53	47.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FTZ4	06/30/2022	07/02/2026	100.000	0.000	4.6460				0.129056	0.129089	0.132088	0.135156	23.37	48.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLR8	07/28/2022	07/28/2032	100.000	VARIES	3.2648					0.090690	0.090583	0.087301	13.88	32.11

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PM63	08/03/2022	08/01/2024	100.000	0.000	4.0980					0.113833	0.116140	0.118520	16.85	42.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PM89	07/13/2022	07/11/2025	100.000	0.000	4.4500					0.123611	0.126331	0.129142	20.77	45.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLV9	08/03/2022	08/03/2027	100.000	0.000	4.3040					0.119556	0.122128	0.124757	17.69	44.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N641	08/03/2022	05/07/2026	100.000	0.000	4.2450			0.117917	0.119224	0.121754	0.124338	17.52	43.65	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PMC0	08/03/2022	08/01/2024	100.000	0.000	4.0980					0.113833	0.116140	0.118520	16.85	42.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLJ6	07/13/2022	08/11/2023	100.000	0.000	4.5390				0.126083	0.126528	0.129400	21.24	28.35	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PM22	06/22/2022	06/20/2025	100.000	0.000	4.7240				0.131222	0.134287	0.137459	0.140706	24.83	48.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FNU1	05/25/2022	05/26/2026	100.000	0.000	4.3230				0.120083	0.122693	0.125345	0.128055	26.03	44.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FNX5	06/01/2022	05/30/2025	100.000	0.000	4.0100				0.111389	0.113610	0.115888	0.118211	23.46	41.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKX6	07/06/2022	07/03/2025	100.000	0.000	4.6360					0.128778	0.131713	0.134766	22.54	47.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLA5	08/03/2022	08/01/2025	100.000	0.000	4.1570					0.115472	0.117846	0.120295	17.09	42.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNH8	07/12/2022	07/10/2025	100.000	0.000	4.3820					0.121722	0.124360	0.127084	20.57	45.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNL9	07/06/2022	07/06/2027	100.000	0.000	4.8320					0.134222	0.137465	0.140786	23.49	50.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNN5	08/02/2022	02/02/2026	100.000	0.000	4.3130					0.119800	0.122389	0.125028	17.85	44.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FOR5	06/30/2022	06/30/2028	100.000	0.000	4.8410				0.134472	0.137727	0.141061	0.144475	24.34	50.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FQY0	05/25/2022	05/25/2027	100.000	0.000	4.4210				0.122806	0.125520	0.128295	0.131131	26.62	45.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F0D6	05/20/2022	05/22/2025	100.000	0.000	4.1470		0.115194		0.115221	0.117610	0.120049	0.122538	25.56	42.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNE5	07/21/2022	07/23/2025	100.000	0.000	4.5680				0.126889	0.126921	0.129820	0.132785	20.31	47.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPK1	05/20/2022	06/15/2023	100.000	0.000	3.5490		0.098583	0.098826	0.100580				21.86	16.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPQ8	05/26/2022	05/26/2037	100.000	VARIES	4.7735				0.132597	0.129795	0.126926	0.123989	28.41	46.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPS4	05/18/2022	05/18/2027	100.000	0.000	4.2550				0.118194	0.120709	0.123277	0.125900	26.47	44.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPU9	06/01/2022	12/02/2024	100.000	0.000	3.8820				0.107833	0.109938	0.112072	0.114247	22.71	40.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHM4	08/03/2022	08/03/2027	100.000	0.000	4.3040					0.119556	0.122128	0.124757	17.69	44.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P7K9	06/22/2022	12/21/2023	100.000	0.000	4.3330				0.120361	0.122954	0.125618		22.77	43.51
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHN2	07/21/2022	07/23/2025	100.000	0.000	4.5680				0.126889	0.126921	0.129820	0.132785	20.31	47.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHP7	07/21/2022	07/23/2025	100.000	0.000	4.5680				0.126889	0.126921	0.129820	0.132785	20.31	47.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHS1	07/15/2022	07/15/2027	100.000	0.000	4.6660					0.129611	0.132635	0.135729	21.52	48.22
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FKY6	05/31/2022	12/01/2025	100.000	0.000	4.1270				0.114639	0.117018	0.119432	0.121897	24.26	42.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHX0	07/29/2022	07/31/2028	100.000	0.000	4.5870				0.127417	0.127433	0.130356	0.133345	19.37	47.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N138	06/15/2022	06/15/2026	100.000	0.000	4.4020				0.122278	0.124969	0.127720	0.130531	24.01	45.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N153	06/15/2022	06/13/2025	100.000	0.000	4.2450				0.117917	0.120392	0.122947	0.125557	23.16	43.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FKF7	06/14/2022	07/10/2025	100.000	0.000	4.3430				0.120639	0.121017	0.123645	0.126330	23.83	44.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHG7	08/10/2022	02/10/2028	100.000	0.000	4.3720					0.121444	0.124099	0.126812	17.12	44.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHH5	08/03/2022	08/03/2026	100.000	0.000	4.2160					0.117111	0.119580	0.122101	17.33	43.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKX0	08/08/2022	08/06/2027	100.000	0.000	4.4210					0.122806	0.125490	0.128264	17.56	45.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJR3	05/31/2022	05/31/2029	100.000	0.000	4.4210				0.122806	0.125520	0.128295	0.131131	26.00	45.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PGP8	06/29/2022	06/29/2027	100.000	0.000	4.7630				0.132306	0.135456	0.138682	0.141985	24.09	49.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PXW4	08/09/2022	08/09/2027	100.000	0.000	4.4410					0.123361	0.126100	0.128900	17.52	45.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PG94	06/22/2022	07/22/2027	100.000	0.000	5.0170				0.139361	0.139944	0.143454	0.147053	26.43	52.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PG86	06/24/2022	06/26/2024	100.000	0.000	4.4500		0.123611		0.123642	0.126393	0.129205	0.132080	23.13	46.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PXA2	08/11/2022	08/13/2025	100.000	0.000	4.4020				0.122278	0.122308	0.125000	0.127751	17.12	45.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJG7	05/31/2022	05/30/2025	100.000	0.000	4.0780				0.113278	0.115580	0.117944	0.120300	23.07	42.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P6C8	06/13/2022	06/11/2027	100.000	0.000	4.4110				0.122528	0.125200	0.127961	0.130784	24.31	45.68
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P6F1	06/08/2022	06/08/2027	100.000	0.000	4.3330				0.120361	0.122969	0.125633	0.128355	24.48	44.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJJ1	06/01/2022	06/01/2027	100.000	0.000	4.1960				0.116556	0.119001	0.121498	0.124047	24.55	43.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P6E4	06/27/2022	12/28/2023	100.000	0.000	4.3330				0.120361	0.122983	0.125648		22.15	44.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FN64	06/01/2022	05/30/2025	100.000	0.000	4.0100			0.111389	0.113610	0.115888	0.118211	23.46	41.45	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJP5	08/02/2022	08/02/2027	100.000	VARIES	3.2860				0.091277	0.090493	0.089696	13.60	32.48	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJX8	08/03/2022	08/03/2027	100.000	0.000	4.3040					0.119556	0.122128	0.124757	17.69	44.27

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FMB4	05/18/2022	06/16/2028	100.000	0.000	4.5780		0.127167	0.127619	0.130541	0.133529	0.136585	28.49	47.62	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJA8	08/03/2022	08/01/2025	100.000	0.000	4.1570				0.115472	0.117846	0.120295	17.09	42.72	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FMD0	06/03/2022	06/05/2024	100.000	0.000	3.7250		0.103472	0.103494	0.105421	0.107385	0.109385	21.58	38.41	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJC4	06/27/2022	06/25/2027	100.000	0.000	4.9590			0.137750	0.141128	0.144627	0.148213	25.37	51.48	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FLQ2	05/19/2022	05/20/2027	100.000	0.000	4.3620			0.121167	0.123824	0.126525	0.129284	27.01	45.29	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FLR0	06/03/2022	06/04/2027	100.000	0.000	4.1570			0.115472	0.117886	0.120336	0.122837	24.08	43.01	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FM57	05/18/2022	05/18/2027	100.000	0.000	4.2550			0.118194	0.120709	0.123277	0.125900	26.47	44.14	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FM73	05/25/2022	05/24/2029	100.000	0.000	4.5780			0.127167	0.130061	0.133038	0.136084	27.58	47.58	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJ34	07/29/2022	07/29/2027	100.000	0.000	4.5480				0.126333	0.129206	0.132144	19.20	46.88	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJ59	07/20/2022	07/20/2027	100.000	0.000	4.7050				0.130694	0.133769	0.136916	21.04	48.61	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N310	08/03/2022	08/03/2029	100.000	0.000	4.3820				0.121722	0.124389	0.127115	18.01	45.10	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZB8	08/05/2022	08/07/2024	100.000	0.000	4.0780			0.113278	0.113303	0.115614	0.117971	16.54	41.88	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZD4	08/05/2022	08/07/2025	100.000	0.000	4.1370			0.114917	0.114943	0.117321	0.119747	16.78	42.50	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FLJ8	05/24/2022	11/24/2023	100.000	0.000	3.7350			0.103750	0.105688	0.107661		22.59	34.49	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZK8	08/03/2022	08/03/2027	100.000	0.000	4.3040				0.119556	0.122128	0.124757	17.69	44.27	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F6D8	05/31/2022	05/31/2028	100.000	0.000	4.3620			0.121167	0.123809	0.126510	0.129269	25.65	45.23	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3F4	06/28/2022	06/27/2024	100.000	0.000	4.4210			0.122806	0.125505	0.128279	0.131115	22.48	45.70	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXN6	05/31/2022	11/29/2024	100.000	0.000	3.9710			0.110306	0.112484	0.114717	0.116995	23.34	41.04	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P362	06/23/2022	06/23/2025	100.000	0.000	4.6850			0.130139	0.133187	0.136307	0.139500	24.49	48.56	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3N7	06/10/2022	06/10/2027	100.000	0.000	4.4700			0.124167	0.126942	0.129779	0.132680	25.02	46.33	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDQ9	07/29/2022	01/31/2024	100.000	0.000	4.1470				0.115194	0.117596	0.120035	17.51	42.63	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXV8	06/01/2022	05/30/2025	100.000	0.000	4.0100			0.111389	0.113610	0.115888	0.118211	23.46	41.45	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FX89	06/03/2022	12/05/2023	100.000	0.000	3.4800		0.096667	0.096685	0.098368	0.100079		20.15	33.16	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PTU3	06/23/2022	06/23/2027	100.000	0.000	4.9100			0.136389	0.139737	0.143168	0.146683	25.67	50.98	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCT4	08/03/2022	08/03/2027	100.000	0.000	4.3040				0.119556	0.122128	0.124757	17.69	44.27	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PTT6	07/29/2022	07/29/2027	100.000	0.000	4.5480				0.126333	0.129206	0.132144	19.20	46.88	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5Z0	06/01/2022	06/01/2027	100.000	0.000	4.1960			0.116556	0.119001	0.121498	0.124047	24.55	43.44	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXB2	06/30/2022	07/01/2027	100.000	0.000	4.7830				0.136056	0.136056	0.142642	24.05	49.57	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDA4	06/30/2022	06/30/2027	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	24.44	50.40	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXE6	05/23/2022	05/21/2027	100.000	0.000	4.4700			0.124167	0.126911	0.129747	0.132647	27.18	46.43	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCB3	06/30/2022	06/30/2027	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	24.44	50.40	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCE7	07/20/2022	07/20/2027	100.000	VARIES	3.1465				0.087402	0.086590	0.085766	14.07	31.06	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FFH9	05/31/2022	05/31/2028	100.000	0.000	4.3620			0.121167	0.123809	0.126510	0.129269	25.65	45.23	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5H0	05/31/2022	05/28/2027	100.000	0.000	4.2940			0.119278	0.121810	0.124425	0.127097	25.25	44.50	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FWM9	05/27/2022	05/27/2037	100.000	VARIES	2.8345			0.078736	0.075915	0.073054	0.070153	16.75	26.62	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FX48	05/25/2022	05/23/2024	100.000	0.000	4.0290			0.111917	0.114146	0.116446	0.118791	24.26	41.68	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCN7	06/23/2022	06/21/2024	100.000	0.000	4.4500			0.123611	0.126331	0.129142	0.132015	23.27	46.04	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSP5	07/06/2022	07/03/2025	100.000	0.000	4.6360				0.128778	0.131713	0.134766	22.54	47.95	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC31	06/24/2022	06/25/2026	100.000	0.000	4.7630			0.132306	0.135474	0.138700	0.142003	24.76	49.39	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FW72	05/19/2022	05/20/2027	100.000	0.000	4.3620			0.121167	0.123824	0.126525	0.129284	27.01	45.29	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PT66	06/27/2022	06/26/2025	100.000	0.000	4.7340			0.131500	0.134595	0.137781	0.141042	24.21	49.06	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC49	07/01/2022	07/01/2027	100.000	0.000	4.8610				0.138310	0.138310	0.145115	24.30	50.40	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC56	06/23/2022	06/23/2026	100.000	0.000	4.7930			0.133139	0.136330	0.139597	0.142942	25.06	49.72	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FVX6	05/17/2022	05/17/2032	100.000	VARIES	2.7325			0.075903	0.073714	0.071495	0.071713	16.91	26.05	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSV2	08/03/2022	08/03/2027	100.000	0.000	4.3040				0.119556	0.122128	0.124757	17.69	44.27	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PBX6	06/17/2022	06/17/2042	100.000	VARIES	5.2400			0.145556	0.139180	0.132638	0.125924	28.15	48.74	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC98	06/03/2022	06/05/2025	100.000	0.000	3.9610		0.110028	0.110052	0.112232	0.114454	0.116721	22.95	40.92	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC80	06/15/2022	06/13/2025	100.000	0.000	4.2450			0.117917	0.120392	0.122947	0.125557	23.16	43.89	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FWA5	05/24/2022	05/22/2025	100.000	0.000	4.3040				0.119556	0.122100	0.124727	0.127412	26.04	44.64

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5H8	06/09/2022	06/10/2027	100.000	0.000	4.3530			0.120917	0.123563	0.126252	0.129000	24.48	45.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZQ7	06/03/2022	12/04/2028	100.000	0.000	4.3040			0.119556	0.122143	0.124771	0.127456	24.94	44.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWS4	08/08/2022	08/08/2024	100.000	0.000	4.2160				0.117111	0.119580	0.122101	16.75	43.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PX61	08/05/2022	08/07/2028	100.000	0.000	4.2940			0.119278	0.119306	0.121868	0.124484	17.42	44.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWT2	07/29/2022	07/29/2027	100.000	0.000	4.5480				0.126333	0.129206	0.132144	19.20	46.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZZ7	07/06/2022	07/06/2027	100.000	0.000	4.8320				0.134222	0.137465	0.140786	23.49	50.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZF1	06/03/2022	06/05/2025	100.000	0.000	3.9610	0.110028	0.110052	0.112232	0.114454	0.116721	0.117621	22.95	40.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZE4	05/18/2022	05/18/2027	100.000	0.000	4.2550			0.118194	0.120709	0.123277	0.125900	26.47	44.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5C9	06/10/2022	06/12/2024	100.000	0.000	3.9020	0.108389	0.108412	0.110528	0.112684	0.114882	0.114882	21.83	40.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVG1	07/21/2022	07/22/2027	100.000	0.000	4.6950				0.130417	0.133495	0.136629	20.87	48.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P4C0	06/17/2022	06/12/2024	100.000	0.000	4.0000		0.111111	0.113272	0.115537	0.117848	0.117848	21.60	41.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FYN5	05/17/2022	05/17/2029	100.000	0.000	4.6170			0.128250	0.131211	0.134240	0.137339	28.86	48.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P4G1	06/21/2022	10/18/2024	100.000	0.000	9.9190			0.275528	0.284410	0.298515	0.313320	53.00	107.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVM8	06/23/2022	06/23/2027	100.000	0.000	4.9100			0.136389	0.139737	0.143168	0.146683	25.67	50.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FYQ8	05/25/2022	05/23/2025	100.000	0.000	4.2450		0.117917	0.120392	0.122947	0.125557	0.125557	25.56	44.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZ87	06/01/2022	06/01/2027	100.000	0.000	4.1960			0.116556	0.119001	0.121498	0.124047	24.55	43.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PW62	08/10/2022	08/10/2027	100.000	0.000	4.3430				0.120633	0.123259	0.125935	17.01	44.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P4Q9	06/21/2022	06/21/2027	100.000	0.000	5.0850			0.141250	0.144841	0.148524	0.152300	26.87	52.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDS5	06/30/2022	01/02/2026	100.000	0.000	4.6170			0.128250	0.128283	0.131244	0.134274	23.22	47.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PE39	06/30/2022	06/30/2042	100.000	VARIES	5.1850			0.144028	0.139120	0.134085	0.128920	26.06	49.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FY96	06/01/2022	05/29/2026	100.000	0.000	4.0980			0.113833	0.116140	0.118520	0.120948	23.98	42.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3Z0	06/10/2022	06/12/2024	100.000	0.000	3.9020	0.108389	0.108412	0.110528	0.112684	0.114882	0.114882	21.83	40.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RWM3	09/21/2022	09/19/2025	100.000	0.000	5.0560				0.140444	0.143955	0.147595	14.04	51.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RFJ9	09/27/2022	09/25/2026	100.000	0.000	5.2020				0.144500	0.148217	0.152072	13.58	53.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RWL5	09/28/2022	03/26/2026	100.000	0.000	5.3970				0.149917	0.153917	0.158071	13.94	55.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R4T9	09/02/2022	09/02/2027	100.000	0.000	4.6460				0.129056	0.132054	0.135121	15.36	47.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330REL5	09/21/2022	09/21/2027	100.000	0.000	5.2020				0.144500	0.148258	0.152115	14.45	53.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDL6	09/28/2022	03/26/2026	100.000	0.000	5.3970				0.149917	0.153917	0.158071	13.94	55.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RUU7	09/22/2022	09/24/2025	100.000	0.000	5.0560		0.140444	0.140484	0.144035	0.147677	0.147677	13.91	51.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RUY9	09/28/2022	03/27/2025	100.000	0.000	5.3000			0.147222	0.151102	0.155106	0.155106	13.69	54.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RHM0	09/21/2022	09/21/2027	100.000	0.000	5.2020				0.144500	0.148258	0.152115	14.45	53.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R6F7	09/02/2022	09/03/2026	100.000	0.000	4.5580				0.126611	0.129513	0.132464	15.07	46.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RX42	09/22/2022	12/22/2023	100.000	0.000	4.8710			0.135306	0.136953	0.140289	0.143955	13.41	48.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAK1	09/02/2022	09/03/2026	100.000	0.000	4.5580				0.126611	0.129513	0.132464	15.07	46.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAQ8	09/28/2022	03/29/2027	100.000	0.000	5.5920				0.155333	0.159701	0.164166	14.45	57.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAT2	08/18/2022	08/20/2024	100.000	0.000	4.0980	0.113833	0.113859	0.116192	0.118573	0.121053	0.123533	15.14	42.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RCW3	08/17/2022	08/17/2027	100.000	0.000	4.4110				0.122528	0.125230	0.127992	16.42	45.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PY37	09/02/2022	09/02/2027	100.000	0.000	5.6460				0.156833	0.161261	0.165813	18.66	58.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RPT6	09/28/2022	09/28/2027	100.000	0.000	5.5330				0.153694	0.157946	0.162316	14.29	56.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZR3	09/01/2022	09/02/2027	100.000	0.000	4.5780				0.127167	0.130094	0.133072	15.26	47.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RHW8	09/23/2022	09/24/2026	100.000	0.000	5.1730				0.143694	0.147432	0.151245	14.08	53.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RLH6	09/02/2022	03/31/2025	100.000	0.000	5.4260		0.150722	0.151358	0.155465	0.159682	0.163900	17.99	55.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RL29	09/23/2022	09/23/2027	100.000	0.000	5.2710				0.146417	0.150275	0.154236	14.35	54.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R5M3	08/24/2022	08/22/2025	100.000	0.000	4.2650				0.118472	0.120971	0.123550	15.05	43.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R4M4	08/24/2022	08/24/2026	100.000	0.000	4.3330				0.120361	0.122969	0.125633	15.29	44.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330REP6	08/24/2022	08/24/2027	100.000	0.000	4.4410				0.123361	0.126100	0.128900	15.67	45.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RVK8	09/29/2022	10/01/2024	100.000	0.000	5.3680		0.149111	0.149156	0.153159	0.157270	0.157270	13.72	55.15
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RUQ6	09/28/2022	09/26/2025	100.000	0.000	5.3680			0.149111	0.153069	0.157177	0.157177	13.87	55.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDU6	09/21/2022	09/22/2042	100.000	VARIES	5.4913				0.152535	0.148165	0.143651	15.25	53.25

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								2022 1st Period	2022 2nd Period	2022 3rd 1st	2023 2nd Period	2023 3rd Period	2022	2023	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R3Z6	08/15/2022	08/13/2027	100.000	0.000	4.4900					0.124722	0.127491	0.130353	16.96	46.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R6E9	08/24/2022	08/22/2025	100.000	0.000	4.2650					0.118472	0.120971	0.123550	15.05	43.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RRW7	10/03/2022	10/03/2024	100.000	0.000	5.5140					0.153167	0.157389	0.161729	13.48	56.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RA96	09/02/2022	01/04/2028	100.000	0.000	4.8120					0.133667	0.135846	0.139115	15.91	49.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R2M6	08/15/2022	08/13/2027	100.000	0.000	4.4900					0.124722	0.127491	0.130353	16.96	46.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RCU7	09/01/2022	09/04/2024	100.000	0.000	4.2840			0.119000	0.119042	0.121592	0.124197	14.28	43.92	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R2C8	10/03/2022	10/01/2027	100.000	0.000	5.9130					0.164250	0.169052	0.174050	14.45	60.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PW21	08/24/2022	08/24/2026	100.000	0.000	4.3330					0.120361	0.122969	0.125633	15.29	44.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RL60	09/27/2022	03/27/2024	100.000	0.000	5.0070					0.139083	0.142565	0.146134	13.07	51.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RW92	09/19/2022	03/19/2024	100.000	0.000	4.7140				0.130944	0.134031	0.137190	13.36	48.33	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R4F9	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R3N3	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RV51	10/05/2022	10/03/2025	100.000	0.000	5.5530					0.154250	0.158485	0.162886	13.27	57.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDS1	10/05/2022	11/02/2023	100.000	0.000	5.6790			0.157750	0.158422	0.162920		13.61	48.49	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RV93	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R7A7	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RGJ8	10/05/2022	10/03/2024	100.000	0.000	5.3870					0.149639	0.153625	0.157763	12.87	55.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R6L4	10/05/2022	04/03/2025	100.000	0.000	5.4560					0.151556	0.155644	0.159890	13.03	56.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RFQ3	10/05/2022	10/03/2025	100.000	0.000	5.5530					0.154250	0.158485	0.162886	13.27	57.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RFR1	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RS97	09/16/2022	09/18/2025	100.000	0.000	4.7540			0.132056	0.132090	0.135230	0.138445	13.87	48.77	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RAZ8	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RA54	10/05/2022	10/03/2025	100.000	0.000	5.5530					0.154250	0.158485	0.162886	13.27	57.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDE2	09/13/2022	09/11/2026	100.000	0.000	4.7540				0.132056	0.135160	0.138372	14.26	48.79	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RCV5	10/05/2022	10/03/2024	100.000	0.000	5.3870					0.149639	0.153625	0.157763	12.87	55.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N773	09/06/2022	09/06/2028	100.000	0.000	4.7440					0.131778	0.134904	0.138103	15.15	48.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R2B0	09/14/2022	12/14/2023	100.000	0.000	4.4600			0.123889	0.125270	0.128064		13.28	43.47	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RSK2	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RBP9	10/05/2022	04/03/2025	100.000	0.000	5.4560					0.151556	0.155644	0.159890	13.03	56.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RSW6	10/05/2022	04/03/2025	100.000	0.000	5.4560					0.151556	0.155644	0.159890	13.03	56.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PMP1	09/06/2022	09/03/2027	100.000	0.000	4.6850					0.130139	0.133137	0.136255	14.97	48.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHY8	09/06/2022	09/03/2027	100.000	0.000	4.6850					0.130139	0.133137	0.136255	14.97	48.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PXM6	09/06/2022	03/05/2025	100.000	0.000	4.4700					0.124167	0.126926	0.129763	14.28	45.85
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RMD4	10/05/2022	10/03/2025	100.000	0.000	5.5530					0.154250	0.158485	0.162886	13.27	57.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PXD6	09/06/2022	09/05/2025	100.000	0.000	4.5680					0.126889	0.129771	0.132735	14.59	46.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RQ99	10/05/2022	10/03/2025	100.000	0.000	5.5530					0.154250	0.158485	0.162886	13.27	57.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RQA6	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PUM9	09/06/2022	09/06/2024	100.000	0.000	4.4020					0.122278	0.124969	0.127720	14.06	45.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCQ0	09/06/2022	09/03/2027	100.000	0.000	4.6850					0.130139	0.133137	0.136255	14.97	48.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PD63	09/06/2022	03/05/2025	100.000	0.000	4.4700					0.124167	0.126926	0.129763	14.28	45.85
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RJF3	09/15/2022	12/15/2023	100.000	0.000	4.5190			0.125528	0.126946	0.129814		13.33	44.19	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R355	10/07/2022	10/09/2024	100.000	0.000	5.2900			0.146944	0.146989	0.150875	0.154866	12.35	54.26	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RLK9	10/05/2022	10/05/2027	100.000	0.000	5.7180					0.158833	0.163374	0.168045	13.66	58.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPS2	06/22/2022	06/22/2027	100.000	0.000	5.0170			0.139361	0.142857	0.146441	0.150114	26.37	52.14	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPY9	06/23/2022	06/23/2025	100.000	0.000	4.6850			0.130139	0.133187	0.136307	0.139500	24.49	48.56	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FSB8	06/30/2022	07/02/2025	100.000	0.000	4.5970			0.127694	0.127727	0.130663	0.133666	23.12	47.57	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AXE7	05/04/2022	05/04/2027	100.000	0.000	4.3130			0.119806	0.122389	0.125028	0.127725	28.54	44.84	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FUP4	06/30/2022	06/30/2028	100.000	0.000	4.8410			0.134472	0.137727	0.141061	0.144775	24.34	50.19	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKU2	06/29/2022	06/29/2027	100.000	0.000	4.7630			0.132306	0.135456	0.138682	0.141985	24.09	49.36	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKB4	06/30/2022	06/30/2027	100.000	0.000	4.7830			0.132861	0.136038	0.139292	0.142623	24.05	49.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P7J2	07/06/2022	07/05/2024	100.000	0.000	4.4310				0.123083	0.125795	0.128582	21.54	45.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P7E3	06/30/2022	01/02/2025	100.000	0.000	4.4800			0.124444	0.124475	0.127264	0.130114	22.53	46.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PK32	07/06/2022	07/06/2027	100.000	0.000	4.8320				0.134222	0.137465	0.140786	23.49	50.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJW0	07/15/2022	01/16/2025	100.000	0.000	4.4110				0.122528	0.125245	0.128007	20.34	45.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FMN8	06/30/2022	07/02/2029	100.000	0.000	4.8900			0.135833	0.135870	0.139192	0.142596	24.59	50.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJ42	06/29/2022	06/29/2027	100.000	0.000	4.7630			0.132306	0.135456	0.138682	0.141985	24.09	49.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDG1	06/28/2022	06/27/2024	100.000	0.000	4.4210			0.122806	0.125505	0.128279	0.131115	22.48	45.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PU49	07/15/2022	01/18/2024	100.000	0.000	4.2160			0.117111	0.117152	0.119622	0.122143	19.45	43.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PD22	06/30/2022	07/02/2025	100.000	0.000	4.5970			0.127694	0.127727	0.130663	0.133666	23.12	47.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AYK2	05/04/2022	05/04/2027	100.000	0.000	4.3130			0.119806	0.122389	0.125028	0.127725	28.54	44.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FWP2	06/30/2022	07/01/2027	100.000	0.000	4.7830				0.136056	0.136056	0.142642	24.05	49.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PTQ2	06/23/2022	06/23/2026	100.000	0.000	4.7930			0.133139	0.136330	0.139597	0.142942	25.06	49.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZS3	06/30/2022	01/02/2025	100.000	0.000	4.4800			0.124444	0.124475	0.127264	0.130114	22.53	46.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5M7	06/30/2022	06/30/2025	100.000	0.000	4.5970			0.127694	0.130630	0.133632	0.136704	23.12	47.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZ61	06/30/2022	07/02/2029	100.000	0.000	4.8900			0.135833	0.135870	0.139192	0.142596	24.59	50.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F4N6	06/30/2022	07/02/2026	100.000	0.000	4.6750			0.129861	0.129895	0.132931	0.136038	23.51	48.41
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FHR5	05/03/2022	11/03/2028	100.000	0.000	4.4800			0.124444	0.127232	0.130082	0.132996	29.78	46.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FVP1	07/08/2022	01/10/2024	100.000	0.000	4.1180			0.114389	0.114415	0.116771	0.119175	19.79	42.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PF46	06/23/2022	06/21/2024	100.000	0.000	4.4500			0.123611	0.126331	0.129142	0.132015	23.27	46.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PV89	07/12/2022	07/10/2025	100.000	0.000	4.3820				0.121722	0.124360	0.127084	20.57	45.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVC0	06/29/2022	06/27/2025	100.000	0.000	4.5780			0.127167	0.130045	0.133022	0.136067	23.16	47.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AZX3	05/04/2022	05/04/2027	100.000	0.000	4.3130			0.119806	0.122389	0.125028	0.127725	28.54	44.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290AFJ4	09/22/2022	09/22/2037	42.926	0.000	5.7120				0.068108	0.070054	0.072054	6.74	25.26
CLEVELAND-CLIFFS INC	185899AE1	03/16/2020	03/15/2027	81.330	7.000	10.8801	35.59	0.060184	0.063458	0.066910	0.070550	0.074388	22.97	25.54
CLEVELAND-CLIFFS INC	01852LAD9	03/16/2020	03/15/2027	81.330	7.000	10.8801	35.59	0.060184	0.063458	0.066910	0.070550	0.074388	22.97	25.54
CLINT TEX INDPST SCH DIST	187270F99	09/29/2020	02/15/2022	99.269	0.000	0.5332	6.66	0.014771					0.65	
CLINT TEX INDPST SCH DIST	187270G23	09/29/2020	02/15/2023	98.431	0.000	0.6662	8.26	0.018321	0.018382	0.018443			6.62	0.81
CLINT TEX INDPST SCH DIST	187270G31	09/29/2020	02/15/2024	97.067	0.000	0.8832	10.80	0.023999	0.024105	0.024211	0.024318	0.024426	8.69	8.76
CLINT TEX INDPST SCH DIST	187270G64	09/29/2020	02/15/2027	91.776	0.000	1.3501	15.64	0.034827	0.035062	0.035299	0.035537	0.035777	12.64	12.82
CLINT TEX INDPST SCH DIST	187270G72	09/29/2020	02/15/2028	88.641	0.000	1.6409	18.39	0.040988	0.041324	0.041663	0.042005	0.042349	14.91	15.15
CLINT TEX INDPST SCH DIST	187270G49	09/29/2020	02/15/2025	95.506	0.000	1.0530	12.68	0.028195	0.028344	0.028493	0.028643	0.028794	10.22	10.33
CLINT TEX INDPST SCH DIST	187270G56	09/29/2020	02/15/2026	93.518	0.000	1.2500	14.75	0.032829	0.033034	0.033240	0.033448	0.033657	11.91	12.06
CLINT TEX INDPST SCH DIST	187270G80	09/29/2020	02/15/2029	86.482	0.000	1.7410	19.04	0.042466	0.042835	0.043208	0.043584	0.043964	15.46	15.73
CLINT TEX INDPST SCH DIST	187270G98	09/29/2020	02/15/2030	84.210	0.000	1.8409	19.61	0.043761	0.044164	0.044570	0.044981	0.045395	15.94	16.23
CLINT TEX INDPST SCH DIST	187270H48	09/29/2020	02/15/2033	76.828	0.000	2.1408	20.83	0.046550	0.047049	0.047552	0.048061	0.048576	16.98	17.35
CLINT TEX INDPST SCH DIST	187270H55	09/29/2020	02/15/2034	74.122	0.000	2.2509	21.14	0.047264	0.047796	0.048334	0.048878	0.049428	17.26	17.65
CLINT TEX INDPST SCH DIST	187270H22	09/29/2020	02/15/2031	81.919	0.000	1.9309	20.02	0.044686	0.045117	0.045553	0.045993	0.046437	16.28	16.60
CLINT TEX INDPST SCH DIST	187270H30	09/29/2020	02/15/2032	79.370	0.000	2.0409	20.51	0.045805	0.046272	0.046745	0.047222	0.047704	16.70	17.04
CLINTON CNTY ILL SCH DIS	18739CAM5	08/24/2021	12/01/2022	100.631	1.000	0.4988	1.77	0.013961	0.013995				4.61	
CLINTON CNTY ILL SCH DIS	18739CAN3	08/24/2021	12/01/2023	100.674	1.000	0.6986	2.48	0.019572	0.019640	0.019463	0.019434		7.05	6.42
CLINTON CNTY ILL SCH DIS	18739CAP8	08/24/2021	12/01/2024	100.000	1.000	0.9984	3.52	0.027808	0.027947	0.027734	0.027734	0.027734	10.03	9.98
CLINTON CNTY ILL SCH DIS	18739CAQ6	08/24/2021	12/01/2025	100.000	1.150	1.1484	4.05	0.031998	0.032182	0.031901	0.031900	0.031900	11.55	11.48
CLINTON CNTY ILL SCH DIS	18739CAR4	08/24/2021	12/01/2026	100.000	1.300	1.2983	4.58	0.036190	0.036425	0.036066	0.036066	0.036066	13.07	12.98
CLINTON CNTY ILL SCH DIS	18739CAS2	08/24/2021	12/01/2027	100.000	1.500	1.4981	5.29	0.041781	0.042094	0.041617	0.041617	0.041616	15.09	14.98
COLUMBIA CNTY GA DEV AUT	197468AF8	01/20/2022	12/15/2023	96.000	6.500	8.8278		0.054851	0.056801	0.059309	0.061926		19.13	20.87
COLUMBUS-FRANKLIN CNTY O	19909PAK2	03/18/2021	06/15/2025	93.000	8.750	10.8515	10.77	0.040327	0.042515	0.044821	0.047253	0.049817	14.98	16.65
COLUMBUS-FRANKLIN CNTY O	19909PAG1	03/11/2021	06/15/2027	93.000	8.750	10.2938	6.77	0.024690	0.025961	0.027297	0.028702	0.030179	9.16	10.13
COOK CNTY ILL SCH DIST N	214183KP9	06/15/2010	06/01/2030	25.818	0.000	6.8998	306.86	0.107677	0.111392	0.115235	0.119210	0.123323	39.66	42.44

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
COOK CNTY ILL SCH DIST N	214183KR5	06/15/2010	12/01/2026	33.796	0.000	6.6998	385.34	0.133862	0.138346	0.142981	0.147771	0.152721	49.27	52.63
COOK CNTY ILL SCH DIST N	214183KS3	06/15/2010	12/01/2027	31.375	0.000	6.7498	361.49	0.125896	0.130144	0.134537	0.139077	0.143771	46.35	49.53
COOK CNTY ILL SCH DIST N	214183KT1	06/15/2010	12/01/2028	29.098	0.000	6.7998	338.77	0.118281	0.122302	0.126460	0.130760	0.135206	43.55	46.56
COOK CNTY ILL SCH DIST N	214183KU8	06/15/2010	12/01/2029	26.961	0.000	6.8498	317.16	0.111013	0.114816	0.118748	0.122815	0.127021	40.88	43.73
COPPELL TEX INDPT SCH DI	217490CN9	10/22/2020	08/15/2024	97.081	0.000	0.7782	9.03	0.021119	0.021201	0.021284	0.021367	0.021450	7.64	7.70
COPPELL TEX INDPT SCH DI	217490CM1	10/22/2020	08/15/2023	98.331	0.000	0.5990	7.04	0.016441	0.016490	0.016539	0.016589		5.94	3.71
COPPELL TEX INDPT SCH DI	217490CL3	10/22/2020	08/15/2022	99.128	0.000	0.4834	5.72	0.013363	0.013395				3.00	
COPPELL TEX INDPT SCH DI	217490CP4	10/22/2020	08/15/2025	95.732	0.000	0.9081	10.40	0.024327	0.024437	0.024548	0.024660	0.024772	8.81	8.89
COPPELL TEX INDPT SCH DI	217490EF4	04/22/2021	08/15/2025	95.194	0.000	1.1449	7.55	0.030383	0.030557	0.030732	0.030908	0.031085	11.02	11.14
COPPELL TEX INDPT SCH DI	217490EG2	04/22/2021	08/15/2026	93.222	0.000	1.3251	8.56	0.034456	0.034684	0.034914	0.035145	0.035378	12.51	12.67
COPPELL TEX INDPT SCH DI	217490EE7	04/22/2021	08/15/2024	97.594	0.000	0.7362	4.98	0.020005	0.020078	0.020152	0.020226	0.020301	7.23	7.29
CORONADO FINANCE PTY LTD	Q2874LAA2	05/12/2021	05/15/2026	98.122	10.750	11.2507	1.86	0.008499	0.008977	0.009482	0.010015	0.010579	3.19	3.56
CORONADO FINANCE PTY LTD	21979LAA4	05/12/2021	05/15/2026	98.122	10.750	11.2507	1.86	0.008499	0.008977	0.009482	0.010015	0.010579	3.19	3.56
CORSICANA TEX INDPT SCH	220435SA0	07/21/2020	02/15/2025	93.644	0.000	1.4431	19.66	0.038120	0.038395	0.038672	0.038951	0.039232	13.85	14.05
CORSICANA TEX INDPT SCH	220435SB8	07/21/2020	02/15/2026	91.047	0.000	1.6920	22.44	0.043568	0.043936	0.044308	0.044683	0.045061	15.85	16.12
CORSICANA TEX INDPT SCH	220435RY9	07/21/2020	02/15/2023	97.171	0.000	1.1212	15.82	0.030625	0.030797	0.030970			11.10	1.36
CORSICANA TEX INDPT SCH	220435RX1	07/21/2020	02/15/2022	98.603	0.000	0.8999	12.87	0.024886					1.09	
CORSICANA TEX INDPT SCH	220435RZ6	07/21/2020	02/15/2024	95.338	0.000	1.3430	18.62	0.036077	0.036319	0.036563	0.036809	0.037056	13.10	13.27
CREDIT AGRICOLE CORP INV BANK	22533AHN0	11/30/2022	11/30/2024	100.000	0.000	4.0600				0.112778	0.115067	0.117403	3.50	41.16
CREDIT AGRICOLE CORPORAT	22533AES2	10/20/2021	10/20/2031	100.000	VARIES	1.8471	3.64	0.051309	0.050756	0.050199	0.050256	0.050313	18.29	18.09
CREDIT AGRICOLE CORPORAT	22533ADU8	05/26/2021	05/26/2036	100.000	VARIES	2.1485	12.83	0.059679	0.059679	0.059679	0.059679	0.059679	21.48	21.48
CREDIT AGRICOLE CORPORAT	22533AE29	06/11/2021	06/11/2036	100.000	VARIES	2.0640	11.47	0.057332	0.057332	0.057332	0.057332	0.057332	20.64	20.64
CREDIT SUISSE AG LONDON BRANCH	22551N4J2	11/29/2019	11/29/2023	100.000	0.000	2.1299	45.26	0.061725	0.062382	0.063046	0.063718		22.38	20.80
CREDIT SUISSE AG LONDON BRANCH	22551N4R4	11/07/2019	11/07/2029	100.000	0.000	2.4600	53.99	0.071757	0.072640	0.073533	0.074438	0.075354	26.09	26.73
CREDIT SUISSE AG LONDON BRANCH	22553PPZ6	03/30/2022	03/30/2026	100.000	0.000	3.4399		0.095553	0.097196	0.098868	0.100568		26.04	35.60
CREDIT SUISSE AG LONDON BRANCH	22551NWN2	04/07/2020	04/07/2025	100.000	0.000	2.4500	43.13	0.070588	0.071453	0.072328	0.073214	0.074111	25.71	26.35
CREDIT SUISSE AG LONDON BRANCH	22552FZM7	10/31/2019	08/02/2023	100.000	0.000	2.1196	46.83	0.061100	0.061748	0.062402	0.063063		22.31	13.29
CREDIT SUISSE AG LONDON BRANCH	22553PR43	04/07/2022	04/09/2025	100.000	0.000	3.4699		0.096385	0.096403	0.098076	0.099777	0.101508	25.59	35.89
CREDIT SUISSE AG LONDON BRANCH	22553PR76	04/07/2022	04/09/2025	100.000	0.000	3.4699		0.096385	0.096403	0.098076	0.099777	0.101508	25.59	35.89
CREDIT SUISSE AG LONDON BRANCH	22552XNX7	07/01/2021	07/03/2028	100.000	0.000	1.8775	9.39	0.052157	0.052647	0.053141	0.053640	0.054144	19.04	19.40
CREDIT SUISSE AG LONDON BRANCH	22551N6J0	11/29/2019	08/30/2023	100.000	0.000	2.0196	42.89	0.058111	0.058692	0.059291	0.059883		21.17	14.28
CREDIT SUISSE AG LONDON BRANCH	22551NH41	01/31/2020	11/02/2023	100.000	0.000	1.7996	35.01	0.051588	0.052052	0.052520	0.052993		18.71	15.89
CREDIT SUISSE AG LONDON BRANCH	22551NY67	04/21/2020	04/21/2025	100.000	0.000	2.6886	46.31	0.077736	0.078781	0.079840	0.080913	0.082001	28.32	29.09
CREDIT SUISSE AG LONDON BRANCH	22551NH58	01/31/2020	05/02/2024	100.000	0.000	1.8197	35.40	0.052182	0.052657	0.053136	0.053619	0.054107	18.93	19.27
CREDIT SUISSE AG LONDON BRANCH	22551NXV3	04/24/2020	10/22/2025	100.000	0.000	1.8700	31.89	0.053409	0.053908	0.054412	0.054921	0.055435	19.39	19.75
CREDIT SUISSE AG LONDON BRANCH	22553PRR2	05/04/2022	05/02/2025	100.000	0.000	4.0400		0.112222	0.114464	0.116776	0.119135		26.73	41.90
CREDIT SUISSE AG LONDON BRANCH	22553PRP6	04/28/2022	04/29/2027	100.000	0.000	3.9900		0.110845	0.113056	0.115311	0.117612		27.07	41.39
CREDIT SUISSE AG LONDON BRANCH	22551NHA7	01/31/2020	07/31/2025	100.000	0.000	2.0500	39.93	0.058714	0.059315	0.059923	0.060538	0.061158	21.43	21.87
CREDIT SUISSE AG LONDON BRANCH	22551NHB5	01/31/2020	01/31/2024	100.000	0.000	1.7401	33.82	0.049608	0.050040	0.050475	0.050914	0.051357	18.07	18.38
CREDIT SUISSE AG LONDON BRANCH	22552WLX1	09/24/2020	09/24/2027	100.000	0.000	1.2420	15.85	0.034931	0.035147	0.035366	0.035585	0.035806	12.66	12.81
CREDIT SUISSE AG LONDON BRANCH	22550V521	03/31/2020	03/31/2025	100.000	0.000	3.1499	56.34	0.091697	0.093141	0.094608	0.096098	0.097612	33.54	34.60
CREDIT SUISSE AG LONDON BRANCH	22551NXA6	12/02/2019	12/01/2023	100.000	0.000	2.2800	48.31	0.066267	0.067023	0.067787	0.068558	0.069341	24.04	24.59
CREDIT SUISSE AG LONDON BRANCH	22551NCE4	12/30/2019	06/27/2025	100.000	0.000	2.3800	48.53	0.069301	0.070126	0.070960	0.071805	0.072659	25.10	25.70
CREDIT SUISSE AG LONDON BRANCH	22551NCF1	12/30/2019	12/28/2023	100.000	0.000	2.0500	41.69	0.059308	0.059916	0.060530	0.061151		21.46	21.72
CREDIT SUISSE AG LONDON BRANCH	22552FY97	10/25/2019	04/28/2025	100.000	0.000	2.1699	48.26	0.062946	0.063629	0.064320	0.065017	0.065723	22.87	23.37
CREDIT SUISSE AG LONDON BRANCH	22552FYA4	10/25/2019	10/25/2023	100.000	0.000	2.0101	44.65	0.058115	0.058699	0.059289	0.059885		21.10	17.54
CREDIT SUISSE AG LONDON BRANCH	22551N4H6	11/29/2019	05/29/2025	100.000	0.000	2.2500	47.86	0.065360	0.066095	0.066839	0.067590	0.068351	23.71	24.25
CREDIT SUISSE AG LONDON BRANCH	22552J336	03/21/2022	04/04/2029	100.000	0.000	3.5998		0.099995	0.100125	0.101928	0.103762	0.105630	28.19	37.35
CREDIT SUISSE AG LONDON BRANCH	22551NNC6	02/28/2020	08/29/2024	100.000	0.000	1.7501	32.62	0.049903	0.050338	0.050780	0.051222	0.051673	18.15	18.47

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CREDIT SUISSE AG LONDON BRANCH	22549JY95	08/14/2019	03/25/2024	100.000	0.125	2.2368	54.34	0.064957	0.065645	0.066340	0.067043	0.067754	23.64	24.14
CREDIT SUISSE AG LONDON BRANCH	22552W3S2	05/27/2020	11/26/2025	100.000	0.000	1.5600	25.09	0.044354	0.044700	0.045049	0.045400	0.045754	16.05	16.31
CREDIT SUISSE AG LONDON BRANCH	22553PU56	05/06/2022	11/02/2023	100.000	0.000	3.4142			0.094839	0.096422	0.098068		22.38	29.32
CREDIT SUISSE AG LONDON BRANCH	22552WQP3	11/09/2020	05/04/2022	100.000	0.000	0.3299	3.78	0.009192					1.13	
CREDIT SUISSE AG LONDON BRANCH	22552XDE0	03/02/2021	03/02/2028	100.000	0.000	1.6030	13.36	0.044886	0.045245	0.045608	0.045974	0.046342	16.31	16.57
CREDIT SUISSE AG LONDON BRANCH	22551NMV5	02/28/2020	03/02/2026	100.000	0.000	1.7500	32.62	0.049908	0.050345	0.050786	0.051230	0.051678	18.15	18.47
CREDIT SUISSE AG LONDON BRANCH	22551NMX1	02/28/2020	02/28/2024	100.000	0.000	1.5699	29.23	0.044644	0.044995	0.045348	0.045704	0.046063	16.22	16.48
CREDIT SUISSE AG LONDON BRANCH	22553PYE3	05/26/2022	05/27/2025	100.000	0.000	4.0300			0.111944	0.114213	0.116514	0.118862	24.15	41.69
CREDIT SUISSE AG LONDON BRANCH	22553QNV5	12/05/2022	06/04/2024	100.000	0.000	8.2700				0.229722	0.239168	0.249058	5.97	84.92
CREDIT SUISSE AG LONDON BRANCH	22553PV89	05/18/2022	05/18/2027	100.000	0.000	4.3100			0.119722	0.122302	0.124938	0.127630	26.81	44.73
CREDIT SUISSE AG LONDON BRANCH	22553PW54	05/11/2022	05/11/2023	100.000	0.000	3.4200			0.095000	0.096606	0.098258		21.93	30.05
CREDIT SUISSE AG LONDON BRANCH	22553PXL8	05/18/2022	11/16/2023	100.000	0.000	3.3700			0.093611	0.095171	0.096775		20.95	30.27
CREDIT SUISSE AG LONDON BRANCH	22553PXR5	05/18/2022	05/17/2029	100.000	0.000	4.4700			0.124167	0.126926	0.129763	0.132663	27.81	46.46
CREDIT SUISSE AG NASSAU	22549K2A4	06/23/2017	06/24/2024	100.000	0.500	1.9627	91.43	0.058262	0.058698	0.059138	0.059582	0.060028	21.06	21.37
CREDIT SUISSE AG LONDON BRANCH	22553Q2R7	06/03/2022	06/03/2026	100.000	0.000	4.1000			0.113889	0.116224	0.118606	0.121038	23.75	42.40
CREDIT SUISSE AG LONDON BRANCH	22553Q3X3	06/30/2022	07/01/2027	100.000	0.000	4.9800				0.141797	0.141797	0.148946	25.04	51.68
CREDIT SUISSE AG LONDON BRANCH	22553Q5J2	06/15/2022	06/13/2025	100.000	0.000	4.4100			0.122500	0.125173	0.127933	0.130752	24.06	45.60
CREDIT SUISSE AG LONDON BRANCH	22553PZM4	06/13/2022	06/13/2024	100.000	0.000	3.8900			0.108056	0.110157	0.112300	0.114484	21.43	40.12
CREDIT SUISSE AG LONDON BRANCH	22552J856	06/29/2022	06/29/2027	100.000	0.000	4.7600			0.132222	0.135369	0.138591	0.141889	24.07	49.35
CREDIT SUISSE AG LONDON BRANCH	22553PVE6	05/31/2022	05/28/2027	100.000	0.000	4.2800			0.118889	0.121405	0.124003	0.126657	25.17	44.35
CREDIT SUISSE AG LONDON BRANCH	22553PVF3	06/03/2022	06/04/2025	100.000	0.000	3.7100			0.103056	0.104978	0.106925	0.108909	21.45	38.25
CREDIT SUISSE AG LONDON BRANCH	22553QBX4	08/03/2022	08/01/2025	100.000	0.000	4.1800				0.116111	0.118511	0.120988	17.18	42.90
CREDIT SUISSE AG LONDON BRANCH	22553QC69	08/04/2022	08/05/2027	100.000	0.000	4.9500				0.137500	0.140922	0.144416	20.21	51.12
CREDIT SUISSE AG LONDON BRANCH	22553QDE4	08/03/2022	08/01/2025	100.000	0.000	4.6000			0.127778	0.130684	0.133690		18.91	47.41
CREDIT SUISSE AG LONDON BRANCH	22553QDQ7	08/04/2022	02/04/2026	100.000	0.000	4.3500				0.120833	0.123461	0.126147	17.76	44.75
CREDIT SUISSE AG LONDON BRANCH	22553QEE3	08/03/2022	08/01/2025	100.000	0.000	4.6000				0.127778	0.130684	0.133690	18.91	47.41
CREDIT SUISSE AG LONDON BRANCH	22553QE06	08/03/2022	08/03/2027	100.000	0.000	4.7200				0.131111	0.134205	0.137373	19.40	48.68
CREDIT SUISSE AG LONDON BRANCH	22553QAL1	08/02/2022	08/02/2027	100.000	0.000	4.4300				0.123056	0.125781	0.128567	18.34	45.61
CREDIT SUISSE AG LONDON BRANCH	22553QAW7	07/06/2022	07/06/2026	100.000	0.000	4.4800				0.124444	0.127232	0.130082	21.78	46.29
CREDIT SUISSE AG LONDON BRANCH	22553QFL6	08/17/2022	02/18/2025	100.000	0.000	4.3800				0.121667	0.124346	0.127069	16.30	45.00
CREDIT SUISSE AG LONDON BRANCH	22553QGH4	08/18/2022	08/20/2026	100.000	0.000	4.3700			0.121389	0.121418	0.124071	0.126782	16.15	44.89
CREDIT SUISSE AG LONDON BRANCH	22553QGG6	08/18/2022	08/20/2025	100.000	0.000	4.3800			0.121667	0.121696	0.124361	0.127085	16.19	45.00
CREDIT SUISSE AG LONDON BRANCH	22553QGJ0	08/18/2022	08/19/2027	100.000	0.000	4.3800				0.121667	0.124346	0.127069	16.18	45.00
CREDIT SUISSE AG LONDON BRANCH	22553QGR2	08/31/2022	08/29/2025	100.000	0.000	5.1800				0.143889	0.147574	0.151418	17.41	53.39
CREDIT SUISSE AG LONDON BRANCH	22553QNT0	11/28/2022	05/28/2026	100.000	0.000	7.2500				0.201389	0.208689	0.216254	6.65	74.30
CREDIT SUISSE AG LONDON BRANCH	22553QEW3	09/02/2022	06/02/2027	100.000	0.000	4.9800			0.138333	0.140056	0.143543	0.147117	16.51	51.25
CREDIT SUISSE AG LONDON BRANCH	22553QFJ1	08/31/2022	08/29/2025	100.000	0.000	5.1800				0.143889	0.147574	0.151418	17.41	53.39
CREDIT SUISSE AG LONDON BRANCH	22553QG84	09/07/2022	10/06/2027	100.000	0.000	5.2700			0.146389	0.147810	0.150884	0.154860	16.74	54.29
CREDIT SUISSE AG LONDON BRANCH	22553QFU6	08/31/2022	08/31/2027	100.000	0.000	5.3000				0.147222	0.151080	0.155128	17.81	54.60
CREDIT SUISSE AG LONDON BRANCH	22553QGCS	08/12/2022	08/14/2024	100.000	0.000	4.5500			0.126389	0.126421	0.129297	0.132238	17.57	46.83
CREDIT SUISSE AG LONDON BRANCH	22553QGM3	08/19/2022	08/20/2026	100.000	0.000	4.6300				0.128611	0.131605	0.134652	16.98	47.63
CREDIT SUISSE AG LONDON BRANCH	22553QGL5	08/19/2022	08/21/2025	100.000	0.000	4.6000			0.127778	0.127810	0.130750	0.133757	16.87	47.31
CREDIT SUISSE AG LONDON BRANCH	22553QH26	08/19/2022	08/17/2027	100.000	0.000	4.5200				0.125556	0.128362	0.131263	16.57	46.47
CREDIT SUISSE AG LONDON BRANCH	22553QHK6	09/06/2022	09/05/2024	100.000	0.000	4.9600				0.137778	0.141176	0.144677	15.84	51.01
CREDIT SUISSE AG LONDON BRANCH	22553QHJ9	08/23/2022	08/23/2027	100.000	0.000	4.7700				0.132500	0.135660	0.138896	16.96	49.09
CREDIT SUISSE AG LONDON BRANCH	22553QKQ9	11/08/2022	10/08/2026	100.000	0.000	6.7400			0.187222	0.187292	0.193604	0.200129	15.92	69.63
CROSBY TEX INDPT SCH DIS	227381VA5	12/17/2020	02/15/2029	85.602	0.000	1.9139	17.12	0.046086	0.046527	0.046972	0.047422	0.047876	16.79	17.11
CROSBY TEX INDPT SCH DIS	227381VB3	12/17/2020	02/15/2030	83.152	0.000	2.0240	17.60	0.047377	0.047856	0.048341	0.048830	0.049324	17.27	17.62
CROSBY TEX INDPT SCH DIS	227381UV0	12/17/2020	02/15/2024	96.792	0.000	1.0340	10.43	0.027992	0.028137	0.028282	0.028429	0.028576	10.14	10.25

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CROSBY TEX INDPT SCH DIS	227381UW8	12/17/2020	02/15/2025	95.206	0.000	1.1840	11.76	0.031558	0.031745	0.031933	0.032122	0.032312	11.45	11.58
CROSBY TEX INDPT SCH DIS	227381UX6	12/17/2020	02/15/2026	92.947	0.000	1.4221	13.79	0.037062	0.037325	0.037591	0.037858	0.038127	13.46	13.65
CROSBY TEX INDPT SCH DIS	227381UY4	12/17/2020	02/15/2027	90.747	0.000	1.5820	14.99	0.040297	0.040616	0.040937	0.041261	0.041588	14.65	14.88
CROSBY TEX INDPT SCH DIS	227381UZ1	12/17/2020	02/15/2028	87.931	0.000	1.8040	16.57	0.044590	0.044993	0.045399	0.045808	0.046221	16.23	16.53
CROWLEY TEX INDPT SCH DI	228130GU8	12/19/2019	08/01/2022	95.105	0.000	1.9269	37.83	0.052510	0.053015				11.12	
CROWLEY TEX INDPT SCH DI	228130HM5	10/22/2020	08/01/2023	98.408	0.000	0.5791	6.81	0.015901	0.015947	0.015994	0.016040		5.75	3.37
CROWLEY TEX INDPT SCH DI	228130HL7	10/22/2020	08/01/2022	99.129	0.000	0.4934	5.84	0.013639	0.013672				2.87	
CROWLEY TEX INDPT SCH DI	228130HN3	10/22/2020	08/01/2024	97.246	0.000	0.7411	8.61	0.020134	0.020209	0.020284	0.020359	0.020434	7.28	7.34
CROWLEY TEX INDPT SCH DI	228130HQ6	10/22/2020	08/01/2026	93.899	0.000	1.0930	12.28	0.028750	0.028907	0.029065	0.029224	0.029383	10.43	10.54
CROWLEY TEX INDPT SCH DI	228130HP8	10/22/2020	08/01/2025	95.934	0.000	0.8712	9.99	0.023372	0.023474	0.023576	0.023679	0.023782	8.46	8.54
Canadian Imperial Bank	13605WUR0	12/27/2019	02/03/2022	100.000	0.000	2.2144	45.30	0.063717					2.04	
Canadian Imperial Bank	13605WVN8	02/10/2020	02/03/2022	100.000	0.000	1.8706	35.86	0.053414					1.71	
Canadian Imperial Bank	13607G302	05/02/2019	04/28/2023	100.000	0.000	2.9112	80.06	0.086899	0.088164	0.089448			31.67	10.47
Canadian Imperial Bank of Commerce	13607W513	08/04/2020	07/28/2028	100.000	0.000	4.0510				0.112528	0.114731	0.117055	16.54	41.60
Canadian Imperial Bank of Commerce	13607W349	11/03/2022	10/27/2028	100.000	0.000	5.6745				0.157625	0.161948	0.166543	9.14	58.09
Carol Stream, IL	143735TZ1	12/30/2011	11/01/2025	42.963	0.000	6.1994	361.79	0.134892	0.139074	0.143384	0.147829	0.152411	49.82	52.96
Carol Stream, IL	143735TY4	12/30/2011	11/01/2024	46.530	0.000	6.0492	379.42	0.140524	0.144775	0.149154	0.153665	0.158313	51.87	55.06
Carol Stream, IL	143735TX6	12/30/2011	11/01/2023	50.827	0.000	5.7993	392.31	0.143688	0.147854	0.152142	0.156553		52.98	46.44
Carol Stream, IL	143735TW8	12/30/2011	11/01/2022	54.964	0.000	5.5993	405.46	0.147180	0.151300				44.90	
Carol Stream, IL	143735UC0	12/30/2011	11/01/2028	33.512	0.000	6.5994	306.63	0.116363	0.120203	0.124169	0.128267	0.132499	43.05	45.94
Carol Stream, IL	143735UB2	12/30/2011	11/01/2027	36.593	0.000	6.4493	324.69	0.122408	0.126355	0.130430	0.134636	0.138978	45.26	48.22
Carol Stream, IL	143735UA4	12/30/2011	11/01/2026	39.556	0.000	6.3493	343.78	0.129031	0.133127	0.137353	0.141714	0.146213	47.69	50.76
Carol Stream, IL	143735UF3	12/30/2011	11/01/2031	26.288	0.000	6.8495	252.87	0.097021	0.100344	0.103781	0.107335	0.111011	35.93	38.43
Carol Stream, IL	143735UE6	12/30/2011	11/01/2030	28.377	0.000	6.7995	270.27	0.103472	0.106990	0.110627	0.114388	0.118277	38.31	40.96
Carol Stream, IL	143735UD8	12/30/2011	11/01/2029	30.868	0.000	6.6994	288.18	0.109846	0.113526	0.117328	0.121259	0.125320	40.66	43.43
Champaign County, IL	158199BB4	11/04/2015	12/01/2026	98.267	VARIES	4.1631	251.02	0.112070	0.111916	0.111759	0.111599	0.111436	40.31	40.19
Champaign County, IL	158199BA6	11/04/2015	12/01/2023	124.115	VARIES	N/A	277.40	0.112760	0.110702	0.218056	0.218056		43.38	71.96
Christian & Sangamon CNT	170592BJ7	03/28/2013	12/01/2022	99.442	VARIES	3.5341	309.58	0.098090	0.098130				32.38	
Christian & Sangamon CNT	170592BK4	03/28/2013	12/01/2023	99.390	VARIES	3.6841	322.56	0.102171	0.102211	0.102251	0.102293		36.79	33.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSN0	07/29/2022	01/30/2025	100.000	0.000	4.3620				0.121167	0.123824	0.126525	18.42	44.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PAF6	07/05/2022	01/02/2026	100.000	0.000	4.7240				0.131222	0.134270	0.137441	23.10	48.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLK3	07/06/2022	07/06/2027	100.000	VARIES	3.1358				0.087106	0.085929	0.085097	15.24	30.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLN7	07/25/2022	01/24/2025	100.000	0.000	4.5580				0.126611	0.129481	0.132431	19.75	47.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PL49	07/29/2022	07/31/2024	100.000	0.000	4.3130			0.119806	0.119820	0.122404	0.125043	18.21	44.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N542	07/29/2022	07/31/2024	100.000	0.000	4.3130			0.119806	0.119820	0.122404	0.125043	18.21	44.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PK68	07/29/2022	07/31/2025	100.000	0.000	4.4110			0.122528	0.122543	0.125245	0.128008	18.63	45.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKF5	07/27/2022	07/25/2025	100.000	0.000	4.4700				0.124167	0.126911	0.129747	19.12	46.06
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKH1	07/29/2022	07/31/2028	100.000	0.000	4.5870			0.127417	0.127433	0.130356	0.133345	19.37	47.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PMR7	07/27/2022	07/27/2026	100.000	0.000	4.5090				0.125250	0.128074	0.130961	19.29	46.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PH77	07/29/2022	07/29/2027	100.000	0.000	4.5480				0.126333	0.129206	0.132144	19.20	46.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5U9	07/06/2022	07/06/2026	100.000	0.000	4.7140				0.130944	0.134031	0.137190	22.92	48.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3S9	07/29/2022	07/31/2025	100.000	0.000	4.4110			0.122528	0.122543	0.125245	0.128008	18.63	45.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PK99	08/01/2022	07/30/2027	100.000	0.000	4.5090				0.125250	0.128058	0.130945	18.79	46.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJH3	07/26/2022	07/24/2025	100.000	0.000	4.6560				0.129333	0.132311	0.135391	20.05	48.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3K3	07/06/2022	07/03/2025	100.000	0.000	4.6360				0.128778	0.131713	0.134766	22.54	47.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PD55	07/29/2022	01/30/2025	100.000	0.000	4.3620				0.121167	0.123824	0.126525	18.42	44.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCA5	07/28/2022	07/30/2024	100.000	0.000	4.2350			0.117639	0.117667	0.120158	0.122703	18.00	43.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC62	07/08/2022	07/14/2023	100.000	0.000	3.9220			0.108944	0.109016	0.111153		18.80	21.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCM9	08/02/2022	07/31/2025	100.000	0.000	4.3040				0.119556	0.122100	0.124727	17.81	44.28

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSU4	07/21/2022	07/21/2042	100.000	VARIES	5.1600				0.143333	0.136281	0.129047	22.93	48.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PES4	07/29/2022	01/30/2025	100.000	0.000	4.3620				0.121167	0.123824	0.126525	18.42	44.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PV63	07/29/2022	01/30/2025	100.000	0.000	4.3620				0.121167	0.123824	0.126525	18.42	44.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDT3	07/21/2022	07/21/2037	100.000	VARIES	5.1530				0.143139	0.139670	0.136112	22.90	49.78
Citigroup Funding, Inc.	1730T0AK5	05/15/2006	05/15/2036	11.570	0.000	7.3200	240.19	0.071694	0.074318	0.077038	0.079858	0.082781	26.53	28.51
Citigroup Funding, Inc.	1730T0TK5	05/30/2013	05/30/2033	100.000	VARIES	4.1925	315.75	0.104646	0.106261	0.107943	0.109659	0.111412	38.07	39.28
Citigroup Funding, Inc.	1730T0BT5	02/14/2007	02/14/2037	100.000	VARIES	5.8404	840.75	0.157649	0.157742	0.157837	0.157936	0.158037	56.80	56.87
Citigroup Funding, Inc.	1730T03J6	12/29/2014	12/29/2034	100.000	VARIES	4.3208	285.99	0.115394	0.116053	0.116726	0.117414	0.118117	41.66	42.15
Citigroup Funding, Inc.	1730T0ZJ1	11/27/2012	11/27/2022	100.000	VARIES	1.5729	53.83	0.017306	0.017442				5.67	
Citigroup Funding, Inc.	1730T0KZ1	11/09/2010	11/09/2030	100.000	VARIES	5.5699	528.99	0.134588	0.135911	0.137271	0.138498	0.139760	48.83	49.77
Citigroup Funding, Inc.	1730T0KV0	11/19/2010	11/19/2030	100.000	VARIES	5.1246	526.65	0.133523	0.133915	0.134317	0.134730	0.135153	48.17	48.46
Citigroup Funding, Inc.	1730T0WR6	03/30/2012	03/30/2022	100.000	VARIES	3.8303	374.64	0.106570					9.48	
Citigroup Funding, Inc.	1730T0HN2	04/29/2010	04/29/2030	100.000	VARIES	5.9942	605.98	0.146133	0.147286	0.148474	0.149697	0.150892	52.96	53.82
Citigroup Funding, Inc.	1730T0GY9	04/28/2020	04/28/2024	100.000	VARIES	8.1832	950.81	0.217752	0.219520	0.221359	0.223274	0.225268	78.94	80.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325E275	03/03/2017	03/03/2022	100.000	0.000	3.0465	157.19	0.096958					6.01	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T282	01/31/2020	02/02/2027	100.000	0.000	2.6047	50.94	0.075226	0.076206	0.077198	0.078204	0.079222	27.55	28.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324GHZ2	04/28/2017	04/28/2027	100.000	VARIES	2.7213	13.58	0.097979	0.098867	0.099712	0.100309	0.100842	2.03	2.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AE24	02/23/2022	02/22/2027	100.000	0.000	2.8508		0.079190	0.080312	0.081457	0.082618	0.083788	24.54	29.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VYS3	07/06/2020	07/05/2024	100.000	0.000	1.2060	18.03	0.033905	0.034110	0.034315	0.034522	0.034730	12.31	12.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AE57	02/28/2022	02/26/2027	100.000	0.000	2.8999		0.080553	0.081708	0.082892	0.084094	0.085296	24.55	29.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QC4	08/04/2020	08/03/2026	100.000	0.000	1.8322	7.48	0.050894	0.051357	0.051829	0.052303	0.052782	18.54	18.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VYQ7	07/31/2020	08/02/2027	100.000	0.000	1.5241	21.79	0.042988	0.043315	0.043645	0.043978	0.044313	15.63	15.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QCW8	08/31/2020	08/31/2028	100.000	0.000	1.9013	6.39	0.052614	0.053310	0.053822	0.054328	0.054851	19.23	19.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330L454	04/05/2022	04/05/2029	100.000	0.000	3.6383		0.101064	0.102902	0.104774	0.106680	0.108591	27.04	37.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FCW2	05/26/2021	05/27/2026	100.000	0.000	1.4552	8.70	0.040717	0.041013	0.041311	0.041612	0.041915	14.73	14.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQV9	02/19/2021	02/19/2041	100.000	VARIES	2.8472	24.59	0.078408	0.077750	0.077114	0.076511	0.075965	27.94	27.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F2B6	04/11/2022	08/09/2024	100.000	0.000	3.6974		0.102706	0.103951	0.105202	0.106457	0.107730	26.88	38.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VHM5	03/31/2020	07/01/2024	100.000	0.000	3.2340	57.88	0.095033	0.095033	0.095033	0.098132	0.098132	34.49	35.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QD72	08/31/2021	08/31/2028	100.000	0.000	1.9013	6.39	0.052814	0.053310	0.053822	0.054328	0.054851	19.23	19.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CHX7	05/31/2017	05/31/2022	100.000	0.000	2.7124	131.53	0.085056					12.67	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FTY0	08/04/2021	08/04/2026	100.000	0.000	1.4752	6.02	0.040977	0.041279	0.041583	0.041890	0.042199	14.90	15.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YRG1	03/31/2021	03/30/2028	100.000	0.000	2.0694	15.63	0.058078	0.058679	0.059286	0.059899	0.060519	21.13	21.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YRC0	04/06/2021	04/06/2026	100.000	0.000	1.6533	12.20	0.046306	0.046689	0.047075	0.047464	0.047856	16.80	17.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327THY5	11/01/2019	11/01/2024	100.000	0.000	2.5315	56.04	0.073948	0.074884	0.075832	0.076791	0.077763	26.90	27.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FUE2	07/01/2021	12/31/2026	100.000	0.000	1.7520	8.76	0.049090	0.049520	0.049954	0.050392	0.050833	17.75	18.06
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VYX2	06/30/2020	06/30/2027	100.000	0.000	1.7917	27.17	0.051119	0.051576	0.052038	0.052505	0.052975	18.49	18.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329B848	04/21/2021	05/07/2026	100.000	0.000	1.5037	10.47	0.042111	0.042428	0.042747	0.043068	0.043392	15.25	15.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326W779	03/05/2019	11/02/2022	100.000	0.000	3.4589	101.69	0.105253	0.107073				32.01	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TZF6	10/31/2019	05/03/2023	100.000	0.000	2.3404	51.79	0.068122	0.068919	0.069726			24.76	8.51
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VRL0	04/06/2021	04/06/2026	100.000	0.000	1.6533	12.20	0.046306	0.046689	0.047075	0.047464	0.047856	16.80	17.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UPX3	02/03/2022	02/04/2027	100.000	0.000	2.4354		0.067656	0.068480	0.069314	0.070158	0.071018	22.31	25.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F3J1	04/28/2021	10/28/2026	100.000	0.000	1.7233	11.66	0.048282	0.048598	0.048919	0.049243	0.049568	17.51	17.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FC25	04/22/2022	04/23/2026	100.000	2.600	4.0001		0.111127	0.113350	0.115573	0.117798	0.119923	27.82	40.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330A3B6	03/02/2022	03/02/2029	100.000	0.000	3.0668		0.085188	0.086494	0.087802	0.089107	0.090415	25.63	31.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FSR3	05/11/2022	05/11/2027	100.000	0.000	4.4129		0.122581	0.125281	0.128051	0.130876	0.133706	28.33	45.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330A3D2	04/28/2022	02/25/2027	100.000	0.000	2.8609		0.079468	0.080605	0.081758	0.082928	0.084098	24.23	29.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WLC0	09/30/2020	09/30/2027	100.000	0.000	1.5842	19.97	0.044706	0.045060	0.045417	0.045777	0.046139	16.22	16.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F367	05/05/2021	05/05/2026	100.000	0.000	1.5643	10.27	0.043792	0.044134	0.044479	0.044827	0.045178	15.87	16.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CJ64	04/28/2017	04/28/2027	100.000	VARIES	2.8252	22.46	0.012788	0.012969	0.013152	0.013338	0.013526	4.66	4.79

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QE89	09/02/2021	03/04/2027	100.000	0.000	1.6633	5.50	0.046206	0.046591	0.046978	0.047369	0.047763	16.79	17.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YA1T	01/12/2021	01/10/2025	100.000	0.000	0.8580	8.34	0.023935	0.024038	0.024141	0.024245	0.024349	8.67	8.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YB37	01/06/2021	01/08/2029	100.000	0.000	1.5840	15.68	0.044353	0.044704	0.045059	0.045415	0.045775	16.15	16.41
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FE42	06/30/2021	06/29/2028	100.000	0.000	1.9800	9.96	0.055541	0.056091	0.056646	0.057207	0.057774	20.10	20.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F3P7	04/30/2021	05/02/2028	100.000	0.000	2.0793	13.96	0.058366	0.058973	0.059586	0.060206	0.060832	21.19	21.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FE26	06/30/2021	06/30/2027	100.000	0.000	1.7920	9.01	0.050224	0.050674	0.051128	0.051586	0.052048	18.16	18.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YNA0	03/04/2019	03/03/2022	100.000	0.000	3.2230	94.56	0.096968					6.01	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TH41	02/03/2020	02/02/2023	100.000	0.000	2.1983	42.68	0.063094	0.063788	0.064489			23.05	2.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WJT6	08/12/2020	08/12/2025	100.000	0.000	1.0971	15.28	0.030810	0.030979	0.031149	0.031320	0.031492	11.17	11.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T6P6	03/04/2020	08/31/2023	100.000	0.000	1.7725	32.74	0.050546	0.050989	0.051446	0.051897		18.39	12.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AU34	03/31/2022	04/03/2029	100.000	0.000	3.8243		0.106229	0.106263	0.108295	0.110366	0.112476	28.98	39.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TXT8	09/10/2019	09/10/2024	100.000	0.250	2.3208	54.60	0.067184	0.067883	0.068591	0.069306	0.070030	24.47	24.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ACR1	02/25/2022	02/25/2032	100.000	VARIES	2.3569		0.065470	0.064605	0.063730	0.064411		19.92	23.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VXW5	07/06/2020	07/06/2028	100.000	0.000	1.8910	28.37	0.053527	0.054033	0.054544	0.055059	0.055580	19.54	19.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VY79	08/05/2020	08/05/2025	100.000	0.000	1.2061	17.05	0.033909	0.034113	0.034319	0.034526	0.034734	12.30	12.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329Q2K5	07/20/2021	07/19/2029	100.000	0.000	2.0691	9.25	0.057476	0.058067	0.058668	0.059275	0.059888	20.99	21.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VYC8	06/30/2020	06/30/2027	100.000	0.000	1.7917	27.17	0.051119	0.051576	0.052038	0.052505	0.052975	18.49	18.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FAM3	04/29/2022	04/29/2037	100.000	VARIES	2.3669		0.065748	0.063107	0.060435	0.059194		15.75	21.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WKC1	09/21/2020	09/21/2027	100.000	0.000	1.4782	19.00	0.041670	0.041978	0.042289	0.042601	0.042916	15.12	15.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326VW44	12/11/2018	12/11/2025	100.000	VARIES	3.4423	15.12	0.013167	0.013394	0.013624	0.013859	0.014097	4.79	4.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQH0	02/26/2021	02/28/2028	100.000	0.000	1.7232	14.65	0.048284	0.048701	0.049120	0.049543	0.049970	17.56	17.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FCF9	04/30/2021	10/30/2026	100.000	0.000	1.7623	11.82	0.049385	0.049820	0.050259	0.050702	0.051148	17.91	18.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FCV4	06/30/2021	06/29/2028	100.000	0.000	1.9800	9.96	0.055541	0.056091	0.056646	0.057207	0.057774	20.10	20.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325E804	04/12/2017	12/12/2024	100.000	0.000	3.3138	167.84	0.107310	0.109088	0.110896	0.112733	0.114601	39.02	40.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FTW4	08/04/2021	08/04/2026	100.000	0.000	1.4752	6.02	0.040977	0.041279	0.041583	0.041890	0.042199	14.90	15.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VHK9	04/03/2020	04/05/2023	100.000	0.000	2.2190	39.26	0.063721	0.064428	0.065143			23.19	6.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FD68	05/28/2021	12/01/2026	100.000	0.000	1.6332	9.68	0.045742	0.046116	0.046492	0.046872	0.047255	16.56	16.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QU65	10/05/2021	10/05/2026	100.000	0.000	1.6533	3.95	0.045926	0.046306	0.046689	0.047075	0.047464	16.67	16.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FD43	06/30/2021	06/29/2028	100.000	0.000	1.9800	9.96	0.055541	0.056091	0.056646	0.057207	0.057774	20.10	20.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ATK8	04/01/2022	04/01/2027	100.000	0.000	3.6877		0.102436	0.104325	0.106248	0.108207		27.83	38.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQP2	03/03/2021	03/05/2029	100.000	0.000	2.0693	17.20	0.058082	0.058683	0.059290	0.059903	0.060523	21.16	21.60
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326W696	06/05/2019	06/03/2022	100.000	0.000	2.6587	70.31	0.078881					11.99	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FAW1	04/26/2022	04/26/2032	100.000	VARIES	2.6165			0.072681	0.070907	0.069109	0.069286	17.69	25.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CHQ2	05/03/2017	05/03/2027	100.000	VARIES	2.7384	18.07	0.010485	0.010628	0.010774	0.010921	0.011071	3.82	3.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ATL6	03/18/2022	03/18/2037	100.000	VARIES	4.0501		0.112502	0.112378	0.112378	0.112321	0.112316	31.83	40.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YQN7	01/29/2021	01/31/2028	100.000	0.000	1.4841	13.73	0.041533	0.041841	0.042152	0.042464	0.042779	15.10	15.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AFT4	02/15/2022	02/15/2037	100.000	VARIES	2.0896		0.058045	0.056910	0.056910	0.055763	0.056346	18.19	20.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AWT5	03/08/2022	03/08/2029	100.000	0.000	3.0178			0.083827	0.085092	0.086376	0.087679	24.70	31.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VJW1	06/30/2020	06/30/2027	100.000	0.000	1.8120	27.48	0.051714	0.052182	0.052655	0.053132	0.053613	18.70	19.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CKB1	07/06/2017	07/06/2027	100.000	VARIES	2.8475	23.47	0.013702	0.013897	0.014095	0.014295	0.014499	5.04	5.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F4C2	04/21/2022	04/22/2027	100.000	0.000	4.0709		0.113094	0.113994	0.115396	0.117745	0.120142	28.43	42.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QW48	10/04/2021	04/03/2025	100.000	0.000	1.2163	2.94	0.033785	0.033990	0.034196	0.034404	0.034614	12.24	12.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VK58	05/19/2020	11/18/2027	100.000	0.000	2.4153	39.59	0.069548	0.070388	0.071238	0.072099	0.072969	25.26	25.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AWY4	03/23/2022	03/23/2027	100.000	0.000	3.3824			0.093956	0.095545	0.097161	0.098804	26.28	35.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F4G3	05/06/2022	05/08/2024	100.000	0.000	3.9750		0.110416	0.110440	0.112635	0.114874	0.117157	26.07	41.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F4Z4	04/28/2021	10/28/2026	100.000	0.000	1.7233	11.66	0.048282	0.048698	0.049118	0.049541	0.049968	17.51	17.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QFJ4	09/30/2021	04/01/2027	100.000	0.000	1.7523	4.43	0.048679	0.049105	0.049536	0.049970	0.050407	17.68	17.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TKD7	12/26/2019	12/23/2022	100.000	0.000	2.2329	45.74	0.064830	0.065553				22.95	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WND6	11/04/2020	11/04/2025	100.000	0.000	1.2962	15.08	0.036473	0.036710	0.036947	0.037187	0.037428	13.20	13.37

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F4L2	04/29/2022	04/30/2026	100.000	2.200	4.1669		0.115747	0.115773	0.118185	0.118101	0.120562	28.16	42.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y2F0	12/28/2020	12/26/2025	100.000	0.000	1.1170	11.30	0.031374	0.031549	0.031725	0.031902	0.032080	11.33	11.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FEL1	04/28/2022	04/30/2024	100.000	0.000	3.8571		0.107141	0.107164	0.109230	0.111337	0.113484	26.17	39.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YP83	02/28/2019	03/02/2022	100.000	0.000	3.3909	100.30	0.102491					6.25	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FFH2	04/19/2021	04/20/2028	100.000	0.000	2.1036	14.77	0.059050	0.059671	0.060299	0.060933	0.061574	21.46	21.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y2D5	11/24/2020	11/24/2027	100.000	0.000	1.5489	17.17	0.043695	0.044034	0.044375	0.044718	0.045065	15.82	16.06
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YTF1	03/01/2021	02/27/2026	100.000	0.000	1.1861	9.91	0.033139	0.033336	0.033534	0.033732	0.033933	12.01	12.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CKF2	07/03/2017	07/01/2022	100.000	0.000	2.7294	129.58	0.085641					15.42	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AGB2	03/01/2022	08/27/2027	100.000	0.000	3.0769			0.085470	0.086755	0.088090	0.089445	25.80	31.81
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YCP7	01/29/2021	01/30/2031	100.000	0.000	2.0301	18.81	0.056968	0.057547	0.058131	0.058721	0.059317	20.79	21.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YQT7	03/23/2021	09/23/2024	100.000	0.000	1.0472	8.10	0.029241	0.029394	0.029548	0.029703	0.029859	10.58	10.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CKS4	07/28/2017	01/30/2023	100.000	0.500	2.8926	134.23	0.088455	0.089533	0.090627			32.37	2.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YCM4	01/29/2021	01/30/2031	100.000	0.000	2.0301	18.81	0.056968	0.057547	0.058131	0.058721	0.059317	20.79	21.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F5L4	04/30/2021	04/30/2027	100.000	0.000	1.8423	12.36	0.051647	0.052123	0.052603	0.053087	0.053576	18.74	19.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y2W3	12/28/2020	12/26/2025	100.000	0.000	1.1170	11.30	0.031374	0.031549	0.031725	0.031902	0.032080	11.33	11.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CKX3	08/01/2017	08/01/2022	100.000	0.000	2.7885	130.12	0.086531	0.087737				18.39	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FFZ2	05/28/2021	05/31/2028	100.000	0.000	1.9802	11.73	0.055556	0.056106	0.056661	0.057222	0.057789	20.13	20.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WNR5	12/03/2020	12/04/2025	100.000	0.000	1.1771	12.73	0.033084	0.033278	0.033474	0.033671	0.033869	11.96	12.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F3Y5	04/22/2022	04/22/2037	100.000	VARIES	4.9654			0.137929	0.133078	0.128106	0.123406	34.01	46.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y2T0	12/24/2020	12/27/2027	100.000	0.000	1.4840	15.19	0.041842	0.042152	0.042465	0.042780	0.043098	15.12	15.35
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y2S2	12/24/2020	12/27/2027	100.000	0.000	1.4840	15.19	0.041842	0.042152	0.042465	0.042780	0.043098	15.12	15.35
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F5V2	04/30/2021	05/02/2028	100.000	0.000	2.0793	13.96	0.058366	0.058973	0.059586	0.060206	0.060832	21.19	21.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QE4A	09/30/2021	10/02/2026	100.000	0.000	1.9703	4.98	0.054738	0.055277	0.055821	0.056371	0.056927	19.90	20.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VZX1	07/06/2020	07/05/2024	100.000	0.000	1.2060	18.03	0.033905	0.034110	0.034315	0.034522	0.034730	12.31	12.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FDA6	04/13/2022	04/11/2025	100.000	0.000	3.7088			0.103021	0.104910	0.106855	0.108837	26.73	38.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AF56	02/28/2022	02/28/2029	100.000	0.000	3.0477			0.084659	0.085949	0.087259	0.088589	25.81	31.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AVU3	03/29/2022	09/27/2024	100.000	0.000	3.3938			0.094273	0.095555	0.097482	0.099136	25.79	35.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WLU0	10/05/2020	10/03/2025	100.000	0.000	1.2962	16.14	0.036471	0.036708	0.036946	0.037185	0.037426	13.21	13.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CZZ2	08/31/2017	02/28/2023	100.000	0.000	2.7931	127.83	0.086676	0.087886	0.089113			31.72	5.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VZR4	07/31/2020	08/02/2027	100.000	0.000	1.5241	21.79	0.042988	0.043315	0.043645	0.043978	0.044313	15.63	15.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CJF4	06/01/2017	12/01/2022	100.000	0.750	2.8210	134.96	0.086090	0.087010				28.58	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FVK7	06/16/2021	06/16/2031	100.000	VARIES	2.0752	11.23	0.057090	0.056529	0.055963	0.055391	0.055231	20.43	20.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UQT1	01/31/2022	01/29/2027	100.000	0.000	2.3464			0.065177	0.065938	0.066711	0.067494	21.69	24.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YNT9	03/29/2019	04/01/2024	100.000	0.000	3.2016	91.50	0.096299	0.097840	0.099407	0.100998	0.102615	35.22	36.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FEG5	06/09/2021	06/09/2033	100.000	VARIES	2.0633	11.55	0.056041	0.054757	0.053459	0.052148	0.050056	19.89	18.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YNS1	03/29/2019	04/01/2024	100.000	0.500	3.2003	91.06	0.095341	0.096422	0.097965	0.099088	0.100674	34.75	35.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FED2	06/02/2021	06/01/2026	100.000	0.000	1.4151	8.22	0.039586	0.039866	0.040148	0.040432	0.040718	14.32	14.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F4C5	04/15/2021	04/17/2031	100.000	0.000	2.6134	18.66	0.073554	0.074515	0.075489	0.076475	0.077474	26.80	27.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YBB9	02/03/2021	02/03/2026	100.000	0.000	1.0671	9.75	0.029800	0.029959	0.030118	0.030279	0.030441	10.80	10.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VZZ6	08/05/2020	08/05/2025	100.000	0.000	1.2061	17.05	0.033909	0.034113	0.034319	0.034526	0.034734	12.30	12.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326E365	12/06/2017	12/06/2022	100.000	0.000	2.9046	124.53	0.090549	0.091864				30.57	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F2M0	03/31/2022	03/31/2037	100.000	VARIES	2.2189			0.061811	0.059214	0.056798	0.055880	16.48	20.58
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YBM5	12/21/2020	12/21/2040	100.000	VARIES	2.5695	26.11	0.068335	0.067920	0.067530	0.067175	0.066857	24.52	24.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FVL5	07/30/2021	07/31/2031	100.000	0.000	2.2282	9.35	0.061894	0.062583	0.063281	0.063986	0.064698	22.62	23.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FTV3	05/17/2022	05/15/2025	100.000	0.000	4.1696			0.115822	0.118210	0.120675	0.123190	26.05	43.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TJQ0	10/02/2021	10/05/2022	100.000	0.000	2.2658	51.89	0.065849	0.066595				18.18	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WMR6	11/30/2020	11/30/2027	100.000	0.000	1.4941	16.30	0.042125	0.042440	0.042757	0.043077	0.043398	15.24	15.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YSW5	02/22/2021	02/22/2041	100.000	VARIES	2.8530	24.33	0.078018	0.076754	0.075982	0.075250	0.074604	27.60	27.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QVX5	09/15/2021	09/15/2033	100.000	VARIES	1.7790	5.24	0.049416	0.048620	0.047817	0.047314	0.046975	17.48	17.03

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F2Z3	04/25/2022	10/24/2024	100.000	0.000	3.8764			0.107679	0.109754	0.111882	0.114050	26.63	40.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YSU9	02/26/2021	02/26/2041	100.000	VARIES	2.9720	24.97	0.080892	0.079205	0.077224	0.075214	0.073412	28.36	26.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FF74	05/26/2021	05/26/2027	100.000	0.000	1.7422	10.42	0.048816	0.049241	0.049670	0.050103	0.050539	17.68	17.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TJN7	12/24/2019	12/22/2022	100.000	0.000	2.1805	44.77	0.063248	0.063937				22.32	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CJR8	06/30/2017	12/30/2022	100.000	0.000	2.7880	131.22	0.085509	0.086468				30.87	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F4R2	04/28/2021	04/27/2028	100.000	0.000	2.0693	14.01	0.058073	0.058674	0.059281	0.059894	0.060514	21.09	21.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F4Q4	05/05/2021	05/05/2026	100.000	0.000	1.5643	10.27	0.043792	0.044134	0.044479	0.044827	0.045178	15.87	16.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WML9	11/30/2020	11/30/2027	100.000	0.000	1.4941	16.30	0.042125	0.042440	0.042757	0.043077	0.043398	15.24	15.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YT38	02/26/2021	02/26/2031	100.000	VARIES	1.6111	13.61	0.044441	0.044128	0.043838	0.042174	0.041553	15.77	15.15
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325E408	03/01/2017	03/01/2022	100.000	0.000	2.8923	148.91	0.091425					5.49	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328V3K4	04/14/2020	04/11/2025	100.000	1.000	2.6920	46.73	0.077087	0.077377	0.078419	0.078727	0.079786	27.90	28.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YZF6	04/30/2019	04/28/2022	100.000	0.000	2.9308	80.79	0.087540					10.24	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W6M5	07/22/2020	07/22/2024	100.000	0.000	1.4071	16.05	0.031094	0.031266	0.031439	0.031613	0.031788	11.28	11.40
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FQ56	06/09/2021	06/09/2031	100.000	0.000	2.5442	14.30	0.071570	0.072481	0.073400	0.074336	0.075282	25.97	26.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QPS3	09/29/2021	09/29/2033	100.000	VARIES	1.7595	4.50	0.048874	0.048082	0.047283	0.046722	0.046375	17.31	16.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YN26	02/24/2021	08/22/2024	100.000	0.000	0.6991	5.97	0.019486	0.019554	0.019622	0.019691	0.019760	7.04	7.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326W282	03/05/2019	03/04/2026	100.000	0.000	3.7445	110.42	0.114112	0.116248	0.118429	0.120642	0.122901	41.07	43.56
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VUJ7	05/19/2020	05/19/2025	100.000	0.000	1.9503	31.88	0.055776	0.056320	0.056869	0.057424	0.057984	20.22	20.62
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WKK9	11/02/2020	02/02/2026	100.000	0.000	1.3450	15.73	0.037740	0.037994	0.038249	0.038507	0.038766	13.71	13.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WXL7	12/03/2020	12/04/2025	100.000	0.000	1.1771	12.73	0.033084	0.033278	0.033474	0.033671	0.033869	11.96	12.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T3H7	12/17/2019	12/15/2022	100.000	0.000	2.2284	46.22	0.064692	0.065417				22.35	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326X595	11/15/2018	11/14/2023	100.000	0.000	4.0525	133.74	0.126953	0.129526	0.132150	0.134828		46.41	41.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326W274	02/05/2019	09/06/2022	100.000	0.000	3.6717	111.58	0.112058	0.114115				27.82	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CDP8	01/30/2017	07/28/2022	100.000	0.500	3.0985	161.56	0.096767	0.098051				20.26	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VE55	04/01/2020	10/02/2023	100.000	0.000	2.8014	49.91	0.081139	0.082275	0.083426	0.084596		29.62	22.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TV86	12/20/2019	12/23/2026	100.000	0.170	2.6310	54.44	0.076768	0.077716	0.078676	0.079649	0.080635	27.82	28.51
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328V357	03/31/2020	10/01/2025	100.000	0.000	3.3432	59.87	0.097613	0.099244	0.100903	0.102590	0.104305	35.73	36.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324C3Y0	07/05/2016	01/03/2022	100.000	0.400	2.3787	137.24	0.072965					0.15	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T3P9	02/05/2020	02/03/2023	100.000	0.000	2.1859	42.31	0.062726	0.063411	0.064104			22.91	2.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TUT1	11/29/2019	05/30/2025	100.000	0.000	2.5704	54.81	0.075148	0.076113	0.077092	0.078082	0.079086	27.29	27.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T3Q7	02/28/2020	05/31/2023	100.000	0.000	1.8421	34.36	0.052845	0.053332	0.053823			19.14	8.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T3N4	02/28/2020	05/31/2023	100.000	0.000	1.8421	34.36	0.052845	0.053332	0.053823			19.14	8.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CDY9	01/31/2017	01/31/2024	100.000	0.000	3.3783	179.18	0.109109	0.110952	0.112826	0.114732	0.116670	40.17	41.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WYB8	10/26/2020	04/25/2024	100.000	0.000	0.8781	10.40	0.024606	0.024714	0.024823	0.024932	0.025041	8.89	8.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CED4	02/16/2017	02/16/2027	100.000	VARIES	2.9107	23.37	0.012764	0.012950	0.013139	0.013330	0.013524	4.68	4.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329ULR0	10/29/2021	10/29/2041	98.000	VARIES	2.9484	4.98	0.080263	0.076532	0.072746	0.072201	0.071672	27.76	26.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329ULQ2	12/23/2021	12/26/2028	100.000	0.000	2.1480	0.48	0.059678	0.060319	0.060967	0.061622	0.062284	21.61	22.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YND2	03/02/2021	05/29/2026	100.000	0.000	1.3451	11.21	0.037736	0.037990	0.038246	0.038503	0.038762	13.65	13.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VUY4	04/30/2020	05/01/2025	100.000	0.000	2.2185	37.53	0.063704	0.064410	0.065125	0.065847	0.066578	23.15	23.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W6Y9	08/21/2020	02/23/2024	100.000	0.000	0.8681	11.86	0.024325	0.024431	0.024537	0.024643	0.024750	8.80	8.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VEE6	03/31/2020	03/29/2023	100.000	0.000	2.7726	49.47	0.080258	0.081371	0.082499			29.30	7.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328V4B3	04/13/2020	10/12/2023	100.000	0.000	2.6222	45.79	0.075796	0.076790	0.077790	0.078818		27.62	22.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AQB1	03/28/2022	03/29/2027	100.000	0.000	3.5696			0.099165	0.100935	0.102736	0.104570	27.23	37.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FQL1	05/28/2021	05/28/2027	100.000	0.000	1.7232	10.21	0.048279	0.048695	0.049114	0.049537	0.049964	17.48	17.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W7B8	09/03/2020	09/05/2025	100.000	0.000	1.1571	15.44	0.032518	0.032706	0.032895	0.033086	0.033277	11.78	11.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CD25	12/20/2019	06/27/2022	100.000	0.500	3.0613	162.55	0.096701					17.02	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WFL7	08/31/2020	08/31/2027	100.000	0.000	1.4942	20.09	0.042127	0.042438	0.042759	0.043075	0.043400	15.30	15.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T260	12/24/2019	12/22/2022	100.000	0.000	2.1806	44.77	0.063249	0.063938				22.32	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WFH6	09/11/2020	03/13/2024	100.000	0.000	0.8181	10.72	0.022912	0.023006	0.023100	0.023195	0.023289	8.29	8.35

* Called in 2022; reportable OID is computed to call date.

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UJX0	11/29/2021	05/27/2027	100.000	0.000	2.0993	1.87	0.058314	0.058919	0.059537	0.060162	0.060794	21.14	21.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YLL6	02/26/2021	02/28/2028	100.000	0.000	1.7232	14.65	0.048284	0.048701	0.049120	0.049543	0.049970	17.56	17.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WX60	10/30/2020	11/01/2027	100.000	0.000	1.5642	18.40	0.044134	0.044479	0.044827	0.045178	0.045531	15.99	16.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TTT3	11/29/2019	11/30/2022	100.000	0.000	2.0339	43.19	0.058835	0.059433				19.46	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YH3	05/31/2019	12/04/2024	100.000	0.000	3.1681	84.70	0.095230	0.096738	0.098271	0.099827	0.101409	34.64	35.74
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330APT3	03/31/2022	04/03/2029	100.000	0.000	3.8243		0.106229	0.106263	0.108295	0.110366	0.112476	28.98	39.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VCM0	03/31/2020	04/01/2027	100.000	0.000	3.4611	62.03	0.101228	0.102980	0.104762	0.106575	0.108420	37.08	38.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TTR7	10/22/2019	10/20/2022	100.000	0.000	2.2321	49.87	0.064809	0.065532				18.86	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CCV6	12/13/2016	12/13/2046	100.000	VARIES	0.8469	23.88	0.013442	0.013432	0.013421	0.013411	0.013401	4.84	4.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325K511	09/14/2017	09/15/2022	100.000	0.000	2.7285	123.54	0.084476	0.085629				21.66	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YME1	03/03/2021	03/03/2026	100.000	0.000	1.3652	11.33	0.038181	0.038442	0.038704	0.038969	0.039235	13.85	14.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CDA1	12/30/2016	01/02/2024	100.000	0.000	3.3300	179.66	0.107341	0.109128	0.110945	0.112792	0.11467	39.61	40.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VTY6	05/20/2020	05/20/2027	100.000	0.000	2.2283	36.42	0.063989	0.064702	0.065423	0.066152	0.066889	23.22	23.74
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FPC2	05/28/2021	12/01/2026	100.000	0.000	1.6332	9.68	0.045742	0.046116	0.046492	0.046872	0.047255	16.56	16.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TCX2	08/05/2019	08/04/2022	100.000	0.000	2.9115	72.02	0.085680	0.086927				18.47	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FPB4	06/02/2021	06/01/2026	100.000	0.000	1.4151	8.22	0.039586	0.039866	0.040148	0.040432	0.040718	14.32	14.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YYQ3	10/18/2018	10/18/2022	100.000	VARIES	3.0322	96.23	0.083701	0.084010				24.08	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VD64	04/15/2020	03/31/2025	100.000	0.000	2.4947	43.36	0.071848	0.072744	0.073651	0.074570	0.075500	26.19	26.85
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UKJ9	12/15/2021	06/15/2027	100.000	0.000	2.0491	0.91	0.056921	0.057504	0.058093	0.058688	0.059290	20.62	21.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WFW3	09/30/2020	06/30/2026	100.000	0.000	1.4250	17.95	0.040293	0.040580	0.040869	0.041160	0.041453	14.56	14.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WXE3	10/23/2020	10/25/2027	100.000	0.000	1.5742	18.82	0.044423	0.044773	0.045125	0.045480	0.045838	16.10	16.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FNN7	05/11/2022	05/11/2027	100.000	0.000	4.4129		0.122581	0.125286	0.128051	0.130876		28.33	45.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FNQ0	05/12/2022	05/12/2037	100.000	VARIES	5.1635		0.143430	0.141037	0.138583	0.136065		32.73	50.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TDB9	08/07/2019	08/05/2022	100.000	0.000	2.1339	52.27	0.061839	0.062499				13.35	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UNE7	02/01/2022	07/30/2027	100.000	0.000	2.4554		0.068205	0.069037	0.069885	0.070743		22.63	25.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WZR2	10/30/2020	11/01/2027	100.000	0.000	1.5642	18.40	0.044134	0.044479	0.044827	0.045178	0.045531	15.99	16.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QS84	09/30/2021	10/02/2028	100.000	0.000	1.9703	4.98	0.054738	0.055277	0.055821	0.056371	0.056927	19.90	20.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FS96	06/30/2021	06/30/2033	100.000	VARIES	2.0721	10.42	0.056427	0.055285	0.054131	0.052965	0.050636	20.11	19.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TWP7	10/02/2019	10/02/2023	100.000	0.000	2.3580	54.11	0.068644	0.069453	0.070272	0.071101		25.00	19.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330L223	04/05/2022	04/04/2029	100.000	0.000	3.6386		0.101072	0.102901	0.104773	0.106679		27.04	37.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TFX9	11/13/2019	11/10/2022	100.000	0.000	2.2910	49.81	0.066591	0.067354				20.71	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TX84	02/04/2020	02/04/2025	100.000	0.000	2.4251	47.09	0.069845	0.070692	0.071549	0.072416	0.073295	25.55	26.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VW8	05/05/2020	05/05/2025	100.000	0.000	1.9904	33.34	0.056956	0.057523	0.058096	0.058674	0.059258	20.67	21.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TFW1	09/30/2019	09/30/2025	100.000	0.000	2.5748	59.35	0.075276	0.076245	0.077226	0.078221	0.079227	27.45	28.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FAF8	04/27/2022	04/28/2025	100.000	0.000	4.1792		0.116104	0.118530	0.121007	0.123535		28.48	43.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WJ58	09/30/2020	12/31/2026	100.000	0.000	1.5240	19.21	0.043145	0.043474	0.043805	0.044138	0.044475	15.59	15.83
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326X819	01/04/2019	01/05/2026	100.000	0.000	4.1130	129.53	0.126505	0.129107	0.131762	0.134472	0.137237	46.94	48.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QT42	10/01/2021	04/01/2027	100.000	0.000	1.7824	4.46	0.049510	0.049951	0.050396	0.050846	0.051299	17.98	18.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ABF8	02/28/2022	02/28/2029	100.000	0.000	3.0477		0.084659	0.085949	0.087259	0.088589		25.81	31.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CGS9	04/28/2017	10/28/2022	100.000	0.750	2.9296	143.44	0.089843	0.090854				26.87	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TXK7	12/02/2019	12/01/2022	100.000	0.000	2.2585	47.84	0.065613	0.066354				21.79	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FAF8	04/08/2022	04/10/2025	100.000	0.000	3.5215		0.097819	0.097838	0.099561	0.101314	0.103098	25.87	36.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TXH4	10/02/2019	10/02/2024	100.000	0.000	2.4893	57.19	0.072655	0.073559	0.074475	0.075402	0.076340	26.48	27.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329SP0	07/30/2021	02/01/2027	100.000	0.000	1.6132	6.77	0.044812	0.045174	0.045538	0.045905	0.046275	16.31	16.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TF68	03/02/2020	08/31/2023	100.000	0.000	2.1027	39.05	0.060263	0.060889	0.061537	0.062176		21.96	14.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VXE5	07/01/2020	07/01/2025	100.000	0.000	1.4940	22.58	0.042437	0.042437	0.043074	0.043074	0.043719	15.33	15.56
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ASK9	03/31/2022	04/03/2029	100.000	0.000	3.8243		0.106229	0.106263	0.108295	0.110366	0.112476	28.98	39.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CGM3	08/02/2016	02/02/2022	100.000	0.300	2.3124	131.61	0.071044					2.20	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WJ64	09/21/2020	09/21/2027	100.000	0.000	1.4782	19.00	0.041670	0.041978	0.042289	0.042601	0.042916	15.12	15.34

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YJF4	02/28/2019	03/02/2022	100.000	0.000	3.3909	100.30	0.102491					6.25	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TW36	01/24/2020	01/26/2022	100.000	0.000	2.0546	40.38	0.058855					1.47	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WHP6	09/30/2020	03/31/2028	100.000	0.000	1.7012	21.46	0.048064	0.048473	0.048885	0.049301	0.049721	17.45	17.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CEW2	02/28/2017	08/26/2022	100.000	0.750	2.9987	152.39	0.092227	0.093298				21.87	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ARL8	03/25/2022	09/25/2025	100.000	0.000	3.5212		0.097811	0.099533	0.101286	0.103069		27.16	36.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WHM3	08/31/2020	05/29/2026	100.000	0.000	1.3060	17.55	0.036873	0.037114	0.037356	0.037600	0.037846	13.33	13.51
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WYN2	11/30/2020	11/30/2027	100.000	0.000	1.4941	16.30	0.042125	0.042440	0.042757	0.043077	0.043398	15.24	15.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329Q0S2	09/29/2021	09/29/2033	100.000	VARIES	1.7344	4.43	0.048178	0.047632	0.047082	0.046437	0.045836	17.14	16.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QR36	10/29/2021	10/31/2028	100.000	0.000	2.2084	3.80	0.061348	0.062025	0.062710	0.063403	0.064103	22.29	22.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TF92	01/31/2020	02/02/2023	100.000	0.000	2.2035	42.97	0.063263	0.063960	0.064665			23.11	2.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327T4W3	12/24/2019	12/24/2024	100.000	0.000	2.4008	49.38	0.069949	0.070789	0.071638	0.072498	0.073369	25.34	25.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AAT9	02/28/2022	08/27/2026	100.000	0.000	2.8110		0.078082	0.079173	0.080286	0.081414		23.79	28.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VF62	04/03/2020	04/05/2023	100.000	0.000	2.2190	39.26	0.063721	0.064428	0.065143			23.19	6.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AAS1	02/28/2022	08/28/2025	100.000	0.000	2.6531		0.073697	0.074675	0.075660	0.076669		22.45	27.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AS94	03/23/2022	03/23/2027	100.000	0.000	3.3824		0.093956	0.095545	0.097161	0.098804		26.28	35.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TET9	12/02/2019	12/02/2024	100.000	0.000	2.4449	51.87	0.071295	0.072166	0.073048	0.073941	0.074845	25.87	26.51
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VEP1	03/31/2020	03/31/2025	100.000	0.750	3.2898	58.72	0.095315	0.096197	0.097078	0.097902	0.100326	34.68	35.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VW22	07/06/2020	07/03/2025	100.000	0.000	1.4650	21.93	0.041288	0.041591	0.041895	0.042202	0.042512	15.03	15.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FRK2	07/06/2021	07/06/2026	100.000	0.000	1.5640	7.60	0.043445	0.043785	0.044128	0.044473	0.044820	15.82	16.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AQZ8	03/31/2022	04/02/2027	100.000	0.000	3.7567		0.104354	0.104375	0.106336	0.106333	0.110368	28.46	39.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QRJ1	09/30/2021	10/02/2028	100.000	0.000	1.9703	4.08	0.054738	0.055277	0.055821	0.056371	0.056927	19.90	20.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325K776	08/03/2017	02/05/2024	100.000	0.000	3.0276	141.75	0.094855	0.096291	0.097749	0.099229	0.100731	34.83	35.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QR67	10/29/2021	10/31/2028	100.000	0.000	2.2084	3.80	0.061348	0.062025	0.062710	0.063403	0.064103	22.29	22.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FAD6	04/30/2021	05/01/2031	100.000	0.000	2.5734	17.28	0.072407	0.073339	0.074283	0.075238	0.076206	26.35	27.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CFE1	03/10/2017	03/10/2027	100.000	VARIES	2.9100	19.10	0.010569	0.010723	0.010879	0.011037	0.011198	3.87	3.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328V5E6	04/15/2020	03/31/2025	100.000	0.000	2.4947	43.36	0.071848	0.072744	0.073651	0.074570	0.075500	26.19	26.85
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325K792	09/14/2017	09/14/2023	100.000	0.000	2.8890	131.21	0.090008	0.091308	0.092627	0.093965		32.92	23.68
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ARG9	04/05/2022	04/05/2027	100.000	0.000	3.5796		0.099433	0.101213	0.103024	0.104868		26.60	37.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326W423	02/21/2019	08/18/2022	100.000	0.000	3.2955	98.06	0.099309	0.100945				22.84	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FRM8	06/30/2021	12/31/2026	100.000	0.000	1.7230	8.66	0.048273	0.048689	0.049109	0.049532	0.049958	17.45	17.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YK96	03/29/2019	03/31/2022	100.000	0.000	2.9227	83.27	0.087302					7.77	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TFC5	12/04/2019	12/02/2022	100.000	0.000	2.3164	48.96	0.067368	0.068148				22.44	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FAK0	04/21/2021	04/21/2031	100.000	0.000	2.5734	17.94	0.072403	0.073334	0.074278	0.075234	0.076202	26.36	27.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UGY1	12/23/2021	12/26/2028	100.000	0.000	2.1480	0.48	0.059678	0.060319	0.060967	0.061622	0.062284	21.61	22.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQB9	05/20/2020	05/20/2025	100.000	0.000	1.9603	31.99	0.056071	0.056620	0.057175	0.057736	0.058302	20.33	20.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U6U0	11/24/2021	11/22/2024	100.000	0.000	1.3362	1.37	0.037118	0.037363	0.037613	0.037864	0.038117	13.43	13.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325K156	05/24/2017	05/24/2022	100.000	0.000	2.7177	132.31	0.085241					12.19	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TQAT	09/04/2019	03/03/2023	100.000	0.000	2.1796	51.71	0.063224	0.063913	0.064610			23.05	4.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UGR6	12/27/2021	12/24/2026	100.000	0.000	1.8910	0.21	0.052529	0.053017	0.053518	0.054024	0.054535	19.01	19.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQN3	04/29/2020	04/29/2025	100.000	0.000	2.2376	37.92	0.064264	0.064983	0.065710	0.066445	0.067189	23.35	23.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AMH2	03/31/2022	01/02/2026	100.000	0.000	3.6961		0.102668	0.103638	0.105553	0.107504		28.00	38.35
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQM5	05/19/2020	11/17/2023	100.000	0.000	1.6533	26.98	0.047070	0.047459	0.047851	0.048247		17.05	15.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YZV9	03/17/2021	03/17/2031	100.000	VARIES	1.6101	12.65	0.044190	0.043651	0.043405	0.043262	0.043215	15.73	15.58
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QM56	09/03/2021	09/03/2026	100.000	0.000	1.4843	4.87	0.041229	0.041535	0.041844	0.042154	0.042467	14.97	15.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CA55	09/02/2016	03/03/2022	100.000	0.300	2.2650	126.67	0.069427					4.30	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UYA3	12/17/2021	06/20/2025	100.000	0.000	1.6011	0.62	0.044564	0.044922	0.045282	0.045645	0.046011	16.12	16.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WCK2	10/05/2020	10/03/2025	100.000	0.000	1.2962	16.14	0.036471	0.036708	0.036946	0.037185	0.037426	13.21	13.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UGZ8	12/27/2021	12/24/2026	100.000	0.000	1.8910	0.21	0.052529	0.053017	0.053518	0.054024	0.054535	19.01	19.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W2G2	07/31/2020	02/02/2026	100.000	0.000	1.3551	19.36	0.038157	0.038415	0.038675	0.038937	0.039201	13.86	14.05

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VA59	03/24/2020	09/22/2023	100.000	0.000	4.1210	74.90	0.121666	0.124173	0.126732	0.129343			44.75	33.55
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TA55	03/02/2020	08/29/2025	100.000	0.000	2.1805	40.51	0.062560	0.063238	0.063931	0.064625	0.065333		22.81	23.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WTW8	12/03/2020	12/04/2025	100.000	0.000	1.1771	12.73	0.033084	0.033278	0.033474	0.033671	0.033869		11.96	12.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VR44	05/29/2020	05/30/2025	100.000	0.000	1.9013	30.53	0.054336	0.054852	0.055374	0.055900	0.056432		19.69	20.06
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VQS2	04/30/2020	05/01/2025	100.000	0.000	2.2285	37.71	0.064001	0.064714	0.065435	0.066164	0.066901		23.25	23.78
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326VVM5	01/31/2019	02/02/2022	100.000	0.000	3.5319	107.64	0.107102						3.32	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326Y468	04/26/2019	04/27/2029	100.000	2.000	3.7071	101.76	0.108662	0.108617	0.110630	0.110621	0.112671		39.23	39.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QLZ1	09/30/2021	10/02/2028	100.000	0.000	1.9703	4.98	0.054738	0.055277	0.055821	0.056371	0.056927		19.90	20.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WU48	10/23/2020	10/25/2027	100.000	0.000	1.5475	18.50	0.043657	0.043995	0.044335	0.044678	0.045024		15.82	16.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UHD6	11/26/2021	11/28/2028	100.000	0.000	2.1392	2.08	0.059430	0.060066	0.060708	0.061358	0.062014		21.55	22.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UZ61	01/31/2022	01/31/2029	100.000	0.000	2.5733			0.071481	0.072401	0.073333	0.074276		23.80	26.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YJG0	01/29/2021	01/31/2029	100.000	0.000	1.6831	15.58	0.047149	0.047546	0.047946	0.048349	0.048756		17.17	17.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UYU9	01/31/2022	01/29/2027	100.000	0.000	2.3464			0.065177	0.065938	0.066711	0.067494		21.69	24.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YF68	03/29/2019	03/28/2024	100.000	0.000	3.1838	90.98	0.095698	0.097222	0.098770	0.100342	0.101939		35.01	36.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YW51	05/31/2019	06/03/2022	100.000	0.000	2.6953	71.70	0.080069						12.17	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327P526	08/05/2019	08/03/2022	100.000	0.000	2.9111	72.02	0.085663	0.086909					18.38	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WY23	08/05/2020	08/04/2028	100.000	0.000	1.5941	22.57	0.044988	0.045347	0.045708	0.046072	0.046440		16.37	16.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326Y4M5	07/03/2019	07/01/2022	100.000	0.000	2.4527	62.70	0.072401						13.03	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U5V9	12/23/2021	12/26/2028	100.000	0.000	2.1480	0.48	0.059678	0.060319	0.060967	0.061622	0.062284		21.61	22.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CPJ9	12/26/2017	12/23/2022	100.000	0.000	2.9644	125.38	0.092608	0.093981					32.85	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FKL7	05/28/2021	05/31/2028	100.000	0.000	1.9802	11.73	0.055556	0.056106	0.056661	0.057222	0.057789		20.13	20.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YU95	03/13/2019	03/13/2026	100.000	0.000	3.6227	105.80	0.110082	0.112076	0.114106	0.116173	0.118277		40.42	41.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJN2	04/08/2022	04/09/2026	100.000	0.000	3.5900			0.099732	0.101522	0.103344	0.105199		26.38	37.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YTV8	09/25/2018	09/25/2023	100.000	1.000	3.1087	104.85	0.092053	0.093484	0.094074	0.095536			33.59	25.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y7E8	01/29/2021	01/29/2027	100.000	0.000	1.2761	11.80	0.035673	0.035901	0.036130	0.036360	0.036592		12.95	13.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WBA5	09/30/2020	09/30/2030	100.000	0.000	2.0203	25.52	0.057258	0.057836	0.058420	0.059010	0.059606		20.82	21.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U5Q0	11/26/2021	11/28/2028	100.000	0.000	2.1392	2.08	0.059430	0.060066	0.060708	0.061358	0.062014		21.55	22.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YD00	12/21/2020	06/20/2024	100.000	0.000	0.7780	8.01	0.021779	0.021864	0.021949	0.022034	0.022120		7.86	7.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YYU2	03/31/2021	03/31/2031	100.000	VARIES	1.6136	12.08	0.044063	0.043298	0.041899	0.040919	0.040389		15.53	14.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YHR8	02/18/2021	05/15/2026	100.000	0.000	1.1860	10.34	0.033236	0.033433	0.033631	0.033831	0.034032		12.02	12.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VPK0	07/01/2020	04/01/2024	100.000	0.000	1.2260	18.51	0.034580	0.034792	0.035005	0.035220	0.035436		12.53	12.68
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJX0	05/02/2022	04/30/2027	100.000	0.000	4.2079			0.116886	0.119318	0.121829	0.124392		28.08	43.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TPJ9	11/29/2019	11/30/2022	100.000	0.000	2.0339	43.19	0.058835	0.059433					19.46	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TPG5	11/13/2019	11/10/2022	100.000	0.000	2.2691	49.33	0.065928	0.066676					20.51	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UG96	10/29/2021	04/29/2027	100.000	0.000	2.1885	3.77	0.060791	0.061456	0.062129	0.062809	0.063496		22.09	22.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WC71	09/18/2020	12/18/2025	100.000	0.000	1.2660	16.37	0.035727	0.035953	0.036180	0.036408	0.036640		12.91	13.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TP77	09/30/2019	03/30/2023	100.000	0.000	2.3505	54.07	0.068415	0.069219	0.070033				24.92	6.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UXG1	01/28/2022	07/30/2025	100.000	0.000	1.9804		0.055010	0.055016	0.055561	0.056111	0.056667		18.40	20.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YHY3	01/29/2021	01/29/2041	100.000	VARIES	2.6993	24.81	0.074448	0.073934	0.073435	0.072961	0.072520		26.55	26.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326Y3H7	06/04/2019	06/03/2022	100.000	0.000	2.7045	71.64	0.080337						12.21	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YHW7	02/26/2021	02/26/2027	100.000	0.000	1.4752	12.54	0.041280	0.041584	0.041891	0.042200	0.042511		14.99	15.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YDF0	05/19/2019	05/12/2022	100.000	0.000	2.9325	80.01	0.087681						11.48	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QKY5	09/03/2021	09/03/2033	100.000	VARIES	1.7822	5.84	0.049505	0.048461	0.047408	0.047000	0.046727		17.39	16.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CQ74	12/21/2021	06/21/2023	100.000	0.000	2.9374	124.72	0.091696	0.093043	0.094409				33.28	16.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FL93	05/21/2021	05/21/2031	100.000	VARIES	2.1464	13.09	0.059070	0.058512	0.057947	0.057377	0.057221		21.12	20.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CQ90	01/30/2018	01/30/2023	100.000	0.000	3.1864	131.93	0.098867	0.100442	0.102042				36.35	2.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YHU1	02/26/2021	02/27/2031	100.000	0.000	2.3173	19.73	0.065119	0.065874	0.066637	0.067409	0.068190		23.77	24.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U6P1	10/22/2021	10/22/2036	100.000	VARIES	2.7993	5.37	0.077757	0.075541	0.073294	0.072359	0.071440		27.29	26.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJC6	03/31/2022	03/31/2037	100.000	VARIES	2.1578		0.059940	0.058189	0.056419	0.057028			16.08	20.52

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date		Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
									2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VPY0	06/03/2020	12/04/2023		100.000	0.000	1.5242	24.25	0.043316	0.043646	0.043979	0.044314	0.125020	15.67	14.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJH5	04/29/2022	04/29/2027		100.000	0.000	4.2270			0.117417	0.119898	0.122432	0.125020	28.57	43.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WBY3	08/31/2020	03/02/2028		100.000	0.000	1.4842	19.96	0.041844	0.042155	0.042467	0.042783	0.043100	15.19	15.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VPV6	05/20/2020	05/18/2028		100.000	0.000	2.3763	38.87	0.068380	0.069193	0.070015	0.070847	0.071688	24.83	25.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WSY5	10/30/2020	11/01/2027		100.000	0.000	1.5642	18.40	0.044134	0.044479	0.044827	0.045178	0.045531	15.99	16.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WVK1	11/04/2020	11/04/2025		100.000	0.000	1.2962	15.08	0.036473	0.036710	0.036947	0.037187	0.037428	13.20	13.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TSJ6	10/31/2019	10/31/2025		100.000	0.000	2.6129	57.95	0.076448	0.077447	0.078450	0.079484	0.080522	27.82	28.56
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YSW2	05/31/2019	06/02/2022		100.000	0.000	2.8420	75.72	0.084729					12.79	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TSD9	07/24/2019	07/22/2022		100.000	0.000	2.4497	61.12	0.071433	0.072308				14.52	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VSB7	06/03/2020	06/05/2028		100.000	0.000	2.2772	36.38	0.065449	0.066194	0.066948	0.067710	0.068481	23.73	24.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325E242	01/05/2017	07/03/2024		100.000	0.000	3.3441	179.93	0.107825	0.109627	0.111460	0.113324	0.115219	39.79	41.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W4Q8	07/31/2020	08/02/2027		100.000	0.000	1.5441	22.08	0.043561	0.043897	0.044236	0.044577	0.044922	15.84	16.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WEQ7	09/30/2020	09/30/2025		100.000	0.000	1.2862	16.20	0.036189	0.036422	0.036656	0.036892	0.037129	13.11	13.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WVS4	10/30/2020	07/30/2026		100.000	0.000	1.3950	16.40	0.039158	0.039431	0.039706	0.039983	0.040262	14.23	14.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TSM9	11/27/2019	11/28/2022		100.000	0.000	2.2265	47.48	0.064653	0.065372				21.27	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YXC5	01/31/2019	02/02/2022		100.000	0.000	3.5319	107.64	0.107102					3.32	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AP55	04/05/2022	04/05/2027		100.000	0.000	3.5798			0.099433	0.101219	0.103024	0.104868	26.68	37.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QNT3	10/05/2021	10/05/2026		100.000	0.000	1.6533	3.95	0.045926	0.046306	0.046689	0.047075	0.047464	16.67	16.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CC53	11/28/2016	05/26/2022		100.000	0.250	2.7754	149.84	0.087448					12.68	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AP48	03/17/2022	03/12/2026		100.000	0.000	3.1664			0.087957	0.089311	0.090725	0.092161	25.13	32.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YXR2	04/30/2021	04/29/2027		100.000	0.000	2.9308	80.79	0.087540					10.24	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VXSX9	06/22/2020	06/22/2028		100.000	0.000	2.4751	38.23	0.071337	0.072219	0.073113	0.074018	0.074934	25.86	26.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W4W5	08/03/2020	05/02/2024		100.000	0.000	1.0070	14.28	0.028326	0.028469	0.028612	0.028756	0.028901	10.24	10.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UJJ1	11/26/2021	11/27/2026		100.000	0.000	1.8613	1.81	0.051704	0.052185	0.052671	0.053161	0.053656	18.73	19.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TT97	02/11/2020	02/10/2022		100.000	0.000	1.8965	36.30	0.054190					2.11	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VSU5	04/29/2020	10/27/2023		100.000	0.000	1.9316	32.68	0.055219	0.055753	0.056291	0.056835		20.04	16.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TT63	01/31/2020	02/02/2023		100.000	0.000	2.2035	42.97	0.063263	0.063960	0.064665			23.11	2.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TSV9	08/14/2019	08/13/2026		100.000	0.000	2.5545	62.31	0.074649	0.075602	0.076568	0.077546	0.078536	27.31	28.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WF60	09/03/2020	09/05/2025		100.000	0.000	1.1571	15.44	0.032518	0.032706	0.032895	0.033086	0.033277	11.78	11.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326VGW0	03/29/2019	03/30/2022		100.000	0.000	2.9164	83.08	0.087101					7.75	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YY59	03/01/2019	03/03/2025		100.000	1.000	3.5616	104.28	0.106034	0.106933	0.108837	0.109786	0.111741	38.66	39.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YY67	05/23/2019	05/25/2022		100.000	0.000	2.8574	76.74	0.085219					12.27	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FLS8	05/06/2022	05/08/2024		100.000	0.000	3.9650		0.110138	0.110162	0.112346	0.114573	0.116845	26.00	41.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17325K263	07/06/2017	01/03/2024		100.000	0.000	3.1136	148.67	0.097842	0.099365	0.100912	0.102483	0.104079	36.04	37.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FML5	06/30/2021	06/30/2031		100.000	0.000	2.3860	12.00	0.067068	0.067869	0.068678	0.069498	0.070327	24.29	24.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328W3C0	07/20/2020	07/18/2025		100.000	0.000	1.3751	20.03	0.038721	0.038987	0.039255	0.039525	0.039797	14.07	14.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WUD8	10/30/2020	02/01/2027		100.000	0.000	1.4941	17.57	0.041969	0.042283	0.042599	0.042917	0.043238	15.26	15.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FM81	05/09/2022	05/08/2025		100.000	0.000	4.2771		0.118808	0.121334	0.123929	0.126579		27.70	44.43
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QMJ6	08/06/2021	08/06/2026		100.000	0.000	1.4152	5.70	0.039310	0.039588	0.039868	0.040150	0.040434	14.28	14.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TRQ1	07/31/2019	01/30/2025		100.000	0.000	2.8012	69.63	0.082263	0.083415	0.084584	0.085768	0.086970	30.17	31.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328JX3	02/26/2021	02/28/2028		100.000	0.000	1.7232	14.65	0.048284	0.048701	0.049120	0.049543	0.049970	17.56	17.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YFF8	05/03/2019	05/05/2022		100.000	0.000	2.9032	79.75	0.085685					10.75	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YFG6	02/28/2019	03/01/2022		100.000	VARIES	2.5400	73.12	0.072944					4.38	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328JVV7	03/03/2021	03/03/2026		100.000	0.000	1.3652	11.33	0.038181	0.038442	0.038704	0.038969	0.039235	13.85	14.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330ANM0	03/17/2022	03/12/2026		100.000	0.000	3.1664			0.087957	0.089311	0.090725	0.092161	25.13	32.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CAQ5	03/30/2016	03/31/2022		100.000	0.250	2.2317	122.04	0.068452					6.00	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324P784	10/05/2016	04/03/2024		100.000	0.000	2.6555	148.23	0.084150	0.085268	0.086400	0.087547	0.088709	30.69	31.51
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WSW6	07/31/2020	07/31/2025		100.000	0.000	1.2561	17.94	0.035332	0.035554	0.035777	0.036002	0.036228	12.83	12.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AMQ2	03/15/2022	03/16/2037		100.000	VARIES	3.9112		0.108657	0.107368	0.106072	0.105898		30.94	38.26

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VB58	03/31/2020	07/01/2024	100.000	0.000	3.2340	57.88	0.095033	0.095033	0.098132	0.098132	0.101331	34.49	35.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326Y5K8	06/14/2019	12/15/2022	100.000	0.000	2.5783	67.44	0.076361	0.077346				26.45	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WV96	12/01/2020	03/02/2026	100.000	0.000	1.2860	13.99	0.036070	0.036302	0.036535	0.036770	0.037007	13.08	13.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VRU6	06/30/2020	06/30/2025	100.000	0.000	1.5040	22.77	0.042727	0.043048	0.043372	0.043698	0.044027	15.44	15.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YFJ0	06/28/2019	12/31/2024	100.000	0.000	2.6784	69.02	0.079530	0.080595	0.081674	0.082768	0.083876	28.82	29.60
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YFK7	04/03/2019	04/01/2022	100.000	0.000	2.9546	83.85	0.088302					7.95	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326VWM4	07/02/2019	01/03/2023	100.000	0.000	2.5315	64.84	0.073952	0.074888	0.075836			27.13	0.15
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YK94	02/26/2021	02/28/2028	100.000	0.000	1.7232	14.65	0.048284	0.048701	0.049120	0.049543	0.049970	17.56	17.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YG34	06/28/2019	06/30/2022	100.000	0.000	2.3796	61.13	0.070136					12.55	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CBD7	11/02/2016	05/03/2022	100.000	0.250	2.4155	131.26	0.074774					9.12	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YX43	05/22/2019	05/20/2022	100.000	0.000	2.8898	77.73	0.086229					11.99	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YFQ4	04/30/2019	10/30/2024	100.000	0.000	3.2236	89.15	0.096996	0.098560	0.100148	0.101762	0.103402	35.39	36.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AYY2	04/05/2022	04/05/2027	100.000	0.000	3.5796			0.099433	0.101213	0.103024	0.104868	26.60	37.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QD6	09/03/2021	09/03/2026	100.000	0.000	1.4843	4.87	0.041229	0.041535	0.041844	0.042154	0.042467	14.97	15.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QYD6	11/03/2021	11/03/2026	100.000	0.000	2.0494	3.30	0.056929	0.057512	0.058102	0.058697	0.059299	20.67	21.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YEA8	01/29/2021	04/30/2026	100.000	0.000	1.1770	10.89	0.032986	0.033180	0.033375	0.033571	0.033769	11.93	12.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UTN1	01/31/2022	01/31/2029	100.000	0.000	2.5733			0.071481	0.072481	0.073333	0.074276	23.00	26.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FHB3	07/06/2021	07/06/2026	100.000	0.000	1.5640	7.60	0.043445	0.043785	0.044128	0.044473	0.044820	15.82	16.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YEM2	02/03/2021	02/05/2029	100.000	0.000	1.7231	15.76	0.048282	0.048698	0.049110	0.049541	0.049968	17.58	17.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VME7	05/20/2020	05/22/2028	100.000	0.000	2.3713	38.79	0.068249	0.069058	0.069877	0.070706	0.071544	24.78	25.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QH5	08/31/2021	08/31/2026	100.000	0.000	1.9013	6.39	0.052811	0.053310	0.053822	0.054328	0.054851	19.23	19.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UTY7	02/03/2022	02/04/2027	100.000	0.000	2.4354			0.067656	0.068480	0.069314	0.070158	22.31	25.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WP67	10/19/2020	10/19/2027	100.000	0.000	1.5142	18.27	0.042700	0.043024	0.043349	0.043677	0.044008	15.48	15.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U2U4	10/06/2021	10/05/2028	100.000	1.000	2.0590	4.86	0.057195	0.057781	0.057804	0.058399	0.058428	20.75	20.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TME0	12/24/2019	12/22/2022	100.000	0.000	2.1805	44.77	0.063248	0.063937				22.32	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QYM6	10/29/2021	10/31/2028	100.000	0.000	2.2084	3.80	0.061348	0.062025	0.062710	0.063403	0.064103	22.29	22.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YEG5	01/25/2021	07/25/2024	100.000	0.000	0.7090	6.63	0.019765	0.019836	0.019906	0.019976	0.020047	7.15	7.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CMJ2	09/21/2017	09/21/2027	100.000	VARIES	2.7273	20.30	0.012426	0.012595	0.012767	0.012941	0.013117	4.54	4.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UD40	11/22/2021	11/22/2033	100.000	VARIES	1.8518	2.01	0.051439	0.050451	0.049903	0.049703	0.049639	18.28	17.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F7G3	04/30/2021	05/02/2028	100.000	0.000	2.0793	13.96	0.058366	0.058973	0.059586	0.060206	0.060832	21.19	21.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YET7	12/30/2020	12/30/2027	100.000	0.000	1.4932	15.03	0.042099	0.042414	0.042730	0.043049	0.043371	15.21	15.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FZ72	06/25/2021	06/27/2029	100.000	0.000	2.1190	10.95	0.059493	0.060123	0.060760	0.061404	0.062054	21.54	21.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CMP8	10/30/2017	10/28/2022	100.000	0.000	2.7828	122.16	0.086324	0.087525				25.85	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CMQ6	10/31/2017	05/01/2023	100.000	0.750	2.8328	122.78	0.085583	0.086501	0.087431			31.09	10.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324P248	06/03/2016	12/05/2023	100.000	0.000	2.8709	172.35	0.093300	0.094639	0.095997	0.097375		33.90	32.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AYL0	04/29/2022	05/01/2029	100.000	0.000	4.3735		0.121485	0.121515	0.124172	0.126887	0.129662	29.57	45.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CN28	10/12/2017	10/12/2022	100.000	0.000	2.8215	125.52	0.087669	0.088906				24.86	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AHM7	03/16/2022	09/16/2024	100.000	0.000	2.9501			0.081948	0.083156	0.084383	0.085628	23.48	30.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WPW2	10/30/2020	11/01/2027	100.000	0.000	1.5642	18.40	0.044134	0.044479	0.044827	0.045178	0.045531	15.99	16.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YAH9	07/03/2019	07/03/2024	100.000	0.000	2.5848	66.16	0.075584	0.076561	0.077550	0.078553	0.079568	27.74	28.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VY24	04/06/2021	04/06/2029	100.000	0.000	2.3564	17.41	0.066228	0.067008	0.067797	0.068596	0.069405	24.12	24.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TN28	02/04/2021	12/05/2022	100.000	0.000	2.0124	38.97	0.057995	0.058579				19.48	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AYV8	03/30/2022	03/28/2025	100.000	0.000	3.4925			0.097014	0.098689	0.100412	0.102166	26.45	36.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WPR3	11/04/2021	11/04/2025	100.000	0.000	1.2962	15.08	0.036473	0.036710	0.036947	0.037187	0.037428	13.20	13.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CLB0	09/01/2017	03/03/2023	100.000	0.500	2.7655	125.22	0.084136	0.085108	0.086092			30.69	5.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5C1	04/08/2022	04/10/2025	100.000	2.000	3.5191			0.097751	0.099497	0.099286	0.101033	25.85	35.90
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AXV9	03/30/2022	03/31/2027	100.000	0.000	3.5996			0.099989	0.101789	0.103621	0.105486	27.26	37.31
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CLA2	08/02/2017	08/02/2027	100.000	VARIES	2.7689	19.99	0.011669	0.012033	0.012200	0.012369	0.012540	4.35	4.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VKX7	05/05/2020	05/04/2023	100.000	0.000	1.6435	27.48	0.046785	0.047169	0.047557			16.96	5.85

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YDA9	01/29/2021	01/31/2028	100.000	0.000	1.4841	13.73	0.041533	0.041841	0.042152	0.042464	0.042779	15.10	15.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VL81	05/20/2020	05/20/2025	100.000	0.000	1.9603	31.99	0.056071	0.056620	0.057175	0.057736	0.058302	20.33	20.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5D9	04/29/2022	04/29/2037	100.000	VARIES	4.9132			0.136477	0.134370	0.132212	0.130001	32.90	47.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FGA6	05/24/2021	11/24/2026	100.000	0.000	1.7032	10.28	0.047714	0.048121	0.048530	0.048944	0.049361	17.28	17.58
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5F4	04/29/2022	10/30/2025	100.000	0.000	4.1497			0.115282	0.117674	0.120116	0.122608	28.04	43.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329USL6	12/06/2021	12/06/2028	100.000	0.000	2.1582	1.50	0.059950	0.060597	0.061251	0.061911	0.062580	21.73	22.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VL65	06/03/2020	06/03/2025	100.000	0.000	1.8512	29.51	0.052864	0.053353	0.053847	0.054345	0.054848	19.15	19.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VL40	06/22/2020	06/20/2025	100.000	0.500	1.4840	22.77	0.041942	0.042047	0.042359	0.042468	0.042783	15.12	15.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y2Y9	12/24/2020	03/26/2026	100.000	0.000	1.2260	12.55	0.034372	0.034583	0.034795	0.035008	0.035223	12.45	12.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326E530	01/03/2018	01/04/2023	100.000	0.000	2.9118	122.40	0.089501	0.090805	0.092127			32.92	0.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329Q6K1	08/02/2021	02/02/2027	100.000	0.000	1.5942	6.60	0.044283	0.044636	0.044991	0.045350	0.045712	16.11	16.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FG47	05/04/2022	05/02/2025	100.000	0.000	4.1400			0.115000	0.117354	0.119784	0.122263	27.39	42.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AYG1	04/29/2022	05/01/2029	100.000	0.000	4.3735		0.121485	0.121515	0.124172	0.126887	0.129662	29.57	45.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CLG9	09/01/2017	09/01/2022	100.000	0.000	2.6788	122.24	0.082767	0.083876				20.06	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FG39	04/27/2022	04/25/2024	100.000	0.000	3.8181			0.106058	0.108060	0.110123	0.112226	26.01	39.55
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QXG0	07/30/2021	08/01/2028	100.000	0.000	1.8422	7.73	0.051174	0.051645	0.052121	0.052601	0.053086	18.65	18.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FY81	06/22/2021	06/22/2026	100.000	VARIES	2.0841	10.84	0.057337	0.058024	0.058697	0.059363	0.059998	20.56	20.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QGU8	08/31/2021	03/03/2027	100.000	0.000	1.6733	5.62	0.046486	0.046875	0.047267	0.047663	0.048062	16.90	17.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324PL56	05/05/2016	11/03/2023	100.000	0.000	2.9324	179.00	0.095583	0.096985	0.098407	0.099850		34.83	29.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CLR5	08/17/2017	08/17/2027	100.000	VARIES	2.6967	20.72	0.012436	0.012773	0.012773	0.012946	0.013120	4.55	4.68
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CLU8	08/25/2017	08/25/2026	100.000	VARIES	2.5876	10.81	0.006611	0.006703	0.006796	0.006878	0.006967	2.42	2.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QH29	08/31/2021	08/31/2028	100.000	0.000	1.9013	6.39	0.052814	0.053310	0.053822	0.054328	0.054851	19.23	19.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VLH1	05/20/2020	05/20/2025	100.000	0.000	1.9603	31.99	0.056071	0.056620	0.057175	0.057736	0.058302	20.33	20.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QXR6	10/20/2021	10/20/2031	100.000	VARIES	1.7328	3.42	0.048132	0.047586	0.047036	0.047080	0.047138	17.15	16.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FH23	05/28/2021	05/30/2031	100.000	0.000	2.5342	15.02	0.071297	0.072200	0.073115	0.074042	0.074980	25.89	26.55
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y3M4	12/24/2020	12/27/2027	100.000	0.000	1.4840	15.19	0.041842	0.042152	0.042465	0.042780	0.043098	15.12	15.35
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YUP7	03/31/2021	03/30/2028	100.000	0.000	2.0694	15.63	0.058078	0.058679	0.059286	0.059899	0.060519	21.13	21.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YDL5	01/25/2021	01/25/2031	100.000	VARIES	1.4542	13.52	0.040082	0.039768	0.039119	0.038551	0.038088	14.22	13.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YUN2	03/01/2021	02/27/2026	100.000	0.000	1.1861	9.91	0.033139	0.033336	0.033534	0.033732	0.033933	12.01	12.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YQL3	04/15/2019	04/14/2022	100.000	0.000	3.0130	84.48	0.090185					9.29	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UTG6	01/31/2022	01/31/2029	100.000	0.000	2.5733			0.071481	0.072401	0.073333	0.074276	23.80	26.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330A6P2	03/03/2022	03/04/2027	100.000	0.000	2.9590			0.082201	0.083417	0.084651	0.085903	24.64	30.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CM86	09/29/2017	09/29/2022	100.000	0.000	2.7794	124.67	0.086218	0.087417				23.32	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330A6Q0	02/24/2022	02/23/2026	100.000	0.000	2.6729			0.074248	0.075234	0.076240	0.077259	22.92	27.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F6W9	04/28/2021	04/26/2024	100.000	0.000	0.9482	6.41	0.026461	0.026587	0.026713	0.026839	0.026966	9.56	9.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AGQ9	03/03/2022	03/04/2027	100.000	0.000	2.9590			0.082201	0.083417	0.084651	0.085903	24.64	30.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QXY1	10/29/2021	04/29/2027	100.000	0.000	2.1885	3.77	0.060791	0.061456	0.062129	0.062809	0.063496	22.09	22.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QG44	08/04/2021	08/03/2028	100.000	0.000	1.8322	7.48	0.050894	0.051357	0.051828	0.052303	0.052782	18.54	18.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AY55	04/29/2022	05/01/2029	100.000	0.000	4.3735		0.121485	0.121515	0.124172	0.126887	0.129662	29.57	45.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329F6U3	04/30/2021	05/02/2028	100.000	0.000	2.0793	13.96	0.058366	0.058973	0.059586	0.060206	0.060832	21.19	21.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UF71	11/26/2021	11/28/2028	100.000	0.000	2.1392	2.08	0.059430	0.060066	0.060708	0.061358	0.062014	21.55	22.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YU45	09/30/2021	09/30/2027	100.000	0.000	1.5872	19.97	0.044704	0.045060	0.045417	0.045777	0.046139	16.22	16.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y6B5	02/03/2021	02/03/2026	100.000	0.000	1.0671	9.75	0.029800	0.029959	0.030118	0.030279	0.030441	10.80	10.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U4N8	11/26/2021	11/28/2028	100.000	0.000	2.1392	2.08	0.059430	0.060066	0.060708	0.061358	0.062014	21.55	22.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YCA2	04/26/2019	04/26/2029	100.000	VARIES	3.0551	13.10	0.012195	0.012381	0.012570	0.012762	0.012957	4.45	4.58
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329YJRG	06/30/2021	06/29/2026	100.000	0.000	1.9800	9.06	0.055541	0.056091	0.056646	0.057207	0.057774	20.10	20.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YY24	04/06/2021	10/05/2026	100.000	0.000	1.8324	13.53	0.051363	0.051834	0.052309	0.052788	0.053271	18.66	19.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y6K5	01/12/2021	01/10/2025	100.000	0.000	0.8580	8.34	0.023935	0.024038	0.024141	0.024245	0.024349	8.67	8.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U4U2	11/17/2021	11/17/2031	100.000	VARIES	1.8560	2.27	0.051556	0.050875	0.050187	0.050144	0.050199	18.38	18.06

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YXX7	03/31/2021	03/30/2028	100.000	0.000	2.0694	15.63	0.058078	0.058679	0.059286	0.059899	0.060519	21.13	21.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YHB3	12/30/2020	12/30/2027	100.000	0.000	1.4932	15.03	0.042099	0.042414	0.042730	0.043049	0.043371	15.21	15.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FKC7	05/28/2021	05/31/2028	100.000	0.000	1.9802	11.73	0.055556	0.056106	0.056661	0.057222	0.057789	20.13	20.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326Y2M7	03/05/2019	03/03/2022	100.000	0.000	3.2140	94.19	0.096667					5.99	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YHA5	01/29/2021	01/31/2028	100.000	0.000	1.4841	13.73	0.041533	0.041841	0.042152	0.042464	0.042779	15.10	15.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AJU7	03/23/2022	03/23/2026	100.000	0.000	3.4519			0.095885	0.097540	0.099223	0.100936	26.82	35.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WRX8	11/30/2020	05/30/2024	100.000	0.000	0.8281	9.02	0.023193	0.023289	0.023385	0.023482	0.023579	8.37	8.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UWL1	12/23/2021	12/24/2026	100.000	0.000	1.9011	0.42	0.052810	0.053312	0.053819	0.054330	0.054847	19.11	19.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VP61	05/20/2020	05/20/2025	100.000	0.000	1.9603	31.99	0.056071	0.056620	0.057175	0.057736	0.058302	20.33	20.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WB80	08/21/2020	11/21/2025	100.000	0.000	1.2860	17.61	0.036301	0.036534	0.036769	0.037005	0.037243	13.13	13.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YS72	04/23/2019	04/21/2022	100.000	0.000	3.0064	83.57	0.089964					9.90	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329QZJ2	10/29/2021	10/31/2028	100.000	0.000	2.2084	3.80	0.061348	0.062025	0.062710	0.063403	0.064103	22.29	22.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YB62	02/20/2019	02/17/2022	100.000	0.000	3.2683	97.32	0.098423					4.53	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FZJ6	07/30/2021	08/01/2028	100.000	0.000	1.8422	7.73	0.051174	0.051645	0.052121	0.052601	0.053086	18.65	18.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CNH5	12/04/2017	12/02/2022	100.000	0.000	2.8697	123.14	0.089324	0.090606				29.80	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y5D2	02/02/2021	02/02/2028	100.000	0.000	1.4841	13.61	0.041531	0.041840	0.042150	0.042463	0.042778	15.10	15.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329UJ24	01/31/2022	01/31/2029	100.000	0.000	2.5733			0.071481	0.072401	0.073333	0.074276	23.80	26.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CNA0	10/31/2017	10/31/2022	100.000	0.000	2.7777	121.92	0.086161	0.087358				25.98	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YAR7	06/05/2019	06/03/2022	100.000	0.000	2.6588	70.31	0.078886					11.99	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F7M7	04/21/2022	04/23/2024	100.000	0.000	3.5326		0.098127	0.098146	0.099880	0.101644	0.103439	24.65	36.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F7L9	04/29/2022	05/01/2025	100.000	0.000	4.0129		0.111470	0.111494	0.113731	0.116013	0.118341	27.12	41.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TMZ6	08/30/2019	03/04/2025	100.000	0.000	2.1981	52.41	0.063804	0.064505	0.065214	0.065930	0.066655	23.26	23.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YFN9	01/29/2021	01/31/2028	100.000	0.000	1.4841	13.73	0.041533	0.041841	0.042152	0.042464	0.042779	15.10	15.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TNH5	07/31/2019	02/01/2023	100.000	0.000	2.4950	61.84	0.072835	0.073744	0.074664			26.66	2.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328Y5K6	12/24/2020	09/24/2026	100.000	0.000	1.2860	13.16	0.036068	0.036300	0.036533	0.036768	0.037005	13.07	13.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324CNJ1	12/04/2017	06/02/2023	100.000	0.750	2.9364	124.49	0.089065	0.090067	0.091084			32.30	13.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17326YS98	03/29/2019	03/31/2022	100.000	0.000	2.9227	83.27	0.087302					7.77	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YWJ9	03/31/2021	03/31/2031	100.000	0.000	2.6134	19.76	0.073544	0.074505	0.075478	0.076465	0.077464	26.82	27.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TNB8	09/19/2019	09/21/2022	100.000	0.000	2.4325	56.78	0.070925	0.071788				18.60	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TND4	11/05/2019	11/03/2022	100.000	0.000	1.6705	36.52	0.047968	0.048368				14.56	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FHV6	04/08/2022	04/10/2024	100.000	0.000	3.3654		0.093483	0.093501	0.095074	0.096674	0.098301	24.72	34.78
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YWY6	03/31/2021	04/01/2027	100.000	0.000	1.8423	13.91	0.051650	0.052126	0.052606	0.053091	0.053580	18.77	19.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17324P396	08/03/2016	02/05/2024	100.000	0.000	2.5904	149.45	0.081851	0.082911	0.083985	0.085072	0.086174	29.97	30.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FZY3	07/30/2021	08/01/2028	100.000	0.000	1.8422	7.73	0.051174	0.051645	0.052121	0.052601	0.053086	18.65	18.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F6Z9	04/08/2022	04/08/2027	100.000	0.000	3.6386		0.101073	0.102912	0.104785	0.106691		26.74	37.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328VNJ5	06/22/2020	03/21/2024	100.000	0.000	1.2560	19.29	0.035439	0.035661	0.035885	0.036111	0.036337	12.84	13.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FZT4	07/30/2021	08/01/2028	100.000	0.000	1.8422	7.73	0.051174	0.051645	0.052121	0.052601	0.053086	18.65	18.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329FJ09	05/28/2021	05/31/2028	100.000	0.000	1.9802	11.73	0.055556	0.056106	0.056661	0.057222	0.057789	20.13	20.53
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AZR6	04/29/2022	05/01/2029	100.000	0.000	4.3735		0.121485	0.121515	0.124172	0.126887	0.129662	29.57	45.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17329U4J7	11/29/2021	11/27/2026	100.000	0.000	1.9803	1.76	0.055008	0.055546	0.056096	0.056652	0.057213	19.94	20.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AZU9	04/29/2022	04/29/2027	100.000	0.000	4.2270		0.117417	0.119899	0.122432	0.125020		28.57	43.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328YVJ7	02/28/2019	03/01/2024	100.000	0.000	3.5717	105.88	0.108461	0.110398	0.112370	0.114378	0.116419	39.85	41.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330AJ78	04/05/2022	04/05/2027	100.000	0.000	3.5796		0.099433	0.101213	0.103024	0.104868		26.60	37.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17328WA73	08/31/2020	08/31/2027	100.000	0.000	1.4842	19.96	0.041841	0.042146	0.042464	0.042778	0.043097	15.15	15.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17327TNS1	09/03/2019	09/03/2024	100.000	0.000	1.8671	44.22	0.053829	0.054331	0.054839	0.055351	0.055867	19.59	19.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730TA90	10/30/2013	10/30/2033	100.000	VARIES	4.6216	329.73	0.110316	0.111675	0.113065	0.114488	0.115944	40.13	41.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17323P496	01/05/2016	07/06/2023	100.000	0.000	3.1941	208.99	0.105629	0.107316	0.109030	0.110771		38.93	20.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730TA82	11/15/2013	11/15/2028	100.000	VARIES	4.5367	326.16	0.110697	0.111880	0.113089	0.114325	0.115590	40.17	41.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0R76	06/27/2014	06/27/2034	100.000	VARIES	4.4526	294.50	0.106137	0.106871	0.107912	0.108975	0.110063	38.35	39.05

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0A58	10/22/2013	10/22/2033	100.000	VARIES	4.6765	326.71	0.106359	0.107848	0.109372	0.110931	0.112527	38.77	39.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0R50	06/18/2014	06/18/2034	100.000	VARIES	4.4513	292.90	0.108596	0.110532	0.112941	0.115403	0.117920	39.50	41.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17323P692	09/18/2015	03/20/2023	100.000	0.000	3.1459	216.83	0.105404	0.107062	0.108746			38.58	8.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17323P363	02/03/2016	08/03/2023	100.000	0.000	2.9606	189.75	0.096668	0.098099	0.099551	0.101025		35.48	21.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0RN1	02/27/2013	02/27/2028	100.000	VARIES	3.2574	252.91	0.077876	0.078614	0.079586	0.080573	0.081577	28.38	29.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17323Q643	10/05/2015	04/04/2023	100.000	0.000	3.1923	218.50	0.107222	0.108933	0.110672			39.21	10.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T02B4	10/30/2014	10/30/2034	100.000	VARIES	4.5664	298.17	0.117049	0.118093	0.119161	0.120243	0.121351	42.45	43.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T02D0	10/31/2014	10/31/2029	100.000	VARIES	4.0094	257.07	0.097623	0.098385	0.099163	0.100056	0.100968	35.38	35.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0T58	06/27/2014	06/27/2034	100.000	VARIES	4.3618	293.41	0.104125	0.104087	0.104266	0.104450	0.104637	37.48	37.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0C23	11/12/2013	11/12/2033	100.000	VARIES	4.7621	338.52	0.111006	0.112373	0.113773	0.115206	0.116673	40.34	41.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0SM2	04/29/2013	04/29/2033	100.000	VARIES	3.4970	271.11	0.088225	0.089244	0.090307	0.091389	0.092498	32.07	32.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0SX8	04/22/2013	04/22/2023	100.000	VARIES	1.4141	23.43	0.007833	0.007888	0.007944			2.84	0.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0C56	11/26/2013	11/26/2033	100.000	VARIES	4.7711	338.87	0.114922	0.116263	0.117635	0.119040	0.120478	41.71	42.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C6Z6	02/29/2016	03/01/2023	100.000	0.000	2.8956	182.70	0.094218	0.095582	0.096965			34.49	5.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0UG2	07/09/2013	07/09/2028	100.000	VARIES	4.4999	346.88	0.114682	0.115867	0.117078	0.118317	0.119583	41.91	42.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0UB3	07/09/2013	07/09/2033	100.000	VARIES	4.7565	371.54	0.124771	0.126244	0.127752	0.129242	0.130766	45.70	46.78
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CJ82	03/20/2020	03/20/2030	100.000	VARIES	2.2121	6.55	0.009400	0.009038	0.009138	0.009239	0.009342	3.36	3.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CJ74	03/04/2020	03/04/2030	100.000	VARIES	1.9573	5.85	0.008345	0.008003	0.008081	0.008160	0.008240	2.91	2.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0UK3	07/30/2013	07/30/2033	100.000	VARIES	4.8333	360.86	0.117921	0.119709	0.121540	0.123416	0.125337	43.32	44.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0TT6	06/28/2013	06/28/2033	100.000	VARIES	4.5398	342.94	0.116631	0.118799	0.121016	0.123283	0.125225	42.39	43.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T02P3	10/31/2014	10/31/2034	100.000	VARIES	4.7455	312.71	0.115331	0.115095	0.114848	0.114909	0.114971	41.45	41.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0U49	07/31/2014	07/31/2034	100.000	VARIES	4.3417	291.49	0.108083	0.108855	0.109644	0.110622	0.111622	39.28	39.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0TQ2	06/11/2013	06/11/2033	100.000	VARIES	4.2945	333.25	0.109847	0.111071	0.112387	0.113731	0.115104	39.82	40.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0TZ2	06/27/2013	06/27/2033	100.000	VARIES	4.6405	359.54	0.120698	0.122356	0.124052	0.125788	0.127282	43.76	44.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T02V0	11/26/2014	11/26/2034	100.000	VARIES	4.2546	266.84	0.106927	0.109148	0.111416	0.113637	0.115906	39.05	40.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0N62	04/29/2014	04/29/2034	100.000	VARIES	4.5423	302.55	0.106402	0.107376	0.108610	0.109872	0.111163	38.62	39.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0P86	05/30/2014	05/30/2034	100.000	VARIES	4.4254	286.88	0.100265	0.101254	0.102704	0.104185	0.105700	36.35	37.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17323P249	02/03/2016	08/03/2023	100.000	0.000	2.9606	189.75	0.096668	0.098099	0.099551	0.101025		35.48	21.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17323P140	03/03/2016	09/01/2023	100.000	0.000	3.0322	191.73	0.099372	0.100878	0.102408	0.103960		36.41	24.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T3AX1	09/30/2015	09/30/2035	100.000	VARIES	4.3723	241.24	0.103211	0.105122	0.107076	0.109071	0.111111	37.85	39.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T3AW3	08/31/2015	08/31/2035	100.000	VARIES	4.4100	251.65	0.106662	0.108755	0.108374	0.107632	0.108875	38.98	39.60
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T3AV5	08/31/2015	08/31/2035	100.000	VARIES	4.4143	248.69	0.107073	0.107280	0.111088	0.111546	0.115116	39.61	41.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T3AZ6	11/30/2015	11/30/2035	100.000	VARIES	4.3523	239.27	0.108628	0.110843	0.113107	0.115419	0.117782	39.64	41.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T3AY9	10/30/2015	10/30/2035	100.000	VARIES	4.3036	236.28	0.104865	0.107057	0.109297	0.111585	0.113922	38.42	40.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CAT5	05/27/2015	05/27/2025	100.000	VARIES	2.5639	17.07	0.007315	0.007409	0.007504	0.007600	0.007698	2.66	2.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CAR9	05/28/2015	05/28/2035	100.000	VARIES	4.3835	257.81	0.110396	0.112700	0.115055	0.117461	0.119642	40.31	42.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CAQ1	05/28/2015	05/26/2022	100.000	0.000	3.0095	217.64	0.101493					14.72	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CAP3	05/28/2015	05/26/2022	100.000	0.000	3.0095	217.64	0.101493					14.72	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C2C1	09/30/2015	09/29/2022	100.000	0.000	3.0163	205.90	0.100266	0.101778				27.14	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C2B3	09/30/2015	09/29/2022	100.000	0.000	3.0163	205.90	0.100266	0.101778				27.14	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CBV9	06/30/2015	06/30/2022	100.000	0.000	3.2000	229.30	0.109261					19.56	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CBT4	06/30/2015	06/30/2022	100.000	0.000	3.2000	229.30	0.109261					19.56	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0L31	03/28/2014	03/28/2034	100.000	VARIES	4.6422	317.10	0.111822	0.112886	0.114189	0.115523	0.116887	40.67	41.60
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0L64	03/12/2014	03/12/2034	100.000	VARIES	4.7152	311.72	0.105338	0.106271	0.107711	0.109184	0.110693	38.35	39.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CAF5	05/15/2015	05/15/2030	100.000	VARIES	2.6421	24.33	0.009381	0.009505	0.009630	0.009758	0.009886	3.41	3.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C5U8	01/22/2018	01/31/2023	100.000	0.000	3.1492	203.40	0.103099	0.105535	0.107197			38.20	3.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CFV5	01/22/2018	01/22/2028	100.000	VARIES	3.0673	15.36	0.010308	0.010466	0.010626	0.010789	0.010955	3.79	3.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0VD8	09/18/2013	09/18/2033	100.000	VARIES	5.1093	373.42	0.125332	0.127278	0.129274	0.131321	0.133421	45.88	47.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CFQ6	12/01/2017	12/01/2027	100.000	VARIES	2.8600	17.60	0.011221	0.011381	0.011544	0.011709	0.011877	4.08	4.20

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0W21	08/28/2014	08/28/2034	100.000	VARIES	4.2433	291.17	0.110531	0.111205	0.111894	0.112734	0.113593	40.08	40.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17321F755	11/05/2013	11/03/2022	100.000	0.000	3.6500	343.17	0.135386	0.137857				41.33	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T03Z0	01/30/2015	02/01/2022	100.000	0.000	2.8404	215.52	0.094783					2.84	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T03W7	01/30/2015	01/30/2035	100.000	VARIES	3.9694	261.94	0.113112	0.115324	0.117258	0.119230	0.121242	41.74	43.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C4W5	12/31/2015	01/05/2023	100.000	0.000	3.1984	209.83	0.105833	0.107525	0.109245			39.00	0.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0E96	01/29/2014	01/29/2034	100.000	VARIES	4.6111	304.20	0.100792	0.101750	0.103267	0.104820	0.106408	36.83	37.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T03V9	01/30/2015	02/01/2022	100.000	0.000	2.8404	215.52	0.094783					2.84	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CGZ5	06/19/2019	06/19/2026	100.000	VARIES	2.5629	13.90	0.014464	0.014649	0.014837	0.015027	0.015220	5.24	5.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C6X1	02/29/2016	03/01/2023	100.000	0.000	2.8956	182.70	0.094218	0.095582	0.096965			34.49	5.82
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CGS1	03/29/2019	03/29/2029	100.000	VARIES	3.1121	14.47	0.013114	0.013318	0.013525	0.013736	0.013949	4.80	4.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C6K9	01/29/2016	01/29/2026	100.000	VARIES	2.4179	28.79	0.013410	0.013572	0.013737	0.013903	0.014071	4.91	5.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CGL6	11/28/2018	11/28/2028	100.000	VARIES	3.8162	18.98	0.014522	0.014799	0.015082	0.015370	0.015663	5.30	5.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CGK8	11/20/2018	11/20/2023	100.000	VARIES	3.5118	10.53	0.009272	0.009434	0.009600	0.009769		3.38	3.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CGC6	08/16/2018	08/16/2028	100.000	VARIES	3.4665	9.10	0.006776	0.006896	0.007016	0.007140	0.007265	2.53	2.62
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CGD4	09/26/2018	09/26/2028	100.000	VARIES	3.8142	8.80	0.006806	0.006936	0.007068	0.007203	0.007340	2.50	2.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T06D6	03/27/2015	03/27/2025	100.000	VARIES	3.1775	221.35	0.090769	0.090555	0.090252	0.089945	0.089567	32.59	32.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298CF32	10/28/2015	10/28/2025	100.000	VARIES	2.3916	19.81	0.008057	0.008064	0.008172	0.008282	0.008393	3.26	3.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T06L8	03/23/2015	03/23/2022	100.000	0.000	2.8171	208.61	0.093858					7.70	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T05Y1	03/30/2015	03/30/2022	100.000	0.000	2.9238	216.57	0.098079					8.73	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C3A4	10/30/2015	11/01/2022	100.000	0.000	2.9688	199.42	0.098427	0.099888				29.79	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T05X3	03/30/2015	03/30/2022	100.000	0.000	2.9238	216.57	0.098079					8.73	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T0G78	02/19/2014	02/19/2034	100.000	VARIES	4.7124	324.93	0.115067	0.116770	0.118724	0.120724	0.122770	42.21	43.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C2Z0	10/30/2015	11/01/2022	100.000	0.000	2.9688	199.42	0.098427	0.099888				29.79	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T07K9	04/30/2015	04/30/2035	100.000	VARIES	4.1098	252.48	0.101428	0.101198	0.101176	0.101153	0.101130	36.46	36.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C4B1	11/30/2015	11/30/2022	100.000	0.000	3.0605	203.06	0.102009	0.103570				33.84	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17298C4A3	11/30/2015	11/30/2022	100.000	0.000	3.0605	203.06	0.102009	0.103570				33.84	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T06X2	04/29/2015	04/28/2022	100.000	0.000	2.7395	199.09	0.090812					10.63	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T06V6	04/29/2015	04/28/2022	100.000	0.000	2.7395	199.09	0.090812					10.63	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	1730T07D5	04/27/2015	04/27/2025	100.000	VARIES	2.3818	156.80	0.065369	0.065478	0.065589	0.065700	0.065813	23.57	23.65
City of Boston, MA	100853GH7	11/04/2009	09/15/2024	89.556	6.050	7.2063	76.49	0.025973	0.026909	0.027878	0.028883	0.029923	9.72	10.43
City of Hoboken	434110QH8	08/28/2003	04/01/2027	19.107	0.000	7.1398	500.94	0.134838	0.139652	0.144637	0.149801	0.155148	50.29	53.94
City of Hoboken	434110QP0	08/28/2003	04/01/2033	12.543	0.000	7.1397	328.84	0.088514	0.091673	0.094946	0.098335	0.101846	33.01	35.41
City of Hoboken	434110QM7	08/28/2003	04/01/2031	14.432	0.000	7.1398	378.37	0.101846	0.105482	0.109248	0.113148	0.117187	37.99	40.75
City of Hoboken	434110QN5	08/28/2003	04/01/2032	13.454	0.000	7.1398	352.74	0.094947	0.098336	0.101847	0.105482	0.109248	35.41	37.99
City of Hoboken	434110QL9	08/28/2003	04/01/2030	15.481	0.000	7.1397	405.87	0.109247	0.113147	0.117186	0.121370	0.125703	40.75	43.71
City of Hoboken	434110QJ4	08/28/2003	04/01/2028	17.813	0.000	7.1397	467.01	0.125702	0.130189	0.134837	0.139650	0.144636	46.88	50.29
City of Hoboken	434110QK1	08/28/2003	04/01/2029	16.606	0.000	7.1397	435.37	0.117186	0.121370	0.125703	0.130190	0.134838	43.71	46.88
City of Reno, NV	759830AS1	09/22/2016	06/01/2022	98.689	2.500	2.7504	12.08	0.006861					1.03	
Clark CNTY SCH DIST, NV	181059QF6	07/08/2010	06/15/2024	91.490	5.510	6.4445	64.19	0.022152	0.022865	0.023602	0.024363	0.025148	8.13	8.66
Clinton & Wash CNTYS, IL	187327BA8	09/30/2016	12/01/2022	112.683	5.000	2.7510	156.02	0.078101	0.077265				25.62	
Coles & Cumberland CNTYS	193792FD5	11/26/2013	12/01/2023	99.293	VARIES	5.6308	453.89	0.156029	0.156120	0.156214	0.156311		56.19	51.57
Coles Counties, IL	193792EV0	11/26/2013	12/01/2023	98.985	VARIES	4.9628	399.21	0.137432	0.137534	0.137636	0.137745		49.58	45.44
Coles Counties, IL	193792EX2	11/26/2013	12/01/2023	99.043	VARIES	4.7528	382.47	0.131642	0.131734	0.131828	0.131924		47.41	43.52
Coles Counties, IL	193792EZ7	11/26/2013	12/01/2023	98.936	VARIES	5.1717	415.88	0.143195	0.143306	0.143420	0.143538		51.58	47.35
Coles Counties, IL	193792EV6	11/26/2013	12/01/2022	104.771	VARIES	4.3909	366.03	0.122688	0.122332				40.42	
Coles Counties, IL	193792EW4	11/26/2013	12/01/2023	99.115	VARIES	4.5919	369.63	0.127210	0.127292	0.127377	0.127463		45.82	42.05
Coles Counties, IL	193792FB9	11/26/2013	12/01/2023	99.347	VARIES	5.4215	437.18	0.150256	0.150338	0.150422	0.150509		54.11	49.60
Coles Counties, IL	193792FA1	11/26/2013	12/01/2023	98.886	VARIES	5.3302	428.48	0.147561	0.147681	0.147804	0.147931		53.15	48.80
Coles Counties, IL	193792FC7	11/26/2013	12/01/2023	99.318	VARIES	5.5264	445.55	0.153149	0.153236	0.153325	0.153417		55.15	50.61

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
Coles Counties, IL	193792FF0	11/26/2013	12/01/2023	99.314	VARIES	6.2344	502.64	0.172745	0.172848	0.172954	0.173064			62.21	57.09
Coles Counties, IL	193792FE3	11/26/2013	12/01/2023	99.301	VARIES	5.9329	478.28	0.164396	0.164494	0.164594	0.164697			59.21	54.33
Coles Counties, IL	193792FH6	11/26/2013	12/01/2023	118.448	VARIES	6.4777	590.31	0.188158	0.186200	0.184179	0.182092			67.27	60.40
Coles Counties, IL	193792FG8	11/26/2013	12/01/2023	99.331	VARIES	6.5352	526.96	0.181079	0.181187	0.181298	0.181413			65.21	59.85
Compucredit Corporation	20478NAA8	05/27/2005	05/30/2025	100.000	VARIES	9.1299	2630.51	0.747027	0.763022	0.805582	0.823179	0.864676		277.48	299.17
Compucredit Corporation	20478NAB6	05/27/2005	05/30/2025	100.000	VARIES	9.1299	2630.51	0.747027	0.763022	0.805582	0.823179	0.864676		277.48	299.17
Cook County, IL	215219HM1	06/29/2006	06/01/2026	29.062	0.000	6.2997	469.81	0.132373	0.136542	0.140843	0.145280	0.149856		48.66	51.77
Cook County, IL	215219HH2	06/29/2006	12/01/2022	36.688	0.000	6.1997	578.75	0.162013	0.167035					54.37	
Cook County, IL	215219HK5	06/29/2006	12/01/2024	32.181	0.000	6.2498	513.94	0.144339	0.148849	0.153501	0.158298	0.163244		53.05	56.42
Cook County, IL	215219HL3	06/29/2006	12/01/2025	30.147	0.000	6.2697	483.80	0.136051	0.140316	0.144715	0.149251	0.153930		50.01	53.19
Cook County, IL	215219HJ8	06/29/2006	12/01/2023	34.398	0.000	6.2198	545.31	0.152851	0.157605	0.162506	0.167560			56.17	54.54
Cook County, IL SD #123	214651KH3	10/15/2007	12/01/2025	32.426	0.000	6.3096	459.82	0.136705	0.141017	0.145466	0.150055	0.154789		50.25	53.47
Cook County, IL SD #123	214651KG5	10/15/2007	12/01/2024	34.562	0.000	6.2995	488.95	0.145277	0.149852	0.154572	0.159441	0.164463		53.40	56.82
Cook County, IL SD #123	214651KF7	10/15/2007	12/01/2023	36.831	0.000	6.2895	519.83	0.154357	0.159211	0.164218	0.169383			56.74	55.12
Cook County, IL SD #123	214651KE0	10/15/2007	12/01/2022	39.242	0.000	6.2794	552.54	0.163971	0.169119					55.04	
Cook County, IL SD #123	214651KK6	10/15/2007	06/01/2027	29.429	0.000	6.3296	419.28	0.124803	0.128753	0.132827	0.137031	0.141368		45.88	48.83
Cook County, IL SD #123	214651KJ9	10/15/2007	12/01/2026	30.417	0.000	6.3195	432.34	0.128611	0.132675	0.136867	0.141191	0.145653		47.28	50.31
Cook County, IL SD #155	215219JS6	10/08/2009	12/01/2024	36.316	0.000	6.7994	459.72	0.154543	0.159797	0.165230	0.170847	0.176656		56.90	60.84
Cook County, IL SD #155	215219JT4	10/08/2009	12/01/2025	33.703	0.000	6.8494	431.18	0.145330	0.150307	0.155454	0.160778	0.166284		53.52	57.25
Cook County, IL SD #155	215219JR8	10/08/2009	12/01/2023	39.094	0.000	6.7493	489.66	0.164173	0.169714	0.175441	0.181361			60.44	58.96
Cook County, IL SD #155	215219JW7	10/08/2009	12/01/2028	26.292	0.000	7.0995	354.35	0.121014	0.125310	0.129758	0.134364	0.139134		44.60	47.82
Cook County, IL SD #155	215219JX5	10/08/2009	06/01/2029	25.151	0.000	7.1494	342.47	0.117264	0.121455	0.125797	0.130294	0.134952		43.23	46.37
Cook County, IL SD #155	215219JU1	10/08/2009	12/01/2026	31.248	0.000	6.8993	403.99	0.136525	0.141235	0.146107	0.151147	0.156361		50.28	53.81
Cook County, IL SD #155	215219JV9	10/08/2009	12/01/2027	28.691	0.000	6.9993	378.76	0.128673	0.133176	0.137837	0.142660	0.147653		47.41	50.78
Cook County, IL SD #89	214201GS8	11/29/2010	12/15/2026	27.332	0.000	8.2497	396.64	0.152965	0.159274	0.165844	0.172685	0.179808		56.41	61.16
Cook County, IL SD #89	214201GQ2	11/29/2010	12/15/2025	30.724	0.000	7.9997	426.06	0.162371	0.168866	0.175620	0.182645	0.189950		59.83	64.72
Cook County, IL SD #89	214201GR0	11/29/2010	12/15/2026	109.444	VARIES	7.6950	918.63	0.222966	0.222193	0.221390	0.220557	0.219691		80.10	79.52
Cook County, IL SD #89	214201GK5	12/13/2007	12/01/2022	38.951	0.000	6.3998	554.45	0.166920	0.172261					56.04	
Cook County, IL SD #89	214201GL3	12/13/2007	12/01/2023	36.291	0.000	6.4499	522.59	0.157801	0.162890	0.168143	0.173565			58.03	56.46
Cook County, IL SD #89	214201GP4	11/29/2010	12/15/2024	34.234	0.000	7.7796	455.77	0.171877	0.178563	0.185509	0.192725	0.200221		63.30	68.32
Cook County, IL SD #89	214201GM1	12/13/2007	12/01/2024	33.947	0.000	6.4699	491.10	0.148468	0.153271	0.158229	0.163347	0.168632		54.61	58.20
Cook County, Illinois	214471HQ0	12/30/2002	12/01/2022	21.989	0.000	7.7497	712.88	0.199507	0.207238					67.23	
Cook County, Illinois	214723CZ9	09/07/2005	12/01/2023	36.271	0.000	5.6396	536.23	0.140165	0.144117	0.148181	0.152359			51.41	49.65
Cook County, Illinois	214723CY2	09/07/2005	12/01/2022	38.734	0.000	5.5795	563.52	0.146686	0.150779					49.14	
Cook County, Illinois	214723DA3	09/07/2005	12/01/2024	33.990	0.000	5.6895	509.21	0.133561	0.137360	0.141268	0.145287	0.149420		49.00	51.82
Cook County, Illinois	215219FS0	06/30/2003	12/01/2022	33.892	0.000	5.6497	611.34	0.148433	0.152626					49.74	
Cook County, Illinois	215219GQ3	06/02/2005	12/01/2023	36.261	0.000	5.5601	537.66	0.138402	0.142250	0.146205	0.150269			50.75	48.98
Cook County, Illinois	215219GR1	06/02/2005	12/01/2024	34.002	0.000	5.6101	511.00	0.132002	0.135704	0.139511	0.143424	0.147447		48.41	51.17
Cook County, Illinois	215219GH3	06/02/2005	12/01/2022	38.699	0.000	5.5000	564.54	0.144710	0.148689					48.47	
Corvallis, Benton County	2208855T0	03/12/2002	01/01/2023	23.613	0.000	7.0594	696.85	0.182951	0.189409					67.02	
Credit Suisse	22547WQ22	02/11/2016	02/10/2023	100.000	0.000	1.8032	111.51	0.055285	0.055783	0.056286				20.13	2.20
Credit Suisse AG	22551NWL6	04/01/2020	10/02/2025	100.000	0.000	3.0199	53.88	0.067752	0.069077	0.069429	0.069787	0.069173		32.07	33.04
Credit Suisse AG	22552FJ52	06/28/2019	06/28/2024	100.000	0.000	2.3699	60.88	0.069826	0.070653	0.071491	0.072338	0.073195		25.29	25.89
Credit Suisse AG	22551N6K7	11/29/2019	02/29/2024	100.000	0.000	2.0697	43.98	0.059603	0.060217	0.060843	0.061468	0.062109		21.72	22.17
Credit Suisse AG	22552FDW9	06/05/2019	06/05/2024	100.000	0.000	2.3699	62.49	0.069826	0.070653	0.071491	0.072338	0.073195		25.33	25.93
Credit Suisse AG	22551ND78	12/31/2019	09/29/2023	100.000	0.000	2.0695	42.12	0.059593	0.060210	0.060833	0.061463			21.68	16.42
Credit Suisse AG	22551LXX3	03/29/2019	03/29/2024	100.000	0.000	2.5700	72.92	0.076094	0.077072	0.078063	0.079066	0.080082		27.75	28.47
Credit Suisse AG	22551LUZ1	03/05/2019	03/03/2022	100.000	0.000	2.5701	74.75	0.076087						4.72	
Credit Suisse AG	22551LVQ0	03/05/2019	03/04/2024	100.000	0.000	2.5700	74.75	0.076089	0.077067	0.078057	0.079060	0.080076		27.80	28.52

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
Credit Suisse AG	22551LW89	02/28/2019	03/02/2022	100.000	0.000	2.6052	76.35	0.077228					4.71	
CREDIT SUISSE AG LONDON BRANCH	22552FHW5	06/28/2019	09/30/2024	100.000	0.000	2.3697	60.91	0.069419	0.070241	0.071074	0.071916	0.072768	25.29	25.89
CREDIT SUISSE AG LONDON BRANCH	22548Y124	07/05/2019	06/27/2025	100.000	0.000	2.3699	60.40	0.069789	0.070616	0.071453	0.072300	0.073156	25.28	25.88
CREDIT SUISSE AG LONDON BRANCH	22551LQP8	01/03/2019	01/03/2024	100.000	0.000	2.8700	89.08	0.085609	0.086837	0.088083	0.089347	0.090629	31.48	32.39
CREDIT SUISSE AG LONDON BRANCH	22552FJ45	06/28/2019	06/28/2024	100.000	0.000	2.3699	60.88	0.069826	0.070653	0.071491	0.072338	0.073195	25.29	25.89
CREDIT SUISSE AG LONDON BRANCH	22551LRA0	01/31/2019	02/02/2022	100.000	0.000	2.8699	86.77	0.085620					2.65	
CREDIT SUISSE AG LONDON BRANCH	22549M780	08/03/2018	08/03/2022	100.000	0.000	2.9664	105.68	0.090009	0.091344				19.32	
CREDIT SUISSE AG LONDON BRANCH	22551LRH5	01/31/2019	02/01/2024	100.000	0.000	2.8700	86.77	0.085614	0.086843	0.088089	0.089353	0.090635	31.41	32.32
CREDIT SUISSE AG LONDON BRANCH	22551LRS1	02/05/2019	02/03/2022	100.000	0.000	2.5500	76.42	0.075456					2.41	
CREDIT SUISSE AG LONDON BRANCH	22551LRW2	02/05/2019	02/05/2024	100.000	0.000	2.6101	78.27	0.077358	0.078367	0.079390	0.080426	0.081476	28.33	29.07
CREDIT SUISSE AG LONDON BRANCH	22551LSG6	01/31/2019	02/02/2022	100.000	0.000	2.8699	86.77	0.085620					2.65	
CREDIT SUISSE AG LONDON BRANCH	22552FL26	07/29/2019	07/29/2024	100.000	0.000	2.4409	60.54	0.071174	0.072042	0.072921	0.073811	0.074712	26.04	26.68
CREDIT SUISSE AG LONDON BRANCH	22551LSS0	01/25/2019	01/24/2024	100.000	0.000	2.8700	87.19	0.085602	0.086831	0.088077	0.089341	0.090623	31.43	32.33
CREDIT SUISSE AG LONDON BRANCH	22551LST8	01/25/2019	01/24/2024	100.000	0.000	2.8700	87.19	0.085602	0.086831	0.088077	0.089341	0.090623	31.43	32.33
CREDIT SUISSE AG LONDON BRANCH	22552FLG5	07/26/2019	07/26/2024	100.000	0.000	2.4299	60.47	0.070839	0.071700	0.072571	0.073453	0.074345	25.93	26.56
CREDIT SUISSE AG LONDON BRANCH	22552FLJ9	07/26/2019	07/26/2024	100.000	0.000	2.4299	60.47	0.070839	0.071700	0.072571	0.073453	0.074345	25.93	26.56
CREDIT SUISSE AG LONDON BRANCH	22552FM25	07/29/2019	01/27/2023	100.000	0.000	2.3138	57.31	0.067289	0.068068	0.068851			24.61	1.79
CREDIT SUISSE AG LONDON BRANCH	22552FDP4	05/31/2019	05/31/2024	100.000	0.000	2.7591	73.45	0.082075	0.083207	0.084355	0.085519	0.086699	29.82	30.65
CREDIT SUISSE AG LONDON BRANCH	22552FDM1	05/31/2019	05/31/2024	100.000	0.000	2.3601	62.57	0.069517	0.070338	0.071168	0.072007	0.072857	25.23	25.82
CREDIT SUISSE AG LONDON BRANCH	22552FDV1	05/31/2019	05/31/2024	100.000	0.000	2.3601	62.57	0.069517	0.070338	0.071168	0.072007	0.072857	25.23	25.82
CREDIT SUISSE AG LONDON BRANCH	22552FVG4	09/27/2019	03/27/2023	100.000	0.000	2.1800	50.21	0.063233	0.063927	0.064621	0.065328	0.066040	23.02	23.52
CREDIT SUISSE AG LONDON BRANCH	22552FVH2	09/27/2019	09/27/2023	100.000	0.000	2.0499	47.21	0.059313	0.059921	0.060535	0.061156		21.58	16.21
CREDIT SUISSE AG LONDON BRANCH	22552FA58	05/03/2019	05/04/2022	100.000	0.000	2.3599	64.44	0.069518					8.55	
CREDIT SUISSE AG LONDON BRANCH	22551LN48	01/03/2019	01/03/2024	100.000	0.000	2.8700	89.08	0.085609	0.086837	0.088083	0.089347	0.090629	31.48	32.39
CREDIT SUISSE AG LONDON BRANCH	22551LN30	12/31/2018	12/29/2023	100.000	0.000	2.7300	84.83	0.082253	0.083376	0.084514	0.085667		29.82	30.46
CREDIT SUISSE AG LONDON BRANCH	22551LN63	12/31/2018	12/29/2023	100.000	0.000	2.7268	84.73	0.082149	0.083269	0.084404	0.085555		29.78	30.42
CREDIT SUISSE AG LONDON BRANCH	22552FWD0	09/30/2019	12/29/2023	100.000	0.000	2.0796	47.72	0.060517	0.061146	0.061782	0.062424		21.90	22.23
CREDIT SUISSE AG LONDON BRANCH	22552FWE8	09/30/2019	06/28/2024	100.000	0.000	2.1798	50.07	0.063569	0.064262	0.064962	0.065670	0.066386	23.01	23.52
CREDIT SUISSE AG LONDON BRANCH	22552FWF5	10/03/2019	10/04/2023	100.000	0.000	2.0504	46.86	0.059329	0.059938	0.060552	0.061173		21.57	16.64
CREDIT SUISSE AG LONDON BRANCH	22552F5M0	04/26/2019	04/25/2022	100.000	0.000	2.5000	68.89	0.073890					8.42	
CREDIT SUISSE AG LONDON BRANCH	22552F5N8	04/26/2019	04/25/2022	100.000	0.000	2.5000	68.89	0.073890					8.42	
CREDIT SUISSE AG LONDON BRANCH	22552F5R9	04/30/2019	04/28/2022	100.000	0.000	2.4998	68.59	0.073879					8.64	
CREDIT SUISSE AG LONDON BRANCH	22552F5S7	04/30/2019	04/28/2022	100.000	0.000	2.7841	76.63	0.082860					9.69	
CREDIT SUISSE AG LONDON BRANCH	22552FGF3	07/03/2019	07/01/2022	100.000	0.000	2.1198	54.01	0.062065					11.17	
CREDIT SUISSE AG LONDON BRANCH	22552FHK1	06/28/2019	06/30/2022	100.000	0.000	2.3700	60.88	0.069836					12.50	
CREDIT SUISSE AG LONDON BRANCH	22552FHJ4	06/28/2019	06/30/2022	100.000	0.000	2.3700	60.88	0.069836					12.50	
CREDIT SUISSE AG LONDON BRANCH	22551LXW5	03/29/2019	03/29/2024	100.000	0.000	2.5700	72.92	0.076094	0.077072	0.078063	0.079066	0.080082	27.75	28.47
CREDIT SUISSE AG LONDON BRANCH	22551LYG9	04/03/2019	04/01/2022	100.000	0.000	2.4998	70.58	0.073879					6.65	
CREDIT SUISSE AG LONDON BRANCH	22552FA44	05/03/2019	05/03/2024	100.000	0.000	2.3601	64.44	0.069517	0.070338	0.071168	0.072007	0.072857	25.27	25.87
CREDIT SUISSE AG LONDON BRANCH	22552FA36	04/30/2019	04/30/2024	100.000	0.000	2.5300	69.44	0.074837	0.075784	0.076742	0.077713	0.078696	27.23	27.92
CREDIT SUISSE AG LONDON BRANCH	22550WNS2	04/18/2018	04/18/2023	100.000	0.000	3.4700	135.89	0.108721	0.110608	0.112527			39.76	12.04
CREDIT SUISSE AG LONDON BRANCH	22551LZD5	03/29/2019	03/31/2022	100.000	0.000	2.5701	72.93	0.076104					6.77	
CREDIT SUISSE AG LONDON BRANCH	22550WP43	04/30/2018	04/28/2023	100.000	0.000	3.5000	135.82	0.109756	0.111677	0.113632			40.10	13.29
CREDIT SUISSE AG LONDON BRANCH	22551LZU7	03/29/2019	03/29/2024	100.000	0.000	2.5700	72.92	0.076094	0.077072	0.078063	0.079066	0.080082	27.75	28.47
CREDIT SUISSE AG LONDON BRANCH	22551LZV5	04/03/2019	04/02/2024	100.000	0.000	2.5300	71.46	0.074831	0.075778	0.076736	0.077707	0.078690	27.28	27.97
CREDIT SUISSE AG LONDON BRANCH	22552FBX5	05/31/2019	06/03/2024	100.000	0.000	2.3600	62.57	0.069530	0.070351	0.071181	0.072021	0.072871	25.22	25.82
CREDIT SUISSE AG LONDON BRANCH	22551LJP6	11/30/2018	11/30/2023	100.000	0.000	3.0301	97.27	0.092115	0.093510	0.094927	0.096365		33.50	31.49
CREDIT SUISSE AG LONDON BRANCH	22552FBV3	05/31/2019	06/03/2024	100.000	0.000	2.3600	62.57	0.069530	0.070351	0.071181	0.072021	0.072871	25.22	25.82
CREDIT SUISSE AG LONDON BRANCH	22552FCP5	06/05/2019	06/03/2022	100.000	0.000	2.3599	62.22	0.069504					10.56	

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
CREDIT SUISSE AG LONDON BRANCH	22550WR82	05/30/2018	11/29/2022	100.000	0.000	2.8700	107.61	0.088078	0.089342					29.12	
CREDIT SUISSE AG LONDON BRANCH	22552FLZ3	07/29/2019	04/27/2023	100.000	0.000	2.3133	57.33	0.067665	0.068448	0.069239				24.60	8.03
CREDIT SUISSE AG LONDON BRANCH	22552FMC3	08/01/2019	08/03/2023	100.000	0.000	2.3500	58.10	0.068408	0.069212	0.070025	0.070848			25.01	14.99
CREDIT SUISSE AG LONDON BRANCH	22551L3R9	08/10/2018	08/12/2025	100.000	0.000	2.9800	105.55	0.090474	0.091822	0.093190	0.094578	0.095988		33.19	34.19
CREDIT SUISSE AG LONDON BRANCH	22551LVE7	02/22/2019	02/22/2024	100.000	0.000	2.6101	76.96	0.077358	0.078367	0.079390	0.080426	0.081476		28.29	29.04
CREDIT SUISSE AG LONDON BRANCH	22551LVC1	02/22/2019	02/22/2024	100.000	0.000	2.6101	76.96	0.077358	0.078367	0.079390	0.080426	0.081476		28.29	29.04
CREDIT SUISSE AG LONDON BRANCH	22551LW97	02/28/2019	03/02/2022	100.000	0.000	2.6052	76.35	0.077228						4.71	
CREDIT SUISSE AG LONDON BRANCH	22551LWA4	02/28/2019	03/02/2022	100.000	0.000	3.0343	89.37	0.090906						5.55	
CREDIT SUISSE AG LONDON BRANCH	22552FP22	07/23/2019	07/21/2022	100.000	0.000	2.2599	56.35	0.065654	0.066396					13.26	
CREDIT SUISSE AG LONDON BRANCH	22551LFL9	10/30/2018	10/30/2024	100.000	0.000	3.0899	102.09	0.094102	0.095555	0.097032	0.098531	0.100053		34.32	35.39
Credit Suisse AG Nassau	22552WLY9	09/24/2020	09/24/2027	100.000	0.000	1.2420	15.85	0.034931	0.035147	0.035366	0.035585	0.035806		12.66	12.81
Credit Suisse AG Nassau	22550WHJ9	03/07/2018	03/07/2023	100.000	0.000	3.2901	132.67	0.102448	0.104133	0.105846				37.57	6.99
Credit Suisse AG Nassau	22552W4L6	05/28/2020	05/28/2027	100.000	0.000	1.9169	30.84	0.054792	0.055318	0.055848	0.056383	0.056923		19.85	20.24
Credit Suisse AG Nassau	22549E606	04/05/2018	04/05/2023	100.000	0.000	3.4300	135.64	0.107322	0.109162	0.111035				39.29	10.44
Credit Suisse AG Nassau	22550BMY6	10/31/2017	04/28/2023	100.000	0.000	2.2940	99.79	0.069802	0.070603	0.071412				25.37	8.36
Credit Suisse AG Nassau	22549M137	05/03/2018	05/06/2025	100.000	0.000	3.7900	147.40	0.120100	0.122376	0.124695	0.127058	0.129466		43.90	45.58
Credit Suisse USA, Inc.	22548QK69	10/28/2016	10/30/2023	100.000	0.000	1.6003	85.99	0.048146	0.048531	0.048920	0.049311			17.45	14.70
Credit Suisse USA, Inc.	22546VUX2	02/10/2016	02/10/2026	100.000	VARIES	2.2723	34.37	0.016100	0.016283	0.016468	0.016655	0.016844		5.88	6.02
Credit Suisse USA, Inc.	22547WQ6E	08/12/2016	08/14/2023	100.000	VARIES	N/A	20.80	0.010647	0.010599	0.010551	0.010503			3.81	2.34
Credit Suisse USA, Inc.	22547WQ89	04/27/2016	05/01/2023	100.000	0.000	1.5175	89.63	0.045814	0.046161	0.046512				16.60	5.58
Credit Suisse USA, Inc.	22542DF72	02/28/2017	02/28/2024	103.000	0.125	2.1990	114.76	0.069064	0.069785	0.070514	0.071251	0.071996		25.17	25.70
Credit Suisse USA, Inc.	22548QHx6	09/28/2016	09/26/2024	100.000	0.000	1.3289	72.14	0.039440	0.039702	0.039966	0.040231	0.040498		14.30	14.49
Credit Suisse USA, Inc.	22547WPN7	12/29/2015	12/29/2022	100.000	0.000	1.9233	121.82	0.059927	0.060503					21.56	
Credit Suisse USA, Inc.	22546VRM0	12/28/2015	12/27/2022	100.000	0.500	1.9028	118.89	0.057542	0.057957					20.56	
Credit Suisse USA, Inc.	22548Q6L4	05/20/2016	05/20/2031	100.000	VARIES	3.7259	209.17	0.103500	0.103501	0.103500	0.103498	0.103497		37.26	37.26
Credit Suisse USA, Inc.	22546VRL2	12/23/2015	12/23/2025	100.000	VARIES	2.4835	18.26	0.008646	0.008753	0.008862	0.008972	0.009083		3.13	3.21
Credit Suisse USA, Inc.	22548X2E9	12/05/2016	12/05/2023	100.000	0.125	2.0339	107.80	0.062142	0.062738	0.063341	0.063950			22.51	21.27
Credit Suisse USA, Inc.	22548QN35	11/28/2016	11/28/2023	100.000	0.000	1.9557	104.18	0.059877	0.060463	0.061054	0.061651			21.70	20.07
Credit Suisse USA, Inc.	22548QL37	10/20/2016	10/20/2026	100.000	VARIES	2.2705	32.21	0.016885	0.017076	0.017270	0.017466	0.017665		6.14	6.28
Credit Suisse USA, Inc.	22539T431	03/05/2015	02/25/2022	100.000	0.000	1.9373	140.59	0.060966						3.29	
Credit Suisse USA, Inc.	22547QZ82	12/12/2014	12/14/2022	100.000	0.000	2.1598	163.59	0.069738	0.070491					24.06	
Credit Suisse USA, Inc.	22546VMW3	10/30/2015	10/31/2025	100.000	1.500	2.5533	162.57	0.075318	0.074516	0.076189	0.075383	0.076658		27.40	27.69
Credit Suisse USA, Inc.	22547QY83	12/29/2014	06/28/2022	100.000	0.000	2.2049	166.05	0.071405						12.64	
Credit Suisse USA, Inc.	22546VPW0	11/30/2015	05/30/2023	100.000	0.000	1.9020	122.12	0.059189	0.059752	0.060320				21.44	8.99
Credit Suisse USA, Inc.	22546VPR1	11/30/2015	11/28/2023	100.000	0.000	1.9529	125.57	0.060951	0.061546	0.062147	0.062754			22.09	20.43
Credit Suisse USA, Inc.	22546VPQ3	11/30/2015	11/28/2025	100.000	1.500	2.5442	159.56	0.075418	0.075847	0.076282	0.076722	0.077168		27.26	27.57
Credit Suisse USA, Inc.	22548Q3E3	04/14/2016	04/14/2026	100.000	VARIES	2.5023	31.34	0.015457	0.015650	0.015846	0.016044	0.016245		5.63	5.77
Credit Suisse USA, Inc.	22548Q207	04/28/2016	04/28/2026	100.000	VARIES	2.7488	49.87	0.024193	0.024526	0.024863	0.025205	0.025551		8.81	9.06
Credit Suisse USA, Inc.	22547WKH5	06/12/2015	06/14/2022	100.000	0.000	2.2646	159.01	0.072830						11.87	
DAYTON-MONTGOMERY CNTY O	23981CAC2	03/04/2021	06/15/2026	93.000	8.750	10.5102	8.64	0.030837	0.032458	0.034164	0.035959	0.037849		11.45	12.68
DENISON TEX INDPT SCH DI	248415XR7	02/27/2020	08/01/2025	90.051	0.000	1.9399	32.66	0.049882	0.050366	0.050855	0.051348	0.051846		18.19	18.55
DENISON TEX INDPT SCH DI	248415X09	02/27/2020	08/01/2024	92.210	0.000	1.8309	31.69	0.048377	0.048922	0.049474	0.049725	0.050182		17.63	17.96
DENISON TEX INDPT SCH DI	248415XP1	02/27/2020	08/01/2023	94.288	0.000	1.7231	30.32	0.046250	0.046648	0.047050	0.047456			16.84	9.95
DENISON TEX INDPT SCH DI	248415YD7	02/27/2020	08/01/2026	87.123	0.000	2.1560	35.16	0.053800	0.054380	0.054966	0.055559	0.056158		19.65	20.07
DENTON TEX INDPT SCH DIS	249002JF4	12/17/2020	08/15/2022	99.236	0.000	0.4622	4.77	0.012780	0.012809					2.87	
DENTON TEX INDPT SCH DIS	249002J62	12/17/2020	08/15/2023	98.254	0.000	0.6630	6.78	0.018173	0.018234	0.018294	0.018355			6.57	4.11
DENTON TEX INDPT SCH DIS	249002JH0	12/17/2020	08/15/2024	96.610	0.000	0.9442	9.50	0.025496	0.025616	0.025737	0.025859	0.025981		9.23	9.32
DENTON TEX INDPT SCH DIS	249002JJ6	12/17/2020	08/15/2025	95.041	0.000	1.0941	10.84	0.029094	0.029253	0.029413	0.029574	0.029736		10.55	10.66
DENTON TEX INDPT SCH DIS	249002JK3	12/17/2020	08/15/2026	92.712	0.000	1.3411	12.97	0.034844	0.035078	0.035313	0.035550	0.035788		12.65	12.82

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
DENTON TEX INDPT SCH DIS	249002JL1	12/17/2020	08/15/2027	91.179	0.000	1.3911	13.24	0.035557	0.035804	0.036053	0.036304	0.036557	12.91	13.09
DRIPPING SPRINGS TEX IND	262061SV7	09/22/2020	02/15/2027	91.910	0.000	1.3230	15.59	0.034179	0.034405	0.034633	0.034862	0.035093	12.41	12.57
DRISCOLL TEX INDPT SCH D	262068DE6	01/06/2021	08/15/2029	88.305	0.000	1.4500	12.68	0.035881	0.036141	0.036403	0.036667	0.036933	13.03	13.22
DRISCOLL TEX INDPT SCH D	262068DF3	01/06/2021	08/15/2030	84.988	0.000	1.7000	14.32	0.040550	0.040894	0.041242	0.041592	0.041946	14.75	15.01
DRISCOLL TEX INDPT SCH D	262068DC0	01/06/2021	08/15/2027	92.458	0.000	1.1901	10.89	0.030787	0.030970	0.031154	0.031339	0.031526	11.17	11.30
DRISCOLL TEX INDPT SCH D	262068DD8	01/06/2021	08/15/2028	90.269	0.000	1.3501	12.06	0.034131	0.034361	0.034593	0.034827	0.035062	12.39	12.56
DRISCOLL TEX INDPT SCH D	262068DB2	01/06/2021	08/15/2026	94.348	0.000	1.0400	9.71	0.027430	0.027572	0.027716	0.027860	0.028005	9.94	10.04
DUNCANVILLE TEX INDPT SC	265138LC9	03/24/2022	02/15/2024	96.692	0.000	1.7859			0.047967	0.048302	0.048733	0.049169	13.33	17.58
DUNCANVILLE TEX INDPT SC	265138LD7	03/24/2022	02/15/2025	94.310	0.000	2.0359			0.053335	0.053761	0.054308	0.054861	14.83	19.60
DUNCANVILLE TEX INDPT SC	265138LE5	03/24/2022	02/15/2026	92.053	0.000	2.1389			0.054692	0.055150	0.055740	0.056336	15.21	20.12
DUNCANVILLE TEX INDPT SC	265138LG0	03/24/2022	02/15/2027	89.897	0.000	2.1890			0.054662	0.055130	0.055734	0.056344	15.21	20.12
Deutsche Bank AG	25152R5G4	05/26/2016	05/26/2026	100.000	VARIES	3.0802	167.41	0.083108	0.083414	0.083698	0.083986	0.084255	29.99	30.20
Deutsche Bank AG	25152RUY7	03/15/2013	03/15/2033	100.000	VARIES	2.5035	201.27	0.064347	0.064856	0.065368	0.065887	0.066412	23.36	23.74
Deutsche Bank AG	25152RUV3	01/31/2013	01/31/2033	100.000	VARIES	2.3745	195.06	0.061371	0.061846	0.062326	0.062811	0.063303	22.32	22.67
Deutsche Bank AG	25152RV02	06/28/2013	06/28/2033	100.000	VARIES	2.0551	161.12	0.053670	0.054082	0.054467	0.054855	0.055247	19.40	19.68
Deutsche Bank AG	25152RVT7	03/31/2014	03/31/2034	100.000	VARIES	1.1016	74.45	0.026673	0.026820	0.026968	0.027117	0.027266	9.66	9.76
Deutsche Bank AG	25152RXB4	06/30/2014	06/30/2034	100.000	VARIES	1.0463	69.10	0.025510	0.025643	0.025778	0.025912	0.026046	9.21	9.30
Deutsche Bank AG	25152RXE8	09/30/2014	09/30/2029	100.000	VARIES	1.1689	77.11	0.029579	0.029751	0.029925	0.030100	0.030276	10.71	10.84
Deutsche Bank AG	25152RXC2	08/28/2014	08/28/2034	100.000	VARIES	0.8844	57.64	0.021903	0.022000	0.022098	0.022195	0.022293	7.93	8.00
Deutsche Bank AG	25152R6M0	09/07/2016	09/08/2026	100.000	VARIES	3.0640	158.06	0.082256	0.082559	0.082867	0.083156	0.083449	29.74	29.95
Deutsche Bank AG	25152RAT0	12/20/2012	12/20/2032	100.000	0.000	1.6453	159.49	0.052967	0.053402	0.053837	0.054272	0.054707	18.56	18.84
Deutsche Bank AG	25152R2S1	07/31/2015	07/31/2025	100.000	VARIES	3.0783	197.50	0.085624	0.085618	0.085612	0.085599	0.085585	30.82	30.81
Deutsche Bank AG	25152B2B1	06/01/2018	01/13/2026	95.724	4.100	4.7762	18.22	0.015189	0.015552	0.015924	0.016304	0.016693	5.60	5.93
Deutsche Bank AG London	25155MKM2	03/13/2018	05/01/2023	100.000	1.000	3.7501	149.26	0.115212	0.115212	0.118521	0.118521		41.97	14.22
Deutsche Bank AG London	25155MKU4	04/23/2018	05/01/2023	103.000	1.000	3.9232	156.36	0.124635	0.126535	0.128472			45.44	15.42
Deutsche Bank AG London	25155MDP3	09/08/2017	09/08/2022	98.750	2.500	2.7694	10.68	0.007281	0.007382				1.82	
Deutsche Bank AG London	251526BY4	06/01/2018	05/30/2024	95.400	3.700	4.5860	25.98	0.021974	0.022478	0.022994	0.023521	0.024060	8.03	8.41
Deutsche Bank AG London	25155MBP5	06/15/2017	12/15/2022	98.650	3.000	3.2702	10.98	0.007266	0.007384				2.52	
EAGLE MTN & SAGINAW TEX	269696PK0	12/17/2020	08/15/2024	96.646	0.000	0.9339	9.41	0.025228	0.025345	0.025464	0.025583	0.025702	9.14	9.22
EAGLE MTN & SAGINAW TEX	269696PL8	12/17/2020	08/15/2025	95.306	0.000	1.0341	10.27	0.027563	0.027705	0.027849	0.027993	0.028137	9.99	10.09
EAGLE MTN & SAGINAW TEX	269696PJ3	12/17/2020	08/15/2023	98.246	0.000	0.6660	6.81	0.018257	0.018317	0.018378	0.018440		6.60	4.13
EAGLE MTN & SAGINAW TEX	269696MU1	07/02/2020	08/15/2025	92.667	0.000	1.4931	20.88	0.039078	0.039370	0.039664	0.039960	0.040258	14.20	14.41
EAGLE MTN & SAGINAW TEX	269696MV9	07/02/2020	08/15/2026	89.494	0.000	1.8220	24.65	0.046223	0.046644	0.047069	0.047498	0.047931	16.83	17.14
EAGLE MTN & SAGINAW TEX	269696MR8	07/02/2020	08/15/2022	97.930	0.000	0.9893	14.58	0.027209	0.027344				6.12	
EAGLE MTN & SAGINAW TEX	269696MS6	07/02/2020	08/15/2023	96.405	0.000	1.1770	17.10	0.031937	0.032125	0.032314	0.032504		11.58	7.27
EAGLE MTN & SAGINAW TEX	269696MT4	07/02/2020	08/15/2024	94.364	0.000	1.4131	20.11	0.037628	0.037894	0.038162	0.038432	0.038703	13.67	13.86
ECTOR CNTY TEX INDPT SCH	279263RD1	12/17/2020	08/15/2027	90.148	0.000	1.5630	14.71	0.039545	0.039854	0.040166	0.040480	0.040796	14.38	14.60
ECTOR CNTY TEX INDPT SCH	279263QV2	12/17/2020	08/15/2026	92.338	0.000	1.4130	13.62	0.036581	0.036840	0.037100	0.037362	0.037626	13.29	13.47
EDGEWOOD OHIO CITY SCH D	280455FH4	12/19/2019	12/01/2027	77.391	0.000	3.2499	52.45	0.074398	0.075607	0.076835	0.078084	0.079353	27.07	27.96
EDGEWOOD OHIO CITY SCH D	280455FJ0	12/19/2019	12/01/2028	74.279	0.000	3.3499	51.93	0.073745	0.074980	0.076236	0.077512	0.078811	26.85	27.75
EDGEWOOD OHIO CITY SCH D	280455FG6	12/19/2019	12/01/2024	86.505	0.000	2.9500	53.10	0.075052	0.076159	0.077283	0.078423	0.079579	27.29	28.10
EL PASO TEX INDPT SCH DI	283770NQ4	07/22/2020	08/15/2022	98.204	0.000	0.8800	12.51	0.024230	0.024337				5.45	
EL PASO TEX INDPT SCH DI	283770NS0	07/22/2020	08/15/2024	95.211	0.000	1.2112	16.73	0.032447	0.032643	0.032841	0.033040	0.033240	11.77	11.91
EL PASO TEX INDPT SCH DI	283770NR2	07/22/2020	08/15/2023	96.975	0.000	1.0050	14.12	0.027363	0.027501	0.027639	0.027778		9.91	6.22
EMERY CALIF UNI SCH DIST	291119JT3	09/12/2019	08/01/2045	39.206	0.000	3.6499	34.08	0.042558	0.043334	0.044125	0.044930	0.045750	15.70	16.27
EMERY CALIF UNI SCH DIST	291119JS5	09/12/2019	08/01/2039	49.600	0.000	3.5499	41.95	0.052341	0.053270	0.054215	0.055178	0.056157	19.25	19.98
EMERY CALIF UNI SCH DIST	291119JR7	09/12/2019	08/01/2034	61.883	0.000	3.2498	47.71	0.059366	0.060331	0.061311	0.062308	0.063320	21.84	22.55
EURONET WORLDWIDE INC	298736AJ8	03/18/2019	03/15/2049	100.000	0.750	5.4000	158.80	0.168339	0.172322	0.176412	0.180612	0.184926	62.17	65.17
EURONET WORLDWIDE INC	298736AL3	03/18/2019	03/15/2049	100.000	0.750	5.4000	158.80	0.168339	0.172322	0.176412	0.180612	0.184926	62.17	65.17

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
EVERMAN TEX INDPT SCH DI	300371T43	11/19/2020	02/15/2024	97.048	0.000	0.9272	10.08	0.025167	0.025284	0.025401	0.025519	0.025637	9.11	9.20
EXPEDIA GROUP INC	U3010DAM2	03/03/2021	03/15/2031	99.081	2.950	3.3084	27.14	0.091094	0.091131	0.091168	0.091205	0.091244	32.81	32.84
EXPEDIA GROUP INC	30212PBF1	03/03/2021	03/15/2031	99.081	2.950	3.3084	27.14	0.091094	0.091131	0.091168	0.091205	0.091244	32.81	32.84
EXPEDIA GROUP INC	30212PBB0	07/14/2020	08/01/2027	99.997	4.625	4.8755	71.37	0.135427	0.135427	0.135428	0.135428	0.135428	48.75	48.75
EXPEDIA GROUP INC	30212PAS4	05/05/2020	05/01/2025	100.000	6.250	6.7500	111.75	0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
East Orange NJ	274137WT1	04/14/2003	04/01/2022	29.893	0.000	6.4699	685.40	0.174087					15.67	
East Orange NJ	274137WU8	04/14/2003	04/01/2023	27.886	0.000	6.5000	644.41	0.164037	0.169368	0.174872			60.99	15.74
East Orange NJ	274137WV6	04/14/2003	04/01/2024	26.105	0.000	6.5100	604.83	0.154072	0.159087	0.164265	0.169612	0.175133	57.29	61.08
East Orange NJ	274137WW4	04/14/2003	04/01/2025	24.381	0.000	6.5300	567.82	0.144857	0.149587	0.154471	0.159514	0.164723	53.87	57.44
East Orange NJ	274137WX2	04/14/2003	04/01/2026	22.763	0.000	6.5499	532.87	0.136137	0.140595	0.145200	0.149955	0.154866	50.63	54.00
East Orange NJ	274137WY0	04/14/2003	04/01/2027	21.292	0.000	6.5600	499.75	0.127768	0.131959	0.136288	0.140758	0.145375	47.52	50.69
East Orange NJ	274137WZ7	04/14/2003	04/01/2028	19.913	0.000	6.5700	468.59	0.119889	0.123827	0.127895	0.132096	0.136435	44.59	47.57
Eclipse Resources Corp.	U2779QA2	07/06/2015	07/15/2023	97.903	8.875	9.2509	15.69	0.008714	0.009117	0.009539	0.009980		3.35	1.93
Exelon Corporation	30161NAE1	06/17/2014	06/01/2024	100.000	VARIES	4.8846	384.96	0.139709	0.138942	0.138156	0.137351	0.136527	50.11	49.54
FABENS TEX INDPT SCH DIS	302783MM4	12/21/2021	02/15/2030	84.263	0.000	2.1119	0.49	0.049431	0.049588	0.050112	0.050641	0.051176	17.92	18.28
FABENS TEX INDPT SCH DIS	302783ML6	12/21/2021	02/15/2029	86.663	0.000	2.0119	0.48	0.048433	0.048579	0.049068	0.049561	0.050060	17.55	17.89
FAIRFIELD OHIO CITY SCH	304657NX3	11/06/2019	11/01/2031	68.568	0.000	3.1731	48.10	0.064336	0.065257	0.066395	0.067447	0.068517	23.47	24.22
FAIRFIELD OHIO CITY SCH	304657NY1	11/06/2019	11/01/2032	66.020	0.000	3.2230	47.07	0.062982	0.063997	0.065028	0.066076	0.067141	22.98	23.73
FAIRFIELD OHIO CITY SCH	304657NV7	11/06/2019	11/01/2030	73.964	0.000	3.0430	49.71	0.066385	0.067395	0.068421	0.069462	0.070518	24.20	24.94
FAIRFIELD OHIO CITY SCH	304657NW5	11/06/2019	11/01/2029	71.376	0.000	3.0931	48.78	0.065180	0.066188	0.067212	0.068251	0.069306	23.77	24.51
FLORIDA DEVELP CORP EDL	30051UGW2	01/26/2021	06/15/2031	93.000	8.250	9.3165	3.02	0.012477	0.013057	0.013667	0.014298	0.014964	4.33	5.05
FLOUR BLUFF TEX INDPT SC	343400ER4	08/19/2020	08/15/2024	96.122	0.000	0.9940	13.12	0.026802	0.026935	0.027069	0.027204	0.027339	9.71	9.81
FLOUR BLUFF TEX INDPT SC	343400EQ6	08/19/2020	08/15/2023	97.548	0.000	0.8323	11.14	0.022739	0.022834	0.022929	0.023024		8.23	5.15
FRENSHIP TEX INDPT SCH D	357866ZJ4	10/29/2020	02/15/2023	98.355	0.000	0.7241	8.37	0.019898	0.019970	0.020043			7.20	0.88
FRENSHIP TEX INDPT SCH D	357866ZH8	10/29/2020	02/15/2022	99.262	0.000	0.5730	6.68	0.015871					0.70	
FRISCO TEX INDPT SCH DIS	35880CD50	07/15/2020	02/15/2025	93.831	0.000	1.3940	19.25	0.036885	0.037142	0.037401	0.037662	0.037925	13.40	13.58
FRISCO TEX INDPT SCH DIS	35880CD43	07/15/2020	02/15/2024	95.313	0.000	1.3441	18.85	0.036105	0.036348	0.036592	0.036838	0.037086	13.11	13.28
FRISCO TEX INDPT SCH DIS	35880CD35	07/15/2020	02/15/2023	97.133	0.000	1.1291	16.12	0.030839	0.031013	0.031188			11.18	1.37
FRISCO TEX INDPT SCH DIS	35880CD27	07/15/2020	02/15/2022	98.549	0.000	0.9252	13.38	0.025581					1.13	
FRISCO TEX INDPT SCH DIS	35880CS54	06/22/2021	02/15/2029	87.101	0.000	1.8140	8.31	0.044006	0.044405	0.044808	0.045214	0.045624	16.02	16.31
Federal Home Loan	3128X5LK2	10/02/2006	10/02/2034	24.784	0.000	5.0446	281.95	0.073324	0.075174	0.077070	0.079014	0.081007	27.06	28.45
Federal Home Loan	3128X0AZ2	10/03/2002	01/02/2034	19.160	0.000	5.3582	338.51	0.076853	0.078912	0.081027	0.083197	0.085426	28.78	30.35
Federal Home Loan	3128X52H0	04/03/2007	04/02/2037	21.177	0.000	5.2422	242.44	0.065294	0.067006	0.068762	0.070564	0.072414	24.12	25.40
Federal National	3136F7NM5	11/15/2005	11/15/2030	26.938	0.000	5.3159	358.49	0.092089	0.094537	0.097050	0.099630	0.102278	33.82	35.64
Federal National	3136F3LA2	04/04/2003	10/03/2033	20.285	0.000	5.2999	337.88	0.078588	0.080671	0.082808	0.085003	0.087255	29.04	30.60
Federal National	3136F1EQ9	12/27/2001	03/17/2031	16.751	0.000	6.2082	401.97	0.096476	0.099471	0.102559	0.105742	0.109025	35.90	38.17
Federal National	3136F4R55	01/07/2004	12/15/2034	18.268	0.000	5.5708	308.07	0.075753	0.077863	0.080032	0.082261	0.084552	27.72	29.28
Forney Independent SD, T	3464243J1	02/18/2014	08/15/2053	4.514	0.000	8.0005	38.56	0.018056	0.018778	0.019529	0.020310	0.021123	6.83	7.39
Forney Independent SD, T	3464243F9	02/18/2014	08/15/2050	6.021	0.000	7.8503	50.17	0.023377	0.024294	0.025248	0.026239	0.027269	8.84	9.54
Forney Independent SD, T	3464243G7	02/18/2014	08/15/2051	5.475	0.000	7.9003	46.00	0.021470	0.022318	0.023200	0.024116	0.025069	8.12	8.77
Forney Independent SD, T	3464243H5	02/18/2014	08/15/2052	4.974	0.000	7.9503	42.14	0.019699	0.020482	0.021297	0.022143	0.023023	7.45	8.05
Forney Independent SD, T	3464243A9	02/18/2014	08/15/2045	10.143	0.000	7.4002	78.28	0.035937	0.037269	0.038645	0.040075	0.041558	13.54	14.57
Forney Independent SD, T	3464243B8	02/18/2014	08/15/2046	9.141	0.000	7.5003	71.78	0.033063	0.034303	0.035589	0.036924	0.038308	12.47	13.42
Forney Independent SD, T	3464243C6	02/18/2014	08/15/2047	8.223	0.000	7.6001	65.69	0.030356	0.031510	0.032707	0.033950	0.035240	11.46	12.34
Forney Independent SD, T	3464243D4	02/18/2014	08/15/2048	7.382	0.000	7.7003	59.98	0.027811	0.028882	0.029994	0.031149	0.032348	10.50	11.33
Forney Independent SD, T	3464243E2	02/18/2014	08/15/2049	6.615	0.000	7.8003	54.68	0.025427	0.026419	0.027450	0.028520	0.029533	9.33	10.37
Forney Independent SD, T	3464242X1	02/18/2014	08/15/2042	13.145	0.000	7.2501	98.81	0.045136	0.046772	0.048468	0.050225	0.052045	17.00	18.25
Forney Independent SD, T	3464242Y9	02/18/2014	08/15/2043	12.068	0.000	7.3002	91.52	0.041676	0.043404	0.044989	0.046631	0.048333	15.77	16.95
Forney Independent SD, T	3464242Z6	02/18/2014	08/15/2044	11.069	0.000	7.3502	84.68	0.038812	0.040239	0.041718	0.043251	0.044840	14.62	15.72

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
Forney Independent SD, T	3464242U7	02/18/2014	08/15/2039	16.888	0.000	7.1001	123.59	0.056176	0.058170	0.060235	0.062374	0.064588	21.13	22.66
Forney Independent SD, T	3464242V5	02/18/2014	08/15/2040	15.550	0.000	7.1501	114.82	0.052277	0.054146	0.056082	0.058087	0.060164	19.67	21.11
Forney Independent SD, T	3464242W3	02/18/2014	08/15/2041	14.304	0.000	7.2001	106.57	0.048600	0.050350	0.052162	0.054040	0.055986	18.30	19.64
Forney Independent SD, T	346424X90	08/27/2013	08/15/2038	17.946	0.000	7.0000	139.23	0.060370	0.062483	0.064670	0.066934	0.069276	22.70	24.32
Forney Independent SD, T	346424Y40	08/27/2013	08/15/2041	14.210	0.000	7.0999	112.29	0.048860	0.050594	0.052391	0.054250	0.056176	18.38	19.71
Forney Independent SD, T	346424Y57	08/27/2013	08/15/2042	13.252	0.000	7.1001	104.72	0.045567	0.047185	0.048860	0.050594	0.052390	17.14	18.38
Forney Independent SD, T	346424Y65	08/27/2013	08/15/2043	12.359	0.000	7.1000	97.66	0.042496	0.044005	0.045567	0.047185	0.048860	15.99	17.14
Forney Independent SD, T	346424Y24	08/27/2013	08/15/2039	16.544	0.000	7.0499	129.54	0.056268	0.058251	0.060304	0.062430	0.064631	21.16	22.68
Forney Independent SD, T	346424Y32	08/27/2013	08/15/2040	15.436	0.000	7.0501	120.87	0.052501	0.054351	0.056267	0.058251	0.060304	19.75	21.16
Freddie Mac	3128X7N59	06/30/2008	06/30/2038	21.820	0.000	5.1394	214.74	0.061799	0.063387	0.065016	0.066686	0.068400	22.54	23.71
Freddie Mac	3128X8DG4	12/29/2008	02/15/2039	40.774	0.000	2.9999	192.86	0.049488	0.050231	0.050984	0.051749	0.052525	18.15	18.70
Freddie Mac	3128X75U4	11/24/2008	11/15/2038	27.529	0.000	4.3499	208.54	0.058139	0.059403	0.060695	0.062016	0.063364	21.28	22.21
Freddie Mac	3128X74S0	11/04/2008	11/15/2038	26.387	0.000	4.4860	209.22	0.058616	0.059931	0.061275	0.062649	0.064054	21.46	22.43
Freddie Mac	3128X9MG2	11/10/2009	12/15/2036	29.600	0.000	4.5434	214.76	0.064330	0.065791	0.067286	0.068815	0.070378	23.47	24.55
Freddie Mac	3128X9MF4	11/10/2009	09/15/2036	29.930	0.000	4.5439	217.21	0.064332	0.065794	0.067289	0.068818	0.070381	23.74	24.83
Freddie Mac	3128X6WP7	12/21/2007	12/21/2037	22.860	0.000	4.9803	227.20	0.062969	0.064537	0.066144	0.067791	0.069479	22.98	24.14
GCI LIBERTY INC	36164WA5	06/18/2018	09/30/2046	100.000	1.750	6.9511	266.66	0.229449	0.235734	0.242230	0.248967	0.255931	84.00	89.66
GDB DEBT RECOVERY AUTH O	368290AA3	11/29/2018	08/20/2040	100.000	7.500	0.0000	55.60	0.049337	0.048757	0.045413	0.044851	0.041381	10.07	8.66
GLADEWATER CNTY LINE IND	376470DD5	12/31/2020	08/15/2026	93.714	0.000	1.1575	10.91	0.030349	0.030524	0.030701	0.030879	0.031058	11.01	11.13
GLADEWATER CNTY LINE IND	376470DC1	12/31/2020	08/15/2025	95.691	0.000	0.9546	9.19	0.025525	0.025647	0.025769	0.025892	0.026016	9.24	9.33
GLADEWATER CNTY LINE IND	376470DB3	12/31/2020	08/15/2024	97.131	0.000	0.8046	7.80	0.021611	0.021906	0.021998	0.021998	0.022082	7.85	7.96
GOOSE CREEK TEX CONS IND	382604Z33	11/17/2020	02/15/2027	91.656	0.000	1.4001	14.47	0.036018	0.036270	0.036524	0.036780	0.037037	13.08	13.26
GOOSE CREEK TEX CONS IND	382604Y83	11/17/2020	02/15/2026	93.148	0.000	1.3579	14.26	0.035491	0.035732	0.035975	0.036219	0.036465	12.89	13.06
GRANBURY TEX INDPT SCH D	385064SF8	06/25/2020	08/01/2028	83.987	0.000	2.1660	27.91	0.051743	0.052304	0.052870	0.053443	0.054021	18.90	19.31
GRANBURY TEX INDPT SCH D	385064SB7	06/25/2020	08/01/2024	94.332	0.000	1.4281	20.59	0.038013	0.038284	0.038557	0.038833	0.039110	13.81	14.01
GRANBURY TEX INDPT SCH D	385064SC5	06/25/2020	08/01/2025	92.530	0.000	1.5280	21.62	0.039938	0.040243	0.040550	0.040860	0.041172	14.52	14.75
GRANBURY TEX INDPT SCH D	385064SD3	06/25/2020	08/01/2026	89.407	0.000	1.8439	25.25	0.046729	0.047160	0.047594	0.048033	0.048476	17.03	17.35
GRANBURY TEX INDPT SCH D	385064SE1	06/25/2020	08/01/2027	87.165	0.000	1.9440	25.97	0.048083	0.048550	0.049022	0.049498	0.049980	17.53	17.88
GRANBURY TEX INDPT SCH D	385064SA9	06/25/2020	08/01/2023	96.350	0.000	1.2030	17.69	0.032623	0.032820	0.033017	0.033216	0.033416	11.84	6.97
GREENVILLE OHIO CITY SCH	396352HE9	11/26/2019	01/01/2026	85.114	0.000	2.6608	48.53	0.066495	0.067380	0.068276	0.069185	0.070105	24.10	24.74
GREENVILLE OHIO CITY SCH	396352HF6	11/26/2019	01/01/2027	82.085	0.000	2.8008	49.32	0.067699	0.068647	0.069608	0.070583	0.071572	24.54	25.23
GREENVILLE OHIO CITY SCH	396352HC3	11/26/2019	01/01/2024	90.772	0.000	2.3768	46.12	0.062975	0.063723	0.064480	0.065247	0.066014	22.81	23.35
GREENVILLE OHIO CITY SCH	396352HD1	11/26/2019	01/01/2025	87.834	0.000	2.5610	48.16	0.065909	0.066753	0.067608	0.068473	0.069350	23.88	24.49
GREENVILLE OHIO CITY SCH	396352HG4	11/26/2019	01/01/2028	79.515	0.000	2.8508	48.65	0.066820	0.067773	0.068739	0.069719	0.070712	24.23	24.92
GREENVILLE OHIO CITY SCH	396352HH2	11/26/2019	01/01/2029	76.605	0.000	2.9509	48.55	0.066773	0.067758	0.068758	0.069772	0.070802	24.22	24.94
GREENVILLE OHIO CITY SCH	396352HB5	11/26/2019	01/01/2023	93.085	0.000	2.3267	46.28	0.063152	0.063887				22.87	
GREENVILLE TEX INDPT SCH	396730MQ3	09/24/2020	02/15/2022	99.155	0.000	0.6106	7.71	0.016911					0.74	
GREENVILLE TEX INDPT SCH	396730MR1	09/24/2020	02/15/2023	98.265	0.000	0.7331	9.17	0.020141	0.020215	0.020289			7.28	0.89
GREENWOOD TEX INDPT SCH	397370HZ3	12/05/2019	02/15/2025	87.541	0.000	2.5777	47.75	0.065464	0.066308	0.067163	0.068028	0.068905	23.95	24.57
GREENWOOD TEX INDPT SCH	397370HY6	12/05/2019	02/15/2024	90.290	0.000	2.4497	46.75	0.064028	0.064812	0.065606	0.066410	0.067223	23.41	23.98
GREENWOOD TEX INDPT SCH	397370HX8	12/05/2019	02/15/2023	92.896	0.000	2.3197	45.50	0.062244	0.062966	0.063696			22.74	2.80
GREENWOOD TEX INDPT SCH	397370HW0	12/05/2019	02/15/2022	95.393	0.000	2.3578	43.41	0.059309					2.61	
GREENWOOD TEX INDPT SCH	397370JA6	12/05/2019	02/15/2026	84.807	0.000	2.6777	48.09	0.065991	0.066874	0.067770	0.068677	0.069596	24.16	24.81
GS FINANCE CORP	40057LZW4	05/25/2022	05/23/2025	100.000	0.000	3.7528			0.104244	0.106179	0.108171	0.110201	22.59	38.74
GS FINANCE CORP	40057LZX2	05/25/2022	05/23/2025	100.000	0.000	3.7528			0.104244	0.106179	0.108171	0.110201	22.59	38.74
GS FINANCE CORP	40057MLU1	07/21/2022	07/20/2027	100.000	0.000	4.7658				0.132383	0.135520	0.138750	21.05	49.25
GS FINANCE CORP	40057NP84	11/02/2022	11/04/2025	100.000	0.000	5.8600			0.162778	0.162831	0.167602	0.172512	9.61	60.03
GS FINANCE CORP	40057LZZ7	05/18/2022	05/18/2032	100.000	0.000	4.7100			0.130833	0.133914	0.137068	0.140296	29.31	49.05
GS FINANCE CORP	40057MMG1	07/22/2022	07/20/2027	100.000	0.000	4.7658				0.132383	0.135503	0.138732	21.05	49.24

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057NPH4	10/28/2022	11/01/2027	100.000	0.000	6.1800			0.171667	0.171755	0.177062	0.182534	10.82	63.43
GS FINANCE CORP	40057NPX9	10/31/2022	10/31/2025	100.000	0.000	5.8200				0.161667	0.166371	0.171213	9.86	59.63
GS FINANCE CORP	40057MMT3	08/03/2022	08/03/2027	100.000	0.000	4.2300				0.117500	0.119985	0.122523	17.39	43.49
GS FINANCE CORP	40057NQ67	10/31/2022	11/02/2027	100.000	0.000	6.1000			0.169444	0.169502	0.174672	0.179999	10.34	62.57
GS FINANCE CORP	40057MN21	07/14/2022	07/14/2028	100.000	0.000	4.4700				0.124167	0.126942	0.129779	20.74	46.14
GS FINANCE CORP	40057MMQ9	08/03/2022	08/01/2025	100.000	0.000	3.8597				0.107214	0.109260	0.111369	15.87	39.59
GS FINANCE CORP	40057NQ34	10/31/2022	10/29/2027	100.000	0.000	6.0883				0.169119	0.174239	0.179543	10.32	62.45
GS FINANCE CORP	40057P4U3	12/05/2022	12/05/2024	100.000	0.000	5.3000				0.147222	0.151124	0.155128	3.83	53.91
GS FINANCE CORP	40057MMN6	08/03/2022	08/01/2025	100.000	0.000	3.8597				0.107214	0.109260	0.111369	15.87	39.59
GS FINANCE CORP	40057NQQ3	11/02/2022	10/31/2025	100.000	0.000	5.8608				0.162800	0.167518	0.172427	9.61	60.04
GS FINANCE CORP	40057NQN0	11/02/2022	11/02/2026	100.000	0.000	5.9750				0.165972	0.170931	0.176037	9.79	61.24
GS FINANCE CORP	40057MNH8	07/15/2022	07/17/2023	100.000	0.000	2.3600			0.065556	0.065564	0.066338		10.88	12.99
GS FINANCE CORP	40057MNG0	07/22/2022	07/24/2025	100.000	0.000	4.4400			0.123333	0.123364	0.126102	0.128902	19.61	45.77
GS FINANCE CORP	40057NQX8	10/31/2022	11/02/2027	100.000	0.000	6.1000			0.169444	0.169502	0.174672	0.179999	10.34	62.57
GS FINANCE CORP	40057NA64	10/13/2022	10/10/2025	100.000	0.000	5.5433				0.153981	0.158177	0.162561	12.01	56.88
GS FINANCE CORP	40057NR82	11/03/2022	11/08/2027	100.000	0.000	6.1100			0.169722	0.169866	0.175056	0.180404	9.85	62.64
GS FINANCE CORP	40057NQV2	10/31/2022	10/31/2025	100.000	0.000	5.8200				0.161667	0.166371	0.171213	9.86	59.63
GS FINANCE CORP	40057NQ77	10/31/2022	10/29/2027	100.000	0.000	6.0883				0.169119	0.174239	0.179543	10.32	62.45
GS FINANCE CORP	40057NRC1	11/02/2022	05/01/2025	100.000	0.000	5.8658				0.162939	0.167691	0.172609	9.61	60.09
GS FINANCE CORP	40057NRC3	11/02/2022	11/04/2025	100.000	0.000	5.8600			0.162778	0.162831	0.167602	0.172512	9.61	60.03
GS FINANCE CORP	40057NRB5	11/02/2022	11/04/2027	100.000	0.000	6.0900			0.169119	0.169224	0.174377	0.179687	9.85	62.44
GS FINANCE CORP	40057N0G6	11/03/2022	11/05/2025	100.000	0.000	5.8900			0.163611	0.163665	0.168485	0.173446	9.49	60.33
GS FINANCE CORP	40057NAC1	09/29/2022	10/01/2025	100.000	0.000	5.5300			0.153611	0.153650	0.157907	0.162273	14.14	56.80
GS FINANCE CORP	40057NAR8	10/13/2022	10/15/2025	100.000	0.000	5.5500			0.154167	0.154214	0.158494	0.162892	12.03	56.95
GS FINANCE CORP	40057P6V9	12/07/2022	12/05/2025	100.000	0.000	4.9979				0.138831	0.142261	0.145816	3.33	50.78
GS FINANCE CORP	40057NAP2	09/28/2022	09/28/2027	100.000	0.000	5.6300				0.156389	0.160791	0.165318	14.54	57.92
GS FINANCE CORP	40057NS32	11/01/2022	10/27/2025	100.000	0.000	5.7608				0.160022	0.164529	0.169268	9.60	59.01
GS FINANCE CORP	40057NRN9	10/31/2022	10/31/2024	100.000	0.000	5.7700				0.160278	0.164902	0.169659	9.78	59.10
GS FINANCE CORP	40057MP94	08/08/2022	08/08/2024	100.000	0.000	2.8600				0.079444	0.080580	0.081733	11.36	29.13
GS FINANCE CORP	40057NAX5	09/28/2022	09/30/2027	100.000	0.000	5.6300			0.156389	0.156438	0.160842	0.165369	14.55	57.92
GS FINANCE CORP	40057NB97	09/27/2022	09/27/2027	100.000	0.000	5.5500				0.154167	0.158445	0.162842	14.49	57.09
GS FINANCE CORP	40057MP86	08/08/2022	09/08/2023	100.000	0.000	2.8600			0.079444	0.079634	0.080773		11.38	19.87
GS FINANCE CORP	40057NAW7	10/05/2022	04/04/2024	100.000	0.000	5.3558				0.148772	0.152734	0.156824	12.79	54.97
GS FINANCE CORP	40057MP78	08/02/2022	08/02/2027	100.000	0.000	4.2800				0.118889	0.121433	0.124032	17.71	44.02
GS FINANCE CORP	40057MP60	08/03/2022	08/03/2027	100.000	0.000	4.2300				0.117500	0.119985	0.122523	17.39	43.49
GS FINANCE CORP	40057NAU1	10/19/2022	10/21/2025	100.000	0.000	5.8800			0.163333	0.163387	0.168190	0.173135	11.76	60.37
GS FINANCE CORP	40057NS81	11/01/2022	10/31/2024	100.000	0.000	5.7708				0.160300	0.164900	0.169658	9.62	59.11
GS FINANCE CORP	40057NRV1	11/09/2022	11/02/2026	100.000	0.000	5.9371				0.164919	0.169625	0.174660	8.58	60.79
GS FINANCE CORP	40057MP45	07/26/2022	10/23/2023	100.000	0.000	4.2300			0.117500	0.118701	0.121212		18.29	35.11
GS FINANCE CORP	40057MP37	07/26/2022	08/23/2023	100.000	0.000	4.1500			0.115278	0.115637	0.118036		17.91	27.26
GS FINANCE CORP	40057NRU3	11/02/2022	10/31/2025	100.000	0.000	5.8608				0.162800	0.167518	0.172427	9.61	60.04
GS FINANCE CORP	40057NRE8	11/23/2022	11/24/2023	100.000	0.000	5.5450				0.154023	0.158322	0.162711	5.85	56.54
GS FINANCE CORP	40057MPB9	07/28/2022	07/25/2024	100.000	0.000	4.2300				0.117500	0.119944	0.122481	17.98	43.52
GS FINANCE CORP	40057NSD0	11/23/2022	11/23/2027	100.000	0.000	5.5000				0.152778	0.156979	0.161296	5.81	56.09
GS FINANCE CORP	40057NSC2	11/18/2022	11/23/2029	100.000	0.000	5.5900			0.155278	0.155398	0.159742	0.164206	6.68	57.06
GS FINANCE CORP	40057NSA5	11/18/2022	10/23/2025	100.000	0.000	5.5800			0.155000	0.155144	0.159473	0.163922	14.12	57.30
GS FINANCE CORP	40057NSA6	11/18/2022	11/23/2029	100.000	0.000	5.5900			0.155278	0.155398	0.159742	0.164206	6.68	57.06
GS FINANCE CORP	40057MPH6	07/27/2022	07/29/2025	100.000	0.000	4.1300			0.114722	0.114749	0.117118	0.119537	17.67	42.46
GS FINANCE CORP	40057MPD5	07/28/2022	08/08/2029	100.000	0.000	4.6700			0.129722	0.129891	0.132923	0.136027	19.87	48.18

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057NBF3	09/28/2022	09/28/2027	100.000	0.000	5.6300				0.156389	0.160791	0.165318	14.54	57.92
GS FINANCE CORP	40057MPS2	08/03/2022	08/02/2029	100.000	0.000	4.3642				0.121228	0.123858	0.126561	17.94	44.91
GS FINANCE CORP	40057MPQ6	08/03/2022	08/05/2025	100.000	0.000	3.9700			0.110278	0.110302	0.112492	0.114725	16.32	40.75
GS FINANCE CORP	40057NSR9	11/07/2022	11/05/2027	100.000	0.000	5.9625				0.165625	0.170508	0.175591	8.94	61.06
GS FINANCE CORP	40057NSS7	12/05/2022	12/05/2024	100.000	0.000	5.3000				0.147222	0.151124	0.155128	3.83	53.91
GS FINANCE CORP	40057NT31	11/03/2022	11/05/2024	100.000	0.000	5.9350			0.164861	0.164915	0.169809	0.174848	9.56	60.81
GS FINANCE CORP	40057MPL7	07/22/2022	07/24/2025	100.000	0.000	4.4400			0.123333	0.123364	0.126102	0.128902	19.61	45.77
GS FINANCE CORP	36263Q603	07/06/2022	07/03/2025	100.000	0.000	4.1611				0.115586	0.117951	0.120405	20.23	42.89
GS FINANCE CORP	40057MPX1	07/29/2022	10/29/2027	100.000	0.000	4.5500			0.126389	0.127827	0.130735	0.133709	19.30	46.91
GS FINANCE CORP	40057MPW3	07/29/2022	07/31/2025	100.000	0.000	4.2000			0.116667	0.116680	0.119131	0.121632	17.74	43.19
GS FINANCE CORP	40057NSZ1	11/30/2022	11/28/2025	100.000	0.000	5.3146				0.147628	0.151507	0.155533	4.58	54.11
GS FINANCE CORP	40057MPV5	08/15/2022	08/13/2027	100.000	0.000	4.3504				0.120844	0.123444	0.126129	16.43	44.70
GS FINANCE CORP	40057NT98	12/02/2022	06/03/2025	100.000	0.000	5.3050				0.147361	0.151292	0.155305	4.27	53.98
GS FINANCE CORP	40057MPU7	08/03/2022	08/03/2027	100.000	0.000	4.2300				0.117500	0.119985	0.122523	17.39	43.49
GS FINANCE CORP	40057MPT0	08/03/2022	08/03/2027	100.000	0.000	4.2300				0.117500	0.119985	0.122523	17.39	43.49
GS FINANCE CORP	40057NSW8	11/28/2022	11/30/2027	100.000	0.000	5.4600			0.151667	0.151713	0.155854	0.160109	5.01	55.62
GS FINANCE CORP	36264Q396	09/21/2022	10/03/2029	100.000	0.000	5.3200			0.147778	0.148040	0.151978	0.156020	14.80	54.73
GS FINANCE CORP	40057NTE7	12/05/2022	12/08/2025	100.000	0.000	5.1200			0.142222	0.142283	0.145925	0.149661	3.70	52.05
GS FINANCE CORP	40057NTK3	12/05/2022	12/04/2025	100.000	0.000	5.1350				0.142639	0.146281	0.150037	3.71	52.21
GS FINANCE CORP	40057NCV7	10/05/2022	04/02/2026	100.000	0.000	5.5946				0.155400	0.159680	0.164147	13.36	57.49
GS FINANCE CORP	40057NTV0	11/21/2022	05/29/2025	100.000	0.000	5.3600				0.148899	0.152879	0.156976	4.91	54.59
GS FINANCE CORP	40057NCS4	10/05/2022	10/07/2027	100.000	0.000	5.8400			0.162222	0.162275	0.167013	0.171890	13.96	60.08
GS FINANCE CORP	40057NTT4	12/05/2022	12/03/2027	100.000	0.000	5.3692				0.149144	0.153104	0.157214	3.88	54.63
GS FINANCE CORP	40057MQX0	08/03/2022	08/03/2026	100.000	0.000	4.1000				0.113889	0.116224	0.118606	16.86	42.12
GS FINANCE CORP	40057ND95	09/28/2022	03/27/2025	100.000	0.000	5.2588				0.146078	0.149897	0.153839	13.59	54.01
GS FINANCE CORP	40057NCW5	10/05/2022	04/02/2027	100.000	0.000	5.7496				0.159711	0.164226	0.168947	13.74	59.13
GS FINANCE CORP	40057N2V8	10/05/2022	04/03/2025	100.000	0.000	5.4658				0.151828	0.155931	0.160192	13.06	56.13
GS FINANCE CORP	40057MRD3	08/03/2022	02/03/2025	100.000	0.000	3.3083				0.091897	0.093417	0.094963	13.60	33.81
GS FINANCE CORP	40057MAC3	07/06/2022	07/08/2025	100.000	0.000	4.2800			0.118889	0.118917	0.121462	0.124061	20.81	44.16
GS FINANCE CORP	40057NUF2	11/18/2022	11/20/2025	100.000	0.000	5.2400			0.145556	0.145598	0.149413	0.153327	6.26	53.42
GS FINANCE CORP	40057MRB7	08/03/2022	02/03/2025	100.000	0.000	3.3083				0.091897	0.093417	0.094963	13.60	33.81
GS FINANCE CORP	40057NUC9	11/28/2022	11/27/2026	100.000	0.000	5.3517				0.148658	0.152614	0.156698	4.91	54.50
GS FINANCE CORP	40057NDB0	10/04/2022	10/03/2024	100.000	0.000	5.3729				0.149247	0.153234	0.157351	12.98	55.16
GS FINANCE CORP	40057NUM7	11/18/2022	11/18/2027	100.000	0.000	5.4500				0.151389	0.155514	0.159752	6.51	55.60
GS FINANCE CORP	40057NDJ3	09/30/2022	10/12/2027	100.000	0.000	5.9500			0.165278	0.165606	0.170532	0.175606	15.07	61.29
GS FINANCE CORP	40057MS83	08/03/2022	08/01/2024	100.000	0.000	2.8600				0.079444	0.080568	0.081728	11.76	29.14
GS FINANCE CORP	40057MRW1	08/31/2022	09/11/2029	100.000	0.000	4.7600			0.132222	0.132415	0.135566	0.138792	16.02	48.94
GS FINANCE CORP	40057NDW4	10/13/2022	10/23/2029	100.000	0.000	5.9600			0.165556	0.165830	0.170771	0.175860	12.93	61.27
GS FINANCE CORP	40057N3V7	10/05/2022	10/03/2025	100.000	0.000	5.5208				0.153356	0.157542	0.161891	13.19	56.71
GS FINANCE CORP	40057MRV3	08/31/2022	08/29/2025	100.000	0.000	4.2583				0.118286	0.120777	0.123362	14.31	43.65
GS FINANCE CORP	40057MRU5	08/31/2022	03/03/2027	100.000	0.000	4.5750			0.127083	0.127132	0.130040	0.133015	15.38	46.99
GS FINANCE CORP	40057NWX9	12/05/2022	12/04/2025	100.000	0.000	5.1350				0.142639	0.146281	0.150037	3.71	52.21
GS FINANCE CORP	40057NV79	11/28/2022	11/28/2025	100.000	0.000	5.2600				0.146111	0.149954	0.153898	4.82	53.55
GS FINANCE CORP	40057MRT8	08/31/2022	09/11/2029	100.000	0.000	7.0000			0.194444	0.194860	0.201680	0.208739	23.57	72.90
GS FINANCE CORP	40057NV87	11/28/2022	12/07/2029	100.000	0.000	5.5300			0.153611	0.153823	0.158077	0.162448	5.07	56.35
GS FINANCE CORP	40057MRS0	08/31/2022	08/29/2025	100.000	0.000	4.2583				0.118286	0.120777	0.123362	14.31	43.65
GS FINANCE CORP	40057MRR2	08/31/2022	08/31/2027	100.000	0.000	4.6400				0.128889	0.131840	0.134939	15.60	47.67
GS FINANCE CORP	40057NV61	11/28/2022	11/26/2027	100.000	0.000	5.4517				0.151436	0.155518	0.159757	5.00	55.54
GS FINANCE CORP	40057NV46	12/05/2022	12/04/2025	100.000	0.000	5.1350				0.142639	0.146281	0.150037	3.71	52.21

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057NDR5	10/12/2022	10/10/2024	100.000	0.000	5.3850				0.149583	0.153566	0.157701	11.82	55.22
GS FINANCE CORP	40057NUT2	11/28/2022	12/10/2029	100.000	0.000	5.5300			0.153611	0.153894	0.158149	0.162522	5.08	56.35
GS FINANCE CORP	40057NUR6	11/28/2022	12/01/2025	100.000	0.000	5.2600			0.146111	0.146175	0.150020	0.153965	4.82	53.55
GS FINANCE CORP	40057NDQ7	09/29/2022	01/04/2024	100.000	0.000	5.2413				0.145592	0.147605	0.151474	13.39	53.82
GS FINANCE CORP	40057MB99	06/30/2022	06/30/2028	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	24.79	51.14
GS FINANCE CORP	40057N3Z8	10/05/2022	10/05/2027	100.000	0.000	5.8400				0.162222	0.166959	0.171834	13.95	60.08
GS FINANCE CORP	40057N3X3	10/05/2022	10/05/2027	100.000	0.000	5.8400				0.162222	0.166959	0.171834	13.95	60.08
GS FINANCE CORP	40057MSH3	09/06/2022	09/09/2025	100.000	0.000	4.5300			0.125833	0.125881	0.128732	0.131648	14.48	46.48
GS FINANCE CORP	40057NVK0	12/05/2022	06/04/2025	100.000	0.000	5.2250				0.145139	0.148910	0.152800	3.77	53.14
GS FINANCE CORP	40057MSG5	09/02/2022	09/05/2025	100.000	0.000	4.5100			0.125278	0.125325	0.128151	0.131041	14.91	46.29
GS FINANCE CORP	40057NEF0	10/31/2022	05/01/2025	100.000	0.000	5.7950				0.160972	0.165662	0.170462	9.82	59.36
GS FINANCE CORP	40057NVF1	11/28/2022	12/10/2029	100.000	0.000	5.5300			0.153611	0.153894	0.158149	0.162522	5.08	56.35
GS FINANCE CORP	40057NEC7	10/11/2022	11/09/2023	100.000	0.000	5.2800			0.146667	0.147269	0.151157		11.76	46.06
GS FINANCE CORP	40057NVE4	11/28/2022	08/27/2025	100.000	0.000	5.3267				0.147964	0.149912	0.153905	4.88	54.35
GS FINANCE CORP	40057MSP5	09/06/2022	09/03/2027	100.000	0.000	4.8079				0.133553	0.136710	0.139996	15.36	49.41
GS FINANCE CORP	40057MSQ3	09/06/2022	09/05/2025	100.000	0.000	4.4042				0.122339	0.125018	0.127771	14.07	45.15
GS FINANCE CORP	40057NWS2	11/16/2022	05/15/2024	100.000	0.000	5.5258				0.157712	0.162093		6.01	56.43
GS FINANCE CORP	40057NVT1	11/28/2022	11/28/2025	100.000	0.000	5.2600				0.146111	0.149954	0.153898	4.82	53.55
GS FINANCE CORP	40057NFB28	11/03/2022	11/04/2027	100.000	0.000	6.1100				0.169722	0.174936	0.180280	9.84	62.64
GS FINANCE CORP	40057NVS3	12/05/2022	06/04/2025	100.000	0.000	5.2250				0.145139	0.148910	0.152800	3.77	53.14
GS FINANCE CORP	40057NWB9	06/03/2022	06/05/2024	100.000	0.000	2.4000		0.065667	0.066676	0.067476	0.068285	0.069105	13.89	24.48
GS FINANCE CORP	40057NEY9	10/31/2022	10/30/2025	100.000	0.000	5.8158				0.161550	0.166248	0.171082	9.85	59.59
GS FINANCE CORP	40057NEX1	10/31/2022	11/09/2029	100.000	0.000	6.2300			0.173056	0.173325	0.178724	0.184291	10.57	63.94
GS FINANCE CORP	40057NEW3	10/31/2022	11/09/2029	100.000	0.000	6.2300			0.173056	0.173325	0.178724	0.184291	10.57	63.94
GS FINANCE CORP	40057NF77	11/03/2022	11/04/2027	100.000	0.000	6.1100				0.169722	0.174936	0.180280	9.84	62.64
GS FINANCE CORP	40057NEV5	10/31/2022	10/29/2027	100.000	0.000	6.0883				0.169119	0.174239	0.179543	10.32	62.45
GS FINANCE CORP	40057MT66	08/31/2022	08/29/2025	100.000	0.000	4.2583				0.118286	0.120777	0.123362	14.31	43.65
GS FINANCE CORP	40057NEU7	10/31/2022	04/30/2026	100.000	0.000	5.8783				0.163286	0.168085	0.173026	9.96	60.24
GS FINANCE CORP	40057NFB9	11/03/2022	05/05/2025	100.000	0.000	5.9125			0.164236	0.164290	0.169147	0.174147	9.53	60.57
GS FINANCE CORP	40057NVW4	11/15/2022	11/14/2024	100.000	0.000	5.7987				0.161075	0.165719	0.170524	7.41	59.27
GS FINANCE CORP	40057N4R5	10/05/2022	10/03/2025	100.000	0.000	5.5208				0.153356	0.157542	0.161891	13.19	56.71
GS FINANCE CORP	40057MTB5	08/31/2022	08/31/2026	100.000	0.000	4.5100				0.125278	0.128071	0.130992	15.16	46.30
GS FINANCE CORP	40057NFB8	10/13/2022	10/10/2024	100.000	0.000	5.4633				0.151758	0.155835	0.160092	11.84	56.04
GS FINANCE CORP	40057MBX6	06/03/2022	06/04/2027	100.000	0.000	4.0700			0.113056	0.115369	0.117717	0.120112	23.58	42.08
GS FINANCE CORP	40057NFX1	11/03/2022	11/05/2025	100.000	0.000	5.8900			0.163611	0.163665	0.168485	0.173446	9.49	60.33
GS FINANCE CORP	40057NWX2	11/23/2022	11/25/2025	100.000	0.000	5.2900			0.146944	0.146988	0.150875	0.154866	5.59	53.90
GS FINANCE CORP	40057N5G8	09/20/2022	09/18/2025	100.000	0.000	4.8125				0.133681	0.136862	0.140155	13.50	49.36
GS FINANCE CORP	40057NFF9	10/03/2022	10/03/2024	100.000	0.000	5.2400				0.145556	0.149369	0.153283	12.81	53.77
GS FINANCE CORP	40057NWH6	11/17/2022	11/19/2025	100.000	0.000	5.3500			0.148611	0.148655	0.152632	0.156715	6.54	54.57
GS FINANCE CORP	40057MTE9	09/06/2022	09/05/2025	100.000	0.000	4.4042				0.122339	0.125018	0.127771	14.07	45.15
GS FINANCE CORP	40057NFG7	10/04/2022	04/03/2025	100.000	0.000	5.4454				0.151261	0.155357	0.159587	13.16	55.92
GS FINANCE CORP	40057MTD1	08/31/2022	09/11/2029	100.000	0.000	4.7600			0.132222	0.132415	0.135563	0.137702	16.02	48.94
GS FINANCE CORP	40057NFE2	10/03/2022	10/02/2025	100.000	0.000	5.3592				0.148867	0.152834	0.156929	13.10	55.02
GS FINANCE CORP	40057MD22	06/30/2022	10/03/2024	100.000	0.000	3.3450			0.092917	0.093720	0.095287	0.096881	16.89	34.30
GS FINANCE CORP	40057MCQ0	07/07/2022	07/10/2023	100.000	0.000	2.3600			0.065556	0.065568	0.066342		11.41	12.53
GS FINANCE CORP	40057NFT9	10/21/2022	10/21/2024	100.000	0.000	5.8583				0.162731	0.167446	0.172340	10.58	60.00
GS FINANCE CORP	40057N5S2	09/22/2022	09/23/2027	100.000	0.000	5.2900				0.146944	0.150853	0.154843	14.55	54.38
GS FINANCE CORP	40057M2P3	05/25/2022	05/27/2027	100.000	0.000	4.3500		0.120833	0.120863	0.123491	0.126177	0.128922	26.20	45.12
GS FINANCE CORP	40057NFS1	10/26/2022	10/24/2024	100.000	0.000	5.8637				0.162881	0.167603	0.172517	10.59	60.13

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
GS FINANCE CORP	40057N5R4	09/22/2022	09/23/2027	100.000	0.000	5.2900				0.146944	0.150853	0.154843	14.55	54.38	
GS FINANCE CORP	40057N5P8	09/13/2022	09/12/2024	100.000	0.000	3.0300				0.084167	0.085435	0.086729	9.09	30.81	
GS FINANCE CORP	40057NWT0	11/23/2022	11/25/2026	100.000	0.000	5.3950			0.149861	0.149906	0.153956	0.158103	5.70	54.99	
GS FINANCE CORP	40057NX36	12/01/2022	12/03/2025	100.000	0.000	5.1700			0.143611	0.143652	0.147366	0.151175	4.31	52.59	
GS FINANCE CORP	40057NWR4	11/15/2022	11/14/2024	100.000	0.000	5.7967				0.161019	0.165660	0.170462	7.41	59.25	
GS FINANCE CORP	40057NX28	11/09/2022	05/09/2024	100.000	0.000	5.9175				0.164375	0.169238	0.174246	8.55	60.56	
GS FINANCE CORP	40057N5M5	09/13/2022	09/12/2024	100.000	0.000	3.0300				0.084167	0.085435	0.086729	9.09	30.81	
GS FINANCE CORP	40057MTM1	09/06/2022	03/05/2025	100.000	0.000	3.6492				0.101367	0.103206	0.105089	11.66	37.25	
GS FINANCE CORP	40057MTL3	08/31/2022	03/03/2025	100.000	0.000	3.6500			0.101389	0.101420	0.103271	0.105155	12.27	37.29	
GS FINANCE CORP	40057N5K9	09/14/2022	09/14/2027	100.000	0.000	4.9800				0.138333	0.141778	0.145308	14.80	51.17	
GS FINANCE CORP	40057NMZ6	11/09/2022	02/08/2024	100.000	0.000	5.9325				0.164792	0.167209	0.172168	8.57	60.81	
GS FINANCE CORP	40057MD55	08/24/2022	03/24/2025	100.000	0.000	3.6942			0.102617	0.102933	0.104834	0.106770	13.06	37.77	
GS FINANCE CORP	40057MU72	08/31/2022	08/29/2025	100.000	0.000	4.2583				0.118286	0.120777	0.123362	14.31	43.65	
GS FINANCE CORP	40057MD48	08/03/2022	08/01/2025	100.000	0.000	3.8597				0.107214	0.109260	0.111369	15.87	39.59	
GS FINANCE CORP	40057MTS8	09/06/2022	03/05/2025	100.000	0.000	3.6492				0.101367	0.103206	0.105089	11.66	37.25	
GS FINANCE CORP	40057MD30	07/06/2022	01/06/2025	100.000	0.000	3.5667				0.099075	0.100842	0.102640	17.34	36.61	
GS FINANCE CORP	40057MU56	08/24/2022	08/22/2024	100.000	0.000	2.8600				0.079444	0.080568	0.081720	10.09	29.10	
GS FINANCE CORP	40057M3A5	06/03/2022	06/04/2030	100.000	0.000	4.3600			0.121111	0.123766	0.126464	0.129221	25.26	45.19	
GS FINANCE CORP	40057NGD3	11/03/2022	11/07/2025	100.000	0.000	5.8900			0.163611	0.163718	0.168540	0.173503	9.50	60.33	
GS FINANCE CORP	40057NGA0	10/05/2022	04/03/2025	100.000	0.000	5.4658				0.151828	0.155931	0.160192	13.06	56.13	
GS FINANCE CORP	40057NGA9	11/02/2022	10/31/2025	100.000	0.000	5.8600				0.162800	0.167518	0.172427	9.61	60.04	
GS FINANCE CORP	40057M2Y4	05/25/2022	05/23/2024	100.000	0.000	2.4661			0.068503	0.069338	0.070193	0.071059	14.83	25.18	
GS FINANCE CORP	40057MUL1	09/07/2022	09/08/2023	100.000	0.000	3.0300				0.084167	0.085449		9.59	21.02	
GS FINANCE CORP	40057NGN1	10/04/2022	10/03/2024	100.000	0.000	5.3729				0.149247	0.153234	0.157351	12.98	55.16	
GS FINANCE CORP	40057MUK3	08/17/2022	08/17/2027	100.000	0.000	4.3300				0.120278	0.122882	0.125542	16.12	44.47	
GS FINANCE CORP	40057NGM3	10/19/2022	10/19/2026	100.000	0.000	6.0450				0.167917	0.172992	0.178221	12.09	62.11	
GS FINANCE CORP	40057MUH0	08/17/2022	08/15/2025	100.000	0.000	4.0056				0.111267	0.113470	0.115743	14.91	41.06	
GS FINANCE CORP	40057N6H5	09/28/2022	10/26/2023	100.000	0.000	5.1100			0.141944	0.142509	0.146150		13.24	42.70	
GS FINANCE CORP	40057NGJ0	10/31/2022	11/09/2029	100.000	0.000	6.2300				0.173056	0.173325	0.178724	0.184291	10.57	63.94
GS FINANCE CORP	40057M3C1	05/25/2022	05/28/2025	100.000	0.000	3.8600		0.107222	0.107257	0.109327	0.111437	0.113588	23.24	39.88	
GS FINANCE CORP	40057N6F9	10/06/2022	10/10/2023	100.000	0.000	5.2000				0.144444	0.144528	0.148286	12.28	41.00	
GS FINANCE CORP	40057MUE7	08/17/2022	08/13/2025	100.000	0.000	4.0153				0.111536	0.113726	0.116009	14.95	41.16	
GS FINANCE CORP	40057NH75	10/26/2022	10/26/2027	100.000	0.000	6.3400				0.176111	0.181694	0.187454	11.45	65.14	
GS FINANCE CORP	40057MV63	08/24/2022	08/24/2027	100.000	0.000	4.5200				0.125556	0.128393	0.131295	15.95	46.44	
GS FINANCE CORP	40057NXU6	11/14/2022	11/14/2024	100.000	0.000	5.8400				0.162222	0.166959	0.171834	7.62	59.70	
GS FINANCE CORP	40057NH59	10/26/2022	10/26/2028	100.000	0.000	6.4200				0.178333	0.184058	0.189966	11.59	65.99	
GS FINANCE CORP	40057NGT8	10/05/2022	10/05/2027	100.000	0.000	5.8400				0.162222	0.166959	0.171834	13.95	60.08	
GS FINANCE CORP	40057M3M9	05/31/2022	05/28/2027	100.000	0.000	4.0029			0.111192	0.113392	0.115662	0.117977	23.53	41.38	
GS FINANCE CORP	40057NGQ4	10/31/2022	10/30/2025	100.000	0.000	5.8158				0.161550	0.166248	0.171082	9.85	59.59	
GS FINANCE CORP	40057NGP6	10/11/2022	10/08/2027	100.000	0.000	5.6483				0.156897	0.161254	0.165808	12.55	58.01	
GS FINANCE CORP	40057M3J6	06/01/2022	05/29/2025	100.000	0.000	3.5097				0.097492	0.099183	0.100924	0.102695	20.53	36.13
GS FINANCE CORP	36264U298	11/21/2022	12/05/2028	100.000	0.000	5.4700				0.151944	0.152268	0.156432	0.160711	6.09	55.79
GS FINANCE CORP	40057M3V9	06/01/2022	06/12/2029	100.000	0.000	4.2600		0.118333	0.118487	0.121011	0.123589	0.126221	24.93	44.13	
GS FINANCE CORP	40057MV89	09/06/2022	01/15/2026	100.000	0.000	4.5783				0.127175	0.129261	0.132220	14.63	47.00	
GS FINANCE CORP	40057MV97	10/28/2022	10/30/2024	100.000	0.000	5.8050			0.161250	0.161302	0.165984	0.170801	10.16	59.49	
GS FINANCE CORP	40057MUX5	08/31/2022	08/29/2024	100.000	0.000	2.8600				0.079444	0.080568	0.081726	9.61	29.08	
GS FINANCE CORP	40057N7F8	09/14/2022	09/12/2025	100.000	0.000	4.5597				0.126658	0.129514	0.132467	13.55	46.74	
GS FINANCE CORP	40057M4B2	06/03/2022	12/03/2026	100.000	0.000	3.9650			0.110139	0.112322	0.114549	0.116820	22.97	40.96	
GS FINANCE CORP	40057N7D3	10/03/2022	09/29/2025	100.000	0.000	5.3592				0.148867	0.152767	0.156861	13.10	55.03	

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057MVD8	10/21/2022	10/22/2025	100.000	0.000	6.0100				0.166944	0.171989	0.177157	11.69	61.71
GS FINANCE CORP	40057MVB2	11/04/2022	11/06/2024	100.000	0.000	5.9000			0.163889	0.163943	0.168779	0.173758	9.34	60.43
GS FINANCE CORP	40057MVA4	10/26/2022	10/24/2025	100.000	0.000	5.9988				0.166633	0.171576	0.176722	10.83	61.55
GS FINANCE CORP	40057NYQ4	11/28/2022	11/29/2024	100.000	0.000	5.4600				0.151667	0.155830	0.160084	5.01	55.62
GS FINANCE CORP	40057MVM8	08/22/2022	08/24/2027	100.000	0.000	4.4100			0.122500	0.122530	0.125232	0.127993	15.81	45.29
GS FINANCE CORP	40057MVL0	09/01/2022	09/13/2030	100.000	0.000	4.9000			0.136111	0.136333	0.139674	0.143096	16.36	50.41
GS FINANCE CORP	36264U207	11/03/2022	11/04/2024	100.000	0.000	6.0000				0.166667	0.171694	0.176845	9.67	61.49
GS FINANCE CORP	40057NYK7	11/18/2022	05/20/2024	100.000	0.000	5.5175			0.153264	0.153311	0.157540	0.161886	6.59	56.30
GS FINANCE CORP	40057N7H4	09/28/2022	09/26/2024	100.000	0.000	5.2063				0.144619	0.148342	0.152204	13.45	53.45
GS FINANCE CORP	40057MVH9	08/18/2022	02/19/2026	100.000	0.000	4.1725				0.115903	0.118334	0.120803	15.42	42.81
GS FINANCE CORP	40057NHJ9	10/05/2022	10/03/2024	100.000	0.000	5.4108				0.150300	0.154321	0.158496	12.93	55.55
GS FINANCE CORP	40057MVB8	08/31/2022	08/29/2025	100.000	0.000	4.2583				0.118286	0.120777	0.123362	14.31	43.65
GS FINANCE CORP	40057MW62	08/26/2022	08/27/2026	100.000	0.000	4.4950				0.124861	0.127683	0.130553	15.61	46.16
GS FINANCE CORP	40057MVU0	08/18/2022	08/21/2023	100.000	0.000	2.8600			0.079444	0.079462	0.080600		10.57	18.48
GS FINANCE CORP	40057NZ91	11/29/2022	05/29/2024	100.000	0.000	5.5000				0.152778	0.156979	0.161296	4.89	56.03
GS FINANCE CORP	40057NZ75	11/18/2022	02/21/2024	100.000	0.000	5.5638				0.154550	0.156771	0.161133	6.65	56.89
GS FINANCE CORP	40057NH77	10/19/2022	10/21/2027	100.000	0.000	6.2100			0.172500	0.172560	0.177917	0.183442	12.42	63.85
GS FINANCE CORP	40057NYV3	11/22/2022	11/22/2027	100.000	0.000	5.4900				0.152500	0.156686	0.160987	5.95	55.98
GS FINANCE CORP	40057M4N6	06/02/2022	05/30/2024	100.000	0.000	2.3958			0.066550	0.067330	0.068145	0.068961	13.93	24.44
GS FINANCE CORP	40057MVZ9	08/31/2022	08/31/2027	100.000	0.000	4.6400				0.128889	0.131846	0.134939	15.60	47.67
GS FINANCE CORP	40057M4U0	06/03/2022	06/04/2032	100.000	0.000	4.4600			0.123589	0.126667	0.129492	0.132379	25.84	46.26
GS FINANCE CORP	40057M5E5	06/03/2022	12/02/2024	100.000	0.000	2.9403			0.081675	0.082869	0.084087	0.085324	17.02	30.12
GS FINANCE CORP	40057NZF7	11/29/2022	11/29/2024	100.000	0.000	5.4000				0.150000	0.154050	0.158209	4.80	54.99
GS FINANCE CORP	40057MWP0	09/06/2022	03/04/2027	100.000	0.000	4.7354				0.131539	0.134619	0.137806	15.13	48.64
GS FINANCE CORP	40057MX20	08/30/2022	08/29/2024	100.000	0.000	2.8600				0.079444	0.080568	0.081726	9.61	29.08
GS FINANCE CORP	40057M5K1	06/02/2022	06/02/2027	100.000	0.000	4.0000			0.111111	0.113333	0.115600	0.117912	23.29	41.34
GS FINANCE CORP	40057M5J4	06/03/2022	06/08/2027	100.000	0.000	4.0700		0.113056	0.113119	0.115421	0.117770	0.120167	23.58	42.08
GS FINANCE CORP	40057NZY6	11/29/2022	12/01/2027	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	4.80	54.99
GS FINANCE CORP	40057MX61	08/30/2022	12/27/2023	100.000	0.000	2.8600			0.079444	0.080183	0.081329		9.62	28.75
GS FINANCE CORP	40057NJ65	11/03/2022	05/05/2025	100.000	0.000	5.9125			0.164236	0.164290	0.169147	0.174147	9.53	60.57
GS FINANCE CORP	40057MWQ8	09/06/2022	02/05/2026	100.000	0.000	4.5904				0.127511	0.129934	0.132916	14.66	47.13
GS FINANCE CORP	40057NJ40	11/03/2022	05/05/2025	100.000	0.000	5.9125			0.164236	0.164290	0.169147	0.174147	9.53	60.57
GS FINANCE CORP	40057NJA6	10/19/2022	10/19/2027	100.000	0.000	6.2100				0.172500	0.177856	0.183379	12.42	63.85
GS FINANCE CORP	40057MZF7	07/06/2022	07/03/2025	100.000	0.000	4.1611				0.115586	0.117951	0.120405	20.23	42.89
GS FINANCE CORP	40057M6G9	06/06/2022	06/05/2025	100.000	0.000	3.5486			0.098572	0.100311	0.102091	0.103903	20.25	36.53
GS FINANCE CORP	40057M6C8	06/02/2022	05/31/2024	100.000	0.000	2.3000			0.063889	0.064615	0.065359	0.066110	13.38	23.44
GS FINANCE CORP	40057MGE3	07/06/2022	07/06/2027	100.000	0.000	4.7400				0.131667	0.134787	0.137982	23.04	49.07
GS FINANCE CORP	40057MXD6	09/06/2022	09/03/2026	100.000	0.000	4.6629				0.129525	0.132494	0.135584	14.90	47.88
GS FINANCE CORP	40057MXC8	09/06/2022	03/05/2026	100.000	0.000	4.5904				0.127511	0.130421	0.133415	14.66	47.11
GS FINANCE CORP	40057MY29	09/02/2022	09/02/2027	100.000	0.000	4.7500				0.131944	0.135078	0.138286	15.70	48.82
GS FINANCE CORP	40057JJP3	10/31/2022	10/29/2026	100.000	0.000	5.9483				0.165231	0.170117	0.175177	10.08	60.98
GS FINANCE CORP	40057NIN8	10/13/2022	10/10/2027	100.000	0.000	5.4633				0.151750	0.155835	0.160002	11.84	56.04
GS FINANCE CORP	40057MGU7	07/05/2022	07/03/2025	100.000	0.000	4.2583				0.118286	0.120777	0.123348	20.82	43.93
GS FINANCE CORP	40057MGT0	07/05/2022	07/02/2026	100.000	0.000	4.5817				0.127269	0.130136	0.133118	22.40	47.38
GS FINANCE CORP	40057MY52	09/30/2022	04/01/2025	100.000	0.000	5.4825				0.152292	0.156490	0.160779	13.86	56.34
GS FINANCE CORP	40057M7A1	07/05/2022	07/05/2027	100.000	0.000	4.8200				0.133689	0.137133	0.140638	23.56	49.93
GS FINANCE CORP	40057NKD8	11/02/2022	10/31/2025	100.000	0.000	5.8608				0.162800	0.167518	0.172427	9.61	60.04
GS FINANCE CORP	40057NKC0	11/02/2022	10/31/2025	100.000	0.000	5.8608				0.162800	0.167518	0.172427	9.61	60.04
GS FINANCE CORP	40057NKN6	10/26/2022	10/26/2027	100.000	0.000	6.3400				0.176111	0.181694	0.187454	11.45	65.14

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057NKM8	10/24/2022	10/27/2025	100.000	0.000	6.0100			0.166944	0.167028	0.172047	0.177217	11.19	61.69
GS FINANCE CORP	40057NKL0	10/24/2022	10/26/2027	100.000	0.000	6.3300			0.175833	0.175895	0.181462	0.187206	11.78	65.06
GS FINANCE CORP	36264U348	11/21/2022	12/04/2024	100.000	0.000	5.4000			0.150000	0.150292	0.154350	0.158518	6.01	55.06
GS FINANCE CORP	40057MHF9	07/01/2022	07/26/2023	100.000	0.000	2.3600			0.065556	0.065663	0.066438		11.82	13.60
GS FINANCE CORP	40057LVE8	05/31/2022	05/31/2028	100.000	0.000	4.2300			0.117500	0.119985	0.122523	0.125114	24.87	43.81
GS FINANCE CORP	40057NKJ5	10/19/2022	10/17/2025	100.000	0.000	5.8700				0.163878	0.167812	0.172738	11.74	60.27
GS FINANCE CORP	40057NL70	10/12/2022	10/09/2025	100.000	0.000	5.4450				0.151250	0.155299	0.159527	11.95	55.86
GS FINANCE CORP	40057MYT0	09/30/2022	10/02/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	14.11	57.38
GS FINANCE CORP	40057MZ51	09/30/2022	10/01/2026	100.000	0.000	5.7650				0.160139	0.164781	0.169530	14.57	59.33
GS FINANCE CORP	40057NL54	10/17/2022	10/17/2024	100.000	0.000	5.5450				0.154028	0.158298	0.162687	11.40	56.86
GS FINANCE CORP	40057NL39	10/18/2022	10/18/2023	100.000	0.000	5.6300				0.156389	0.160791		11.42	45.68
GS FINANCE CORP	40057NL21	11/04/2022	11/07/2023	100.000	0.000	5.9800			0.166111	0.166194	0.171163		9.47	51.75
GS FINANCE CORP	40057NKP1	10/26/2022	10/24/2025	100.000	0.000	5.9983				0.166619	0.171561	0.176706	10.83	61.55
GS FINANCE CORP	40057LVW8	05/31/2022	02/28/2025	100.000	0.000	3.3333			0.092592	0.093346	0.094902	0.096484	19.63	34.27
GS FINANCE CORP	3626EQ876	07/22/2022	08/03/2029	100.000	0.000	4.4400			0.123333	0.123501	0.126242	0.129045	19.63	45.77
GS FINANCE CORP	40057LVX6	05/31/2022	06/11/2029	100.000	0.000	4.4800		0.124444	0.124615	0.127406	0.130260	0.133178	26.35	46.50
GS FINANCE CORP	40057MY19	09/30/2022	10/12/2029	100.000	0.000	6.0800			0.168889	0.169231	0.174376	0.179677	15.40	62.67
GS FINANCE CORP	40057NKZ9	10/14/2022	04/15/2024	100.000	0.000	5.4650				0.151806	0.155977	0.160239	11.69	56.04
GS FINANCE CORP	40057LVV0	05/31/2022	05/29/2026	100.000	0.000	3.9700			0.110278	0.112455	0.114687	0.116963	23.34	41.03
GS FINANCE CORP	40057MYX1	09/30/2022	10/12/2029	100.000	0.000	6.0800			0.168889	0.169231	0.174376	0.179677	15.40	62.67
GS FINANCE CORP	40057MYV5	09/30/2022	10/02/2025	100.000	0.000	5.8575			0.162706	0.162761	0.167528	0.172435	14.81	60.31
GS FINANCE CORP	40057MYW3	09/30/2022	10/02/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	14.11	57.38
GS FINANCE CORP	40057MZ69	09/30/2022	10/12/2029	100.000	0.000	6.0800			0.168889	0.169231	0.174376	0.179677	15.40	62.67
GS FINANCE CORP	40057MYU7	09/30/2022	09/30/2027	100.000	0.000	5.9500				0.165278	0.170195	0.175258	15.04	61.29
GS FINANCE CORP	40057LWC1	05/31/2022	05/28/2027	100.000	0.000	4.2100			0.116944	0.119379	0.121892	0.124458	24.76	43.60
GS FINANCE CORP	40057NLF2	10/26/2022	10/24/2024	100.000	0.000	5.8583				0.162731	0.167444	0.172349	10.58	60.08
GS FINANCE CORP	40057NLA3	10/26/2022	10/24/2025	100.000	0.000	5.9983				0.166619	0.171561	0.176706	10.83	61.55
GS FINANCE CORP	40057NLP0	10/24/2022	10/24/2024	100.000	0.000	5.8900				0.163611	0.168429	0.173390	10.96	60.42
GS FINANCE CORP	40057MZL6	10/05/2022	10/07/2025	100.000	0.000	5.5300			0.153611	0.153658	0.157907	0.162273	13.21	56.81
GS FINANCE CORP	40057MZH5	10/04/2022	10/02/2025	100.000	0.000	5.5179				0.153275	0.157457	0.161801	13.33	56.69
GS FINANCE CORP	40057LWE7	05/31/2022	06/11/2029	100.000	0.000	4.4800		0.124444	0.124615	0.127406	0.130260	0.133178	26.35	46.50
GS FINANCE CORP	40057NLH8	10/26/2022	11/04/2027	100.000	0.000	6.3400			0.176111	0.176359	0.181950	0.187718	11.46	65.14
GS FINANCE CORP	40057LWD9	05/31/2022	02/28/2025	100.000	0.000	3.3333			0.092592	0.093346	0.094902	0.096484	19.63	34.27
GS FINANCE CORP	40057LX48	05/31/2022	05/29/2026	100.000	0.000	3.9700			0.110278	0.112455	0.114687	0.116963	23.34	41.03
GS FINANCE CORP	40057NLT2	10/19/2022	10/21/2025	100.000	0.000	5.8800			0.163333	0.163387	0.168190	0.173135	11.76	60.37
GS FINANCE CORP	40057NM46	10/18/2022	04/17/2025	100.000	0.000	5.7546				0.159850	0.164424	0.169155	11.67	59.06
GS FINANCE CORP	40057MJ91	07/06/2022	07/03/2025	100.000	0.000	4.1611				0.115586	0.117951	0.120405	20.23	42.89
GS FINANCE CORP	40057NLZ8	10/25/2022	10/23/2025	100.000	0.000	6.0783				0.168842	0.173916	0.179202	11.14	62.40
GS FINANCE CORP	40057LX55	05/31/2022	06/11/2029	100.000	0.000	4.4800		0.124444	0.124615	0.127406	0.130260	0.133178	26.35	46.50
GS FINANCE CORP	40057MZX0	09/07/2022	09/05/2025	100.000	0.000	4.5306				0.125850	0.128669	0.131584	14.35	46.48
GS FINANCE CORP	40057LXD8	05/18/2022	05/27/2027	100.000	0.000	4.2400		0.117778	0.117903	0.120402	0.122955	0.125561	26.38	43.98
GS FINANCE CORP	40057LXC0	05/18/2022	05/27/2027	100.000	0.000	4.2400		0.117778	0.117903	0.120402	0.122955	0.125561	26.38	43.98
GS FINANCE CORP	40057NMF1	11/03/2022	11/05/2024	100.000	0.000	5.9350			0.164861	0.164915	0.169809	0.174848	9.56	60.81
GS FINANCE CORP	40057MJAB	07/06/2022	07/05/2024	100.000	0.000	2.7344				0.075956	0.076988	0.078041	13.25	27.90
GS FINANCE CORP	40057NMP9	10/31/2022	11/02/2027	100.000	0.000	6.1000			0.169444	0.169502	0.174672	0.179999	10.34	62.57
GS FINANCE CORP	40057MJM2	08/02/2022	02/02/2025	100.000	0.000	4.0550				0.112639	0.114923	0.117253	16.78	41.65
GS FINANCE CORP	40057NML8	10/26/2022	10/26/2027	100.000	0.000	6.3500				0.176389	0.181989	0.187767	11.47	65.25
GS FINANCE CORP	40057LXH9	05/06/2022	05/06/2027	100.000	0.000	4.4200			0.122778	0.125491	0.128265	0.131099	29.00	45.98
GS FINANCE CORP	40057LXG1	05/06/2022	05/06/2027	100.000	0.000	4.4200			0.122778	0.125491	0.128265	0.131099	29.00	45.98

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057LXF3	05/06/2022	05/06/2027	100.000	0.000	4.4200			0.122778	0.125491	0.128265	0.131099	29.00	45.98
GS FINANCE CORP	36263Q330	06/03/2022	06/05/2028	100.000	0.000	4.1900		0.116389	0.116416	0.118855	0.121345	0.123887	24.28	43.37
GS FINANCE CORP	40057NN86	10/17/2022	10/16/2023	100.000	0.000	5.4100				0.150278	0.154320		11.12	43.56
GS FINANCE CORP	40057LY21	05/24/2022	06/03/2027	100.000	0.000	4.4500		0.123611	0.123749	0.126502	0.129317	0.132194	26.93	46.21
GS FINANCE CORP	40057NNC7	10/19/2022	10/17/2025	100.000	0.000	5.8708				0.163078	0.167812	0.172738	11.74	60.27
GS FINANCE CORP	40057LXZ9	05/24/2022	06/03/2025	100.000	0.000	4.0100		0.111389	0.111501	0.113736	0.116017	0.118343	24.26	41.48
GS FINANCE CORP	40057P2A9	12/06/2022	12/06/2027	100.000	0.000	5.2000				0.144444	0.148200	0.152053	3.61	52.87
GS FINANCE CORP	40057LXW6	06/03/2022	06/09/2025	100.000	0.000	3.6500		0.101389	0.101451	0.103302	0.105187	0.107107	21.14	37.61
GS FINANCE CORP	40057LYG0	05/18/2022	05/29/2029	100.000	0.000	4.5000		0.125000	0.125172	0.127988	0.130868	0.133813	28.00	46.78
GS FINANCE CORP	40057MKG3	07/29/2022	08/09/2029	100.000	0.000	4.6900			0.130278	0.130448	0.133506	0.136637	19.83	48.39
GS FINANCE CORP	40057MKH1	07/29/2022	05/01/2025	100.000	0.000	3.8500			0.106944	0.107997	0.110076	0.112195	16.32	39.50
GS FINANCE CORP	40057MKF5	07/29/2022	05/01/2025	100.000	0.000	3.8500			0.106944	0.107997	0.110076	0.112195	16.32	39.50
GS FINANCE CORP	40057NNJ2	10/25/2022	10/24/2024	100.000	0.000	5.9383				0.164953	0.169823	0.174866	10.89	60.92
GS FINANCE CORP	40057MKE8	07/29/2022	08/09/2029	100.000	0.000	4.6900			0.130278	0.130448	0.133506	0.136637	19.83	48.39
GS FINANCE CORP	40057P2K7	11/28/2022	11/30/2027	100.000	0.000	5.4600			0.151667	0.151713	0.155854	0.160109	5.01	55.62
GS FINANCE CORP	40057MKD0	07/29/2022	07/29/2027	100.000	0.000	4.5300				0.125833	0.128683	0.131598	19.13	46.69
GS FINANCE CORP	40057LYB1	05/12/2022	05/13/2027	100.000	0.000	4.4000			0.122222	0.124920	0.127674	0.130403	28.12	45.73
GS FINANCE CORP	40057NNE3	10/24/2022	10/24/2024	100.000	0.000	5.8900				0.163611	0.168429	0.173390	10.96	60.42
GS FINANCE CORP	40057NNS2	10/28/2022	10/30/2024	100.000	0.000	5.8050			0.161250	0.161302	0.165984	0.170801	10.16	59.49
GS FINANCE CORP	40057P2T8	12/02/2022	12/06/2027	100.000	0.000	5.4700			0.151944	0.152037	0.156195	0.160467	4.41	55.69
GS FINANCE CORP	40057NNQ6	10/24/2022	10/24/2024	100.000	0.000	5.8900				0.163611	0.168429	0.173390	10.96	60.42
GS FINANCE CORP	40057NNP8	11/02/2022	11/02/2027	100.000	0.000	6.0900				0.169167	0.174318	0.179626	9.98	62.44
GS FINANCE CORP	40057LYJ4	05/18/2022	05/18/2027	100.000	0.000	4.2400			0.117778	0.120275	0.122824	0.125428	26.37	43.98
GS FINANCE CORP	40057P2Q4	12/02/2022	12/04/2024	100.000	0.000	5.3900			0.149722	0.149767	0.153803	0.157948	4.34	54.86
GS FINANCE CORP	40057LYW5	05/17/2022	05/14/2024	100.000	0.000	2.4800			0.068889	0.069729	0.070594	0.071469	15.47	25.34
GS FINANCE CORP	36263Q223	05/13/2022	09/15/2027	100.000	0.000	4.4517			0.123658	0.125524	0.128318	0.131174	28.39	46.29
GS FINANCE CORP	40057MKW8	07/29/2022	07/30/2026	100.000	0.000	4.3650				0.121250	0.123911	0.126615	18.43	44.94
GS FINANCE CORP	40057NNZ6	11/02/2022	05/02/2025	100.000	0.000	5.8750				0.163194	0.167988	0.172923	9.63	60.19
GS FINANCE CORP	40057ML56	07/26/2022	07/24/2025	100.000	0.000	4.1611				0.115586	0.117964	0.120419	17.92	42.80
GS FINANCE CORP	40057NNW3	11/02/2022	11/04/2025	100.000	0.000	5.8600			0.162778	0.162831	0.167602	0.172512	9.61	60.03
GS FINANCE CORP	40057MKS7	08/03/2022	08/05/2025	100.000	0.000	3.9700			0.110278	0.110302	0.112492	0.114725	16.32	40.75
GS FINANCE CORP	40057LYY1	05/25/2022	05/23/2025	100.000	0.000	3.7528			0.104244	0.106179	0.108171	0.110201	22.59	38.74
GS FINANCE CORP	40057MLK3	07/29/2022	07/30/2026	100.000	0.000	4.3650				0.121250	0.123911	0.126615	18.43	44.94
GS FINANCE CORP	40057LZH7	05/25/2022	05/25/2027	100.000	0.000	4.3500			0.120833	0.123461	0.126147	0.128890	26.19	45.12
GS FINANCE CORP	40057MLG2	07/29/2022	07/31/2025	100.000	0.000	4.2000			0.116667	0.116680	0.119131	0.121632	17.74	43.19
GS FINANCE CORP	40057LZE4	06/03/2022	06/05/2025	100.000	0.000	3.6500		0.101389	0.101409	0.103260	0.105145	0.107064	21.14	37.61
GS FINANCE CORP	40057LZB0	06/03/2022	06/05/2025	100.000	0.000	3.6500		0.101389	0.101409	0.103260	0.105145	0.107064	21.14	37.61
GS FINANCE CORP	36263Q181	05/18/2022	06/05/2029	100.000	0.000	4.5000		0.125000	0.125266	0.128084	0.130966	0.133913	28.00	46.78
GS FINANCE CORP	40057MLM9	07/29/2022	07/31/2028	100.000	0.000	4.6100			0.128056	0.128072	0.131024	0.134044	19.47	47.54
GS FINANCE CORP	40057MLN7	07/15/2022	07/15/2027	100.000	0.000	4.6700				0.129722	0.132751	0.135851	21.53	48.26
GS FINANCE CORP	40057MLL1	07/29/2022	08/09/2029	100.000	0.000	4.6900			0.130278	0.130448	0.133506	0.136637	19.83	48.39
GS Fin Corp Medium Term	40057KY31	02/28/2022	03/12/2029	100.000	0.000	3.2400		0.090000	0.090114	0.091574	0.093057	0.094555	27.40	33.56
GS Fin Corp Medium Term	36255H2A5	06/22/2018	06/23/2025	100.000	0.500	4.0576	151.01	0.127643	0.129951	0.132306	0.134708	0.137159	46.40	48.10
GS FINANCE CORP	36263Q496	06/21/2022	07/05/2029	100.000	0.000	5.1100			0.141944	0.142227	0.145860	0.149587	27.02	53.15
GS FINANCE CORP	36263Q660	06/15/2022	06/13/2025	100.000	0.000	4.1319			0.114775	0.117120	0.119539	0.122009	22.54	42.69
GS FINANCE CORP	36263Q678	06/15/2022	06/15/2026	100.000	0.000	4.4400			0.123444	0.126187	0.128991	0.131857	24.24	46.02
GS FINANCE CORP	40057MAL3	06/30/2022	07/02/2026	100.000	0.000	4.6500			0.129167	0.129200	0.132204	0.135278	23.39	48.14
GS FINANCE CORP	40057MAK5	06/30/2022	07/02/2025	100.000	0.000	4.4500			0.123611	0.123642	0.126393	0.129205	22.35	46.00
GS FINANCE CORP	40057MAP4	06/30/2022	06/30/2028	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	24.79	51.14

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057MB81	06/30/2022	07/12/2029	100.000	0.000	5.0100			0.139167	0.139399	0.142891	0.146470	25.23	52.01
GS FINANCE CORP	40057MBF5	06/30/2022	07/12/2029	100.000	0.000	5.0100			0.139167	0.139399	0.142891	0.146470	25.23	52.01
GS FINANCE CORP	40057MC49	06/23/2022	06/22/2027	100.000	0.000	4.8529			0.134803	0.138056	0.141405	0.144837	25.37	50.36
GS FINANCE CORP	40057MCN7	06/21/2022	06/22/2027	100.000	0.000	4.9100			0.136389	0.139756	0.143187	0.146702	25.94	50.99
GS FINANCE CORP	40057MCSV9	06/21/2022	06/18/2027	100.000	0.000	4.8917			0.135881	0.139149	0.142552	0.146039	25.86	50.80
GS FINANCE CORP	40057MCR8	06/15/2022	06/15/2027	100.000	0.000	4.6300			0.128611	0.131588	0.134635	0.137752	25.26	48.02
GS FINANCE CORP	40057MCZ0	06/21/2022	08/08/2024	100.000	0.000	4.2600			0.118333	0.118991	0.121526	0.124114	22.58	44.03
GS FINANCE CORP	40057MDN6	06/23/2022	06/21/2024	100.000	0.000	2.8494			0.079150	0.080265	0.081409	0.082568	14.89	29.12
GS FINANCE CORP	40057ME54	06/15/2022	12/15/2025	100.000	0.000	4.3450			0.120694	0.123317	0.125996	0.128733	23.70	44.96
GS FINANCE CORP	40057MED7	06/23/2022	12/20/2024	100.000	0.000	3.5928			0.099800	0.101563	0.103387	0.105245	18.78	36.93
GS FINANCE CORP	40057MEC9	06/23/2022	06/20/2024	100.000	0.000	2.8494			0.079150	0.080259	0.081402	0.082562	14.89	29.12
GS FINANCE CORP	40057MEB1	06/23/2022	12/20/2023	100.000	0.000	2.1061			0.058503	0.059109	0.059731		11.01	20.74
GS FINANCE CORP	40057MFD6	06/24/2022	06/28/2027	100.000	0.000	4.8700		0.135278	0.135351	0.138647	0.142023	0.145481	25.32	50.54
GS FINANCE CORP	40057MFK0	06/21/2022	06/20/2025	100.000	0.000	4.3458			0.120717	0.123325	0.126005	0.128743	22.96	44.94
GS FINANCE CORP	40057MSU9	06/21/2022	06/23/2025	100.000	0.000	4.4700		0.124167	0.124198	0.126973	0.129811	0.132712	23.62	46.27
GS FINANCE CORP	40057MGF0	06/23/2022	06/22/2027	100.000	0.000	4.8529			0.134803	0.138056	0.141405	0.144837	25.37	50.36
GS FINANCE CORP	40057MGC7	06/27/2022	06/29/2026	100.000	0.000	4.5800		0.127222	0.127255	0.130169	0.133150	0.136199	23.42	47.41
GS FINANCE CORP	40057MGM5	06/27/2022	06/25/2026	100.000	0.000	4.5617			0.126714	0.129572	0.132527	0.135550	23.33	47.21
GS FINANCE CORP	40057MGV5	06/30/2022	07/01/2027	100.000	0.000	4.8500				0.138007	0.138007	0.144782	24.38	50.29
GS FINANCE CORP	40057MGZ7	06/23/2022	06/23/2026	100.000	0.000	4.6650			0.129583	0.132606	0.135699	0.138864	24.39	48.34
GS FINANCE CORP	40057MEY0	06/23/2022	06/23/2028	100.000	0.000	4.9550			0.137639	0.141049	0.144543	0.148124	25.90	51.46
GS FINANCE CORP	40057M7H6	06/30/2022	07/02/2026	100.000	0.000	4.6500			0.129167	0.129200	0.132204	0.135278	23.39	48.14
GS FINANCE CORP	40057M7G8	06/30/2022	04/01/2025	100.000	0.000	4.0792			0.113311	0.114479	0.116814	0.119197	20.61	42.06
GS FINANCE CORP	40057M7F0	06/30/2022	07/12/2029	100.000	0.000	5.0100			0.139167	0.139399	0.142891	0.146470	25.23	52.01
GS FINANCE CORP	40057M7E3	06/30/2022	07/01/2027	100.000	0.000	4.8500				0.138007	0.138007	0.144782	24.38	50.29
GS FINANCE CORP	40057MHR3	06/30/2022	07/02/2024	100.000	0.000	2.9667			0.082408	0.082422	0.083645	0.084885	14.92	30.33
GS FINANCE CORP	40057M7K9	06/30/2022	07/12/2029	100.000	0.000	5.0100			0.139167	0.139399	0.142891	0.146470	25.23	52.01
GS FINANCE CORP	40057M7J2	06/30/2022	04/01/2025	100.000	0.000	4.0792			0.113311	0.114479	0.116814	0.119197	20.61	42.06
GS FINANCE CORP	40057MHZ5	06/29/2022	06/27/2025	100.000	0.000	4.2583			0.118286	0.120777	0.123348	0.125974	21.54	43.96
GS FINANCE CORP	40057MJ02	07/01/2022	07/01/2027	100.000	0.000	4.8900				0.139154	0.139154	0.146042	24.45	50.71
GS FINANCE CORP	40055QCU4	06/29/2018	07/11/2025	100.000	0.000	4.0800	152.13	0.128108	0.130721	0.133388	0.136109	0.138886	47.49	49.44
GS FINANCE CORP	40054K7H3	04/29/2016	04/29/2022	100.000	0.000	2.6000	157.83	0.083247					9.82	
GS FINANCE CORP	40056EKL1	12/27/2018	09/26/2023	100.000	0.000	4.3301	137.81	0.135310	0.138239	0.141232	0.144290		49.80	37.98
GS FINANCE CORP	40055QU83	08/30/2018	03/03/2022	100.000	0.000	3.4200	119.82	0.105204					6.52	
GS FINANCE CORP	36257W517	08/14/2019	08/12/2022	100.000	0.000	2.2407	54.49	0.065070	0.065799				14.51	
GS FINANCE CORP	40054K7K6	04/29/2016	04/30/2026	100.000	0.000	3.2999	204.04	0.109753	0.111564	0.113404	0.115276	0.117178	40.06	41.39
GS FINANCE CORP	40055A4D6	11/30/2017	12/13/2027	100.000	0.000	3.3000	143.12	0.104613	0.106339	0.108094	0.109878	0.111691	38.03	39.30
GS FINANCE CORP	40055QCS9	06/29/2018	03/31/2025	100.000	0.000	4.0414	150.69	0.127870	0.130454	0.133090	0.135779	0.138523	46.97	48.89
GS FINANCE CORP	36254F582	02/05/2018	02/05/2025	100.000	0.000	3.4781	144.19	0.109008	0.110904	0.112832	0.114794	0.116791	40.14	41.55
GS FINANCE CORP	40054K7J9	04/29/2016	05/01/2024	100.000	0.000	3.0000	184.04	0.098180	0.099653	0.101147	0.102665	0.104205	35.79	36.87
GS FINANCE CORP	40055Q2R2	05/04/2018	05/02/2024	100.000	1.450	3.8675	147.59	0.117867	0.118588	0.120882	0.121661	0.124014	42.74	43.84
GS FINANCE CORP	40055A4B0	11/27/2017	05/27/2025	100.000	0.000	3.1501	136.54	0.099156	0.100717	0.102304	0.103915	0.105552	36.08	37.23
GS FINANCE CORP	40054KYH3	03/31/2017	03/31/2023	100.000	1.250	2.9099	143.38	0.087230	0.087994	0.088769			31.68	7.90
GS FINANCE CORP	40057HNH9	06/30/2021	06/30/2031	100.000	VARIES	2.3195	11.66	0.063817	0.063186	0.062551	0.061906	0.062102	22.86	22.40
GS FINANCE CORP	40055Q2P6	05/25/2018	05/30/2023	100.000	0.000	3.7700	143.95	0.119408	0.121659	0.123952			43.53	18.47
GS FINANCE CORP	40054KDZ2	04/29/2016	05/01/2023	100.000	0.000	2.8501	174.16	0.092519	0.093838	0.095175			33.70	11.42
GS FINANCE CORP	40055A4C8	11/30/2017	12/12/2024	100.000	0.000	2.9999	129.40	0.093965	0.095375	0.096805	0.098257	0.099731	34.14	35.17
GS FINANCE CORP	40055QCNO	06/29/2018	12/31/2025	100.000	0.000	4.1267	153.95	0.132264	0.134993	0.137779	0.140622	0.143523	48.11	50.12
GS FINANCE CORP	40054KYJ9	03/31/2017	03/31/2025	100.000	0.000	3.2999	168.35	0.106211	0.107963	0.109745	0.111555	0.113396	38.87	40.17

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40056XSK3	12/27/2019	01/08/2027	100.000	0.000	2.7200	55.85	0.078747	0.079818	0.080904	0.082004	0.083119	28.91	29.71
GS FINANCE CORP	40054LKV5	07/28/2017	07/28/2025	100.000	0.000	3.1002	145.85	0.097392	0.098902	0.100435	0.101991	0.103572	35.80	36.92
GS FINANCE CORP	40055AVQ7	04/30/2018	01/30/2025	100.000	0.000	4.0014	156.56	0.126429	0.128958	0.131538	0.134170	0.136854	46.74	48.63
GS FINANCE CORP	40055AVR5	04/30/2018	10/30/2025	100.000	0.000	4.0867	160.08	0.130785	0.133458	0.136185	0.138967	0.141807	47.89	49.87
GS FINANCE CORP	40055AW37	04/27/2018	04/29/2026	100.000	0.000	4.0867	160.48	0.130815	0.133488	0.136215	0.138999	0.141839	47.91	49.89
GS FINANCE CORP	40054KHR0	08/24/2016	08/24/2026	100.000	0.000	2.8998	166.64	0.093021	0.094370	0.095738	0.097126	0.098534	34.08	35.07
GS FINANCE CORP	36262Y227	02/16/2022	03/05/2029	100.000	0.000	3.0267		0.084076	0.084210	0.085485	0.086778	0.088092	26.67	31.31
GS FINANCE CORP	40057F7J7	01/29/2021	01/29/2036	100.000	VARIES	2.3898	21.91	0.065518	0.064641	0.063146	0.061846	0.060810	23.07	22.14
GS FINANCE CORP	40055A4K0	11/27/2017	11/24/2025	100.000	0.000	3.2000	138.84	0.100898	0.102513	0.104153	0.105819	0.107512	36.73	37.92
GS FINANCE CORP	40055AVN4	04/30/2018	01/30/2023	100.000	0.000	3.6788	143.20	0.115047	0.117163	0.119318			42.44	3.46
GS FINANCE CORP	40054LKQ6	07/31/2017	07/26/2023	100.000	1.250	2.7589	125.64	0.081464	0.082109	0.082763	0.083425		29.64	17.09
GS FINANCE CORP	40055Q2X9	05/17/2018	05/29/2025	100.000	0.000	3.9900	153.90	0.127439	0.129982	0.132575	0.135220	0.137917	46.50	48.37
GS FINANCE CORP	40054K7L4	04/28/2016	04/30/2024	100.000	0.000	3.0000	184.14	0.098180	0.099653	0.101147	0.102665	0.104205	35.79	36.87
GS FINANCE CORP	40055QC2V	06/29/2018	06/29/2023	100.000	0.000	3.7700	139.89	0.119347	0.121596	0.123888			43.38	22.05
GS FINANCE CORP	40056EKM9	12/27/2018	09/25/2025	100.000	0.000	4.5267	144.43	0.142188	0.145406	0.148697	0.152063	0.155505	52.39	54.79
GS FINANCE CORP	40055QCW0	06/29/2018	06/29/2023	100.000	0.000	3.7700	139.89	0.119347	0.121596	0.123888			43.38	22.05
GS FINANCE CORP	40057KMV5	02/28/2022	08/28/2029	100.000	0.000	3.2767		0.081020	0.082511	0.084026	0.085567		27.78	33.95
GS FINANCE CORP	40056XS44	12/27/2019	06/26/2025	100.000	0.000	2.5775	52.86	0.075355	0.076327	0.077310	0.078307	0.079316	27.31	28.02
GS FINANCE CORP	40056EKN7	12/27/2018	06/25/2026	100.000	0.000	4.5781	146.04	0.145631	0.148964	0.152374	0.155862	0.159430	53.07	55.52
GS FINANCE CORP	40057FYJ7	04/21/2021	07/21/2028	100.000	0.000	2.0792	14.49	0.058057	0.058660	0.059270	0.059886	0.060509	21.20	21.65
GS FINANCE CORP	40055Q2V3	05/25/2018	05/29/2025	100.000	0.000	4.0600	155.73	0.129057	0.132493	0.135181	0.137927	0.140727	47.40	49.34
GS FINANCE CORP	40056XT48	01/03/2020	01/05/2023	100.000	0.000	2.2302	45.23	0.064052	0.064766	0.065489			23.44	0.26
GS FINANCE CORP	40054CAD6	01/29/2016	07/31/2024	100.000	0.000	3.3498	217.56	0.111724	0.113595	0.115497	0.117432	0.119399	41.13	42.52
GS FINANCE CORP	40056YET7	03/04/2020	09/03/2024	100.000	0.000	1.7759	32.80	0.050654	0.051103	0.051557	0.052015	0.052477	18.42	18.75
GS FINANCE CORP	40055Q3E0	05/30/2018	03/01/2023	100.000	0.000	3.6601	138.99	0.114404	0.116497	0.118629			42.07	7.12
GS FINANCE CORP	40056XSQ0	12/27/2019	01/09/2030	100.000	0.000	2.8800	59.20	0.083587	0.084790	0.086011	0.087250	0.088506	30.72	31.62
GS FINANCE CORP	40054CAF1	01/29/2016	01/29/2024	100.000	0.000	3.0501	196.36	0.100075	0.101601	0.103150	0.104723	0.106321	36.77	37.90
GS FINANCE CORP	40055Q3C4	05/30/2018	02/27/2025	100.000	0.000	3.9600	151.09	0.124916	0.127389	0.129911	0.132484	0.135107	46.03	47.88
GS FINANCE CORP	40056YVU5	03/24/2020	03/23/2023	100.000	0.000	3.9958	72.57	0.117767	0.120120	0.122520			43.29	10.05
GS FINANCE CORP	40056XT30	01/03/2020	01/05/2023	100.000	0.000	2.2302	45.23	0.064052	0.064766	0.065489			23.44	0.26
GS FINANCE CORP	40054CAE4	01/29/2016	01/29/2026	100.000	0.000	3.6001	235.32	0.121685	0.123876	0.126106	0.128375	0.130686	44.87	46.50
GS FINANCE CORP	40055AF51	01/31/2018	02/11/2028	100.000	0.000	3.6599	152.80	0.115554	0.117669	0.119822	0.122015	0.124247	42.58	44.15
GS FINANCE CORP	40056XSP2	12/27/2019	01/08/2027	100.000	0.000	2.7200	55.85	0.078747	0.079818	0.080904	0.082004	0.083119	28.91	29.71
GS FINANCE CORP	40055AW45	04/27/2018	04/29/2024	100.000	0.000	3.8501	159.61	0.122243	0.124596	0.126995	0.129439	0.131931	44.73	46.46
GS FINANCE CORP	40055AW52	04/30/2018	10/31/2023	100.000	0.000	3.7750	147.14	0.119524	0.121780	0.124079	0.126421		43.71	37.52
GS FINANCE CORP	40054CAB0	12/31/2015	01/03/2023	100.000	0.000	2.7988	181.57	0.090608	0.091876	0.093162			33.30	0.19
GS FINANCE CORP	40055AES2	01/29/2018	02/07/2025	100.000	0.000	3.4299	142.73	0.107400	0.109242	0.111115	0.113021	0.114959	39.53	40.90
GS FINANCE CORP	40054CAM6	01/28/2016	07/28/2023	100.000	0.000	2.9500	189.49	0.096265	0.097685	0.099126	0.100588		35.35	20.78
GS FINANCE CORP	40055Q3M2	05/30/2018	06/10/2025	100.000	0.000	4.0101	153.05	0.128139	0.130708	0.133329	0.136002	0.138729	46.70	48.59
GS FINANCE CORP	40055QUP5	09/19/2018	09/30/2025	100.000	0.000	4.0500	149.77	0.127036	0.129608	0.132233	0.134911	0.137643	46.67	48.58
GS FINANCE CORP	40055AWC7	05/07/2018	05/16/2023	100.000	0.000	3.7100	143.64	0.117314	0.119490	0.121706			42.82	16.43
GS FINANCE CORP	40057FZC1	07/28/2022	04/28/2031	100.000	VARIES	2.4400	16.44	0.067248	0.066713	0.066173	0.065623	0.065055	24.05	23.69
GS FINANCE CORP	40055QUQ3	09/19/2018	09/30/2025	100.000	0.000	4.0500	140.77	0.127036	0.129608	0.132233	0.134911	0.137643	46.67	48.58
GS FINANCE CORP	40054LLF9	07/28/2017	07/30/2024	100.000	0.000	2.9497	138.36	0.092132	0.093491	0.094870	0.096269	0.097689	33.83	34.81
GS FINANCE CORP	40055AWD5	04/30/2018	05/09/2028	100.000	0.000	4.3200	169.87	0.139513	0.142526	0.145605	0.148750	0.151963	51.08	53.31
GS FINANCE CORP	40054LLJ1	07/31/2017	08/09/2024	100.000	0.000	2.9498	138.18	0.092188	0.093547	0.094927	0.096327	0.097748	33.82	34.83
GS FINANCE CORP	40055Q3J9	05/30/2018	06/08/2028	100.000	0.000	4.3000	164.86	0.138755	0.141738	0.144786	0.147899	0.151079	50.63	52.83
GS FINANCE CORP	40055QSK6	05/30/2018	06/10/2025	100.000	0.000	4.0101	153.05	0.128139	0.130708	0.133329	0.136002	0.138729	46.70	48.59
GS FINANCE CORP	40057CQ53	09/03/2020	09/06/2023	100.000	0.000	0.8300	11.06	0.023248	0.023345	0.023442	0.023539		8.41	5.76

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
GS FINANCE CORP	40055Q3H3	05/30/2018	06/10/2025	100.000	0.000	4.0101	153.05	0.128139	0.130708	0.133329	0.136002	0.138729	46.70	48.59
GS FINANCE CORP	40055Q3F7	05/30/2018	05/30/2028	100.000	0.000	4.3000	164.86	0.138623	0.141604	0.144648	0.147758	0.150935	50.63	52.83
GS FINANCE CORP	40055Q3G5	05/30/2018	06/10/2025	100.000	0.000	4.0101	153.05	0.128139	0.130708	0.133329	0.136002	0.138729	46.70	48.59
GS FINANCE CORP	40057KGG0	01/12/2022	01/12/2029	100.000	0.000	2.5499			0.070832	0.071735	0.072649	0.073576	24.87	26.30
GS FINANCE CORP	40057KXX6	02/28/2022	12/01/2025	100.000	0.000	2.7651		0.076808	0.077357	0.078426	0.079511	0.080610	23.42	28.49
GS FINANCE CORP	40055A5H6	12/26/2017	12/26/2024	100.000	0.000	3.0002	126.97	0.093880	0.095289	0.096718	0.098169	0.099641	34.06	35.09
GS FINANCE CORP	40057KXY4	02/28/2022	02/28/2029	100.000	0.000	3.2400		0.090000	0.091458	0.092939	0.094445	27.45	33.56	
GS FINANCE CORP	40055QV90	09/28/2018	10/09/2025	100.000	0.000	4.1100	141.82	0.129147	0.131801	0.134510	0.137274	0.140095	47.41	49.38
GS FINANCE CORP	40055Q3U4	05/30/2018	12/11/2025	100.000	0.000	4.0583	155.01	0.129914	0.132550	0.135240	0.137984	0.140784	47.35	49.29
GS FINANCE CORP	40056YFG4	03/04/2020	03/03/2023	100.000	0.000	1.5749	29.05	0.044786	0.045138	0.045494			16.27	2.82
GS FINANCE CORP	40055Q3V2	05/30/2018	06/12/2028	100.000	0.000	4.3000	164.86	0.138821	0.141806	0.144855	0.147969	0.151150	50.63	52.83
GS FINANCE CORP	40055Q3S9	05/30/2018	06/08/2028	100.000	0.000	4.3000	164.86	0.138755	0.141738	0.144786	0.147899	0.151079	50.63	52.83
GS FINANCE CORP	40055QDU3	06/29/2018	07/11/2028	100.000	0.000	4.3600	163.26	0.138042	0.141051	0.144126	0.147268	0.150479	51.27	53.53
GS FINANCE CORP	40057KXV0	02/28/2022	03/01/2029	100.000	0.000	3.2400		0.090024	0.091483	0.092965	0.094471	27.45	33.56	
GS FINANCE CORP	40055QUW0	09/28/2018	10/09/2025	100.000	0.000	4.1100	141.82	0.129147	0.131801	0.134510	0.137274	0.140095	47.41	49.38
GS FINANCE CORP	40055A5G8	12/26/2017	12/26/2024	100.000	0.000	3.0002	126.97	0.093880	0.095289	0.096718	0.098169	0.099641	34.06	35.09
GS FINANCE CORP	40057J3N4	08/31/2021	09/10/2031	100.000	0.000	2.2800	7.67	0.063373	0.064096	0.064820	0.065565	0.066313	23.11	23.64
GS FINANCE CORP	40057K6Q1	11/29/2021	11/30/2026	100.000	0.000	2.0600	1.83	0.057225	0.057814	0.058410	0.059012	0.059619	20.74	21.17
GS FINANCE CORP	36264H495	04/22/2022	05/03/2029	100.000	0.000	4.4749		0.124302	0.124472	0.127257	0.130104	0.133015	31.15	46.66
GS FINANCE CORP	40055QV58	09/04/2018	09/04/2025	100.000	0.000	3.9600	139.31	0.123732	0.126182	0.128680	0.131228	0.133826	45.56	47.39
GS FINANCE CORP	40057J3M6	08/31/2021	09/12/2028	100.000	0.000	1.9000	6.39	0.052813	0.053314	0.053821	0.054332	0.054848	19.21	19.58
GS FINANCE CORP	40055QE40	06/29/2018	12/29/2023	100.000	0.000	3.7950	140.87	0.120242	0.122524	0.124848	0.127217		43.71	45.12
GS FINANCE CORP	40055QUU4	09/28/2018	10/09/2025	100.000	0.000	4.1100	141.82	0.129147	0.131801	0.134510	0.137274	0.140095	47.41	49.38
GS FINANCE CORP	40055Q3R1	05/30/2018	11/28/2025	100.000	0.000	4.0503	154.69	0.129433	0.132054	0.134728	0.137457	0.140240	47.24	49.18
GS FINANCE CORP	40057KY23	02/28/2022	02/26/2027	100.000	0.000	2.9749			0.082637	0.083853	0.085100	0.086366	25.19	30.73
GS FINANCE CORP	40055Q3P5	05/30/2018	06/10/2025	100.000	0.000	4.0101	153.05	0.128139	0.130708	0.133329	0.136002	0.138729	46.70	48.59
GS FINANCE CORP	40055QVB5	09/04/2018	09/06/2023	100.000	0.000	3.6999	129.69	0.114749	0.116872	0.119034	0.121236		42.18	29.56
GS FINANCE CORP	40056XTK2	12/03/2019	12/03/2024	100.000	0.000	2.4500	51.91	0.071453	0.072328	0.073214	0.074111	0.075019	25.93	26.57
GS FINANCE CORP	40057J3Y0	08/31/2021	03/02/2028	100.000	0.000	1.7999	6.05	0.050004	0.050454	0.050908	0.051366	0.051828	18.19	18.52
GS FINANCE CORP	40056FP90	06/21/2019	06/23/2022	100.000	0.000	2.5898	67.21	0.076731					13.20	
GS FINANCE CORP	40054KJ72	09/30/2016	10/02/2023	100.000	0.000	2.6002	145.37	0.082200	0.083269	0.084351	0.085448		29.98	23.06
GS FINANCE CORP	40057J3X2	08/31/2021	08/31/2028	100.000	0.000	1.9000	6.39	0.052777	0.053272	0.053784	0.054289	0.054811	19.21	19.58
GS FINANCE CORP	40057JDX1	09/30/2021	10/02/2029	100.000	0.000	2.0967	5.30	0.058248	0.058859	0.059476	0.060100	0.060730	21.19	21.64
GS FINANCE CORP	40055A5L7	12/26/2017	01/07/2025	100.000	0.000	2.9999	126.97	0.092570	0.093958	0.095368	0.096798	0.098250	34.06	35.09
GS FINANCE CORP	40055AWP8	05/03/2018	05/04/2023	100.000	0.000	3.6800	142.87	0.116150	0.118287	0.120463			42.44	14.82
GS FINANCE CORP	40055QUZ3	09/28/2018	10/09/2025	100.000	0.000	4.1100	141.82	0.129147	0.131801	0.134510	0.137274	0.140095	47.41	49.38
GS FINANCE CORP	40056EM21	01/03/2019	01/03/2024	100.000	0.000	4.2400	133.87	0.130802	0.133575	0.136407	0.139299	0.142252	48.59	50.67
GS FINANCE CORP	40054LLU6	08/16/2017	08/26/2024	100.000	0.000	2.9499	136.72	0.092199	0.093559	0.094939	0.096339	0.097760	33.78	34.78
GS FINANCE CORP	40057KXZ1	02/28/2022	03/09/2029	100.000	0.000	3.2400		0.090000	0.090089	0.091548	0.093031	0.094539	27.46	33.56
GS FINANCE CORP	40057KHF3	12/27/2021	01/09/2029	100.000	0.000	2.2401	0.25	0.062224	0.062270	0.062968	0.063673	0.064386	22.54	23.04
GS FINANCE CORP	40056XCQ7	09/11/2019	03/10/2022	100.000	0.000	1.8400	43.14	0.053014					3.66	
GS FINANCE CORP	40055A5W3	12/26/2017	12/26/2024	100.000	0.000	3.0002	126.97	0.093880	0.095289	0.096718	0.098169	0.099641	34.06	35.09
GS FINANCE CORP	40055A5T0	12/13/2017	12/23/2024	100.000	0.000	3.0499	130.43	0.095705	0.097165	0.098646	0.100151	0.101678	34.74	35.81
GS FINANCE CORP	40055QED0	07/05/2018	07/05/2023	100.000	0.000	3.7500	138.40	0.116450	0.118633	0.120858	0.123124		43.09	22.65
GS FINANCE CORP	40055QVC3	09/28/2018	10/10/2028	100.000	0.000	4.3700	151.34	0.138399	0.141423	0.144513	0.147670	0.150897	50.86	53.11
GS FINANCE CORP	40055AWU7	05/03/2018	05/04/2023	100.000	0.000	3.6800	142.87	0.116150	0.118287	0.120463			42.44	14.82
GS FINANCE CORP	40054KJG2	09/30/2016	10/12/2023	100.000	0.000	2.5000	139.43	0.078697	0.079681	0.080677	0.081685		28.66	22.85
GS FINANCE CORP	40057J4L7	08/25/2021	08/28/2028	100.000	0.000	1.8700	6.55	0.051953	0.052439	0.052929	0.053424	0.053924	18.91	19.27
GS FINANCE CORP	40057LKT7	03/30/2022	04/09/2029	100.000	0.000	3.8500		0.106945	0.107048	0.109109	0.111209	0.113350	29.18	40.01

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057KYQ0	02/24/2022	02/27/2029	100.000	0.000	3.1601		0.087779	0.087802	0.089190	0.090599	0.092030	27.13	32.71
GS FINANCE CORP	40057KHP1	12/15/2021	12/21/2022	100.000	0.000	0.5363	0.24	0.014898	0.014938				5.22	
GS FINANCE CORP	40054KJE7	09/30/2016	10/01/2026	100.000	0.000	3.0000	169.34	0.096721	0.098171	0.099644	0.101139	0.102656	35.34	36.41
GS FINANCE CORP	40057KYP2	02/24/2022	02/25/2027	100.000	0.000	2.9000		0.080562	0.081730	0.082916	0.084118		24.88	29.94
GS FINANCE CORP	40057LL33	03/30/2022	03/30/2026	100.000	0.000	3.5451		0.098475	0.100220	0.101997	0.103805		26.85	36.73
GS FINANCE CORP	40057LL25	03/31/2022	04/01/2027	100.000	0.000	3.6600		0.101676	0.103537	0.105432	0.107361		27.72	37.96
GS FINANCE CORP	40057E5Y9	06/03/2020	12/04/2024	100.000	0.000	1.7526	27.92	0.049976	0.050414	0.050856	0.051301	0.051751	18.09	18.41
GS FINANCE CORP	40054KJB3	09/30/2016	06/30/2022	100.000	0.000	2.1888	121.16	0.068162					12.20	
GS FINANCE CORP	40054LME1	08/30/2017	08/28/2025	100.000	0.000	3.0491	140.24	0.095579	0.097036	0.098515	0.100017	0.101542	35.03	36.11
GS FINANCE CORP	40056XTW6	12/27/2019	12/28/2027	100.000	0.000	2.7733	56.96	0.081406	0.082535	0.083679	0.084840	0.086016	29.52	30.34
GS FINANCE CORP	40054KJD9	09/30/2016	10/02/2025	100.000	0.000	2.8001	157.30	0.089396	0.090648	0.091917	0.093204	0.094509	32.63	33.55
GS FINANCE CORP	40057KHK2	12/27/2021	12/28/2028	100.000	0.000	2.2401	0.25	0.062228	0.062925	0.063629	0.064342	0.065063	22.53	23.04
GS FINANCE CORP	40056YFZ2	02/28/2020	03/01/2028	100.000	0.000	2.3000	43.03	0.066130	0.066890	0.067659	0.068438	0.069225	24.13	24.69
GS FINANCE CORP	40054KJC1	09/30/2016	10/02/2023	100.000	0.000	2.5002	139.44	0.078649	0.079633	0.080622	0.081636		28.67	22.03
GS FINANCE CORP	40054LMF8	08/30/2017	08/30/2023	100.000	0.000	2.7001	123.35	0.083495	0.084610	0.085765	0.086910		30.54	20.71
GS FINANCE CORP	40055AGK7	02/16/2018	02/28/2025	100.000	0.000	3.6799	151.82	0.116277	0.118416	0.120595	0.122814	0.125074	42.78	44.36
GS FINANCE CORP	40057JWB5	11/29/2021	05/27/2027	100.000	0.000	2.1329	1.90	0.059248	0.059873	0.060512	0.061157	0.061809	21.48	21.94
GS FINANCE CORP	40054LN34	08/31/2017	09/12/2024	100.000	0.000	2.8996	132.99	0.090463	0.091775	0.093105	0.094455	0.095825	33.09	34.06
GS FINANCE CORP	40055A6J1	12/27/2021	01/04/2028	100.000	0.000	3.2995	140.30	0.102857	0.104554	0.106279	0.108033	0.109815	37.94	39.20
GS FINANCE CORP	40057JW93	11/29/2021	11/29/2028	100.000	0.000	2.4100	2.14	0.066944	0.067750	0.068567	0.069393	0.070229	24.30	24.89
GS FINANCE CORP	40054LN26	08/31/2017	06/02/2023	100.000	0.000	2.6505	120.08	0.082355	0.083446	0.084557			29.91	12.77
GS FINANCE CORP	40057JW77	11/29/2021	11/29/2028	100.000	0.000	2.4100	2.14	0.066944	0.067750	0.068567	0.069393	0.070229	24.30	24.89
GS FINANCE CORP	40055AGL5	02/16/2018	02/28/2025	100.000	0.000	3.6799	151.82	0.116277	0.118416	0.120595	0.122814	0.125074	42.78	44.36
GS FINANCE CORP	40057JF68	09/30/2021	10/02/2028	100.000	0.000	1.9700	4.98	0.054727	0.055267	0.055811	0.056361	0.056916	19.90	20.29
GS FINANCE CORP	40055A6K8	12/27/2017	01/08/2025	100.000	0.000	2.9998	126.87	0.092566	0.093954	0.095364	0.096794	0.098246	34.06	35.09
GS FINANCE CORP	40057JW69	11/29/2021	05/27/2027	100.000	0.000	2.1329	1.90	0.059248	0.059873	0.060512	0.061157	0.061809	21.48	21.94
GS FINANCE CORP	40054LN59	08/31/2017	09/12/2024	100.000	0.000	2.8996	132.99	0.090463	0.091775	0.093105	0.094455	0.095825	33.09	34.06
GS FINANCE CORP	40057JF50	09/30/2021	10/02/2028	100.000	0.000	1.9700	4.98	0.054727	0.055267	0.055811	0.056361	0.056916	19.90	20.29
GS FINANCE CORP	40057LKZ3	03/31/2022	03/31/2028	100.000	0.000	3.7350		0.103749	0.105686	0.107660	0.109671		28.29	38.76
GS FINANCE CORP	40055A6H5	12/27/2017	01/08/2025	100.000	0.000	2.9998	126.87	0.092566	0.093954	0.095364	0.096794	0.098246	34.06	35.09
GS FINANCE CORP	40057E6E2	05/29/2020	05/29/2026	100.000	0.000	2.0800	33.43	0.059598	0.060218	0.060844	0.061477	0.062117	21.61	22.06
GS FINANCE CORP	40056YXG4	04/14/2020	04/14/2027	100.000	0.000	2.3699	41.22	0.068200	0.069008	0.069826	0.070653	0.071490	24.82	25.41
GS FINANCE CORP	40057JF43	09/30/2021	10/01/2026	100.000	0.000	1.5801	3.99	0.043893	0.044240	0.044589	0.044941	0.045297	15.93	16.18
GS FINANCE CORP	40057E6D4	06/03/2020	06/03/2024	100.000	0.000	1.6451	26.19	0.046834	0.047219	0.047608	0.047999	0.048394	16.95	17.23
GS FINANCE CORP	40057LKX8	03/25/2022	03/27/2025	100.000	0.000	3.2501		0.090281	0.090297	0.091764	0.093255	0.094771	25.06	33.59
GS FINANCE CORP	40057JF35	09/30/2021	10/02/2028	100.000	0.000	1.9700	4.98	0.054727	0.055267	0.055811	0.056361	0.056916	19.90	20.29
GS FINANCE CORP	40055A6F9	12/27/2017	01/08/2025	100.000	0.000	2.9998	126.87	0.092566	0.093954	0.095364	0.096794	0.098246	34.06	35.09
GS FINANCE CORP	40057JW51	11/29/2021	05/29/2026	100.000	0.000	1.9350	1.72	0.053749	0.054269	0.054794	0.055324	0.055859	19.48	19.86
GS FINANCE CORP	40054KJJ6	09/29/2016	10/01/2024	100.000	0.000	2.7000	151.40	0.085777	0.086935	0.088109	0.089298	0.090504	31.30	32.15
GS FINANCE CORP	40057JF27	09/30/2021	09/30/2027	100.000	0.000	1.7751	4.49	0.049307	0.049745	0.050187	0.050632	0.051081	17.91	18.23
GS FINANCE CORP	40056YXF6	04/14/2020	10/15/2025	100.000	0.000	2.1451	37.26	0.061526	0.062186	0.062853	0.063527	0.064209	22.37	22.85
GS FINANCE CORP	40057JAB3	08/25/2021	03/01/2027	100.000	0.000	1.5774	5.52	0.043039	0.043475	0.043924	0.044375	0.044829	15.92	16.18
GS FINANCE CORP	40054CBU7	02/26/2016	02/28/2023	100.000	0.000	2.7500	173.21	0.088299	0.088054	0.090744			32.48	5.26
GS FINANCE CORP	40054CBT0	02/18/2016	02/17/2022	100.000	0.000	2.8500	180.72	0.092493					4.25	
GS FINANCE CORP	40054LMZ4	08/31/2017	09/03/2024	100.000	0.000	2.9002	133.01	0.090417	0.091728	0.093058	0.094408	0.095777	33.10	34.06
GS FINANCE CORP	40057JWA0	11/29/2021	11/29/2028	100.000	0.000	2.4100	2.14	0.066944	0.067750	0.068567	0.069393	0.070229	24.30	24.89
GS FINANCE CORP	40056Y6P4	01/31/2020	01/31/2024	100.000	0.000	2.1851	42.60	0.062708	0.063393	0.064086	0.064786	0.065494	22.91	23.41
GS FINANCE CORP	40056YGN8	02/28/2020	08/28/2025	100.000	0.000	2.0300	37.91	0.058122	0.058712	0.059300	0.059910	0.060518	21.18	21.61
GS FINANCE CORP	40057JEZ5	09/30/2021	09/30/2027	100.000	0.000	1.7751	4.49	0.049307	0.049745	0.050187	0.050632	0.051081	17.91	18.23

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40054LN75	08/31/2017	08/28/2023	100.000	1.250	2.7089	120.84	0.079821	0.080432	0.081051	0.081678		29.00	19.33
GS FINANCE CORP	40056Y6J8	01/31/2020	01/31/2023	100.000	0.000	2.0501	39.93	0.058716	0.059318	0.059926			21.43	1.74
GS FINANCE CORP	40054LN67	08/31/2017	09/14/2027	100.000	0.000	2.9002	133.02	0.090498	0.091810	0.093141	0.094492	0.095862	33.10	34.06
GS FINANCE CORP	40057JEY8	09/22/2021	03/24/2027	100.000	0.000	1.6075	4.42	0.044657	0.045016	0.045377	0.045742	0.046110	16.21	16.47
GS FINANCE CORP	40057FJM7	02/24/2021	02/24/2028	100.000	0.000	1.5700	13.43	0.043954	0.044299	0.044647	0.044998	0.045351	15.97	16.23
GS FINANCE CORP	40056FPJ3	07/03/2019	07/08/2024	100.000	0.000	2.7199	69.72	0.079778	0.080863	0.081963	0.083077	0.084207	29.29	30.10
GS FINANCE CORP	40057JEX0	09/22/2021	09/25/2028	100.000	0.000	1.9000	5.23	0.052785	0.053286	0.053792	0.054303	0.054819	19.19	19.56
GS FINANCE CORP	40057E6W2	05/29/2020	06/01/2028	100.000	0.000	2.3367	37.61	0.067219	0.068004	0.068798	0.069602	0.070415	24.39	24.96
GS FINANCE CORP	40055Q5H1	06/05/2018	06/05/2023	100.000	0.000	3.6299	137.15	0.114360	0.116436	0.118549			41.65	18.26
GS FINANCE CORP	40056Y6Z1	02/28/2020	03/11/2030	100.000	0.000	2.4800	46.46	0.071547	0.072434	0.073332	0.074241	0.075162	26.11	26.76
GS FINANCE CORP	40056XDT0	09/27/2019	10/05/2026	100.000	0.000	2.7000	62.55	0.079181	0.080250	0.081333	0.082431	0.083544	28.88	29.67
GS FINANCE CORP	40055AGZ4	01/31/2018	02/12/2025	100.000	0.000	3.4499	143.51	0.108142	0.110007	0.111905	0.113835	0.115799	39.79	41.17
GS FINANCE CORP	40057LLL3	04/05/2022	04/07/2027	100.000	0.000	3.4801		0.096669	0.096687	0.098370	0.100081	0.101823	25.86	36.01
GS FINANCE CORP	40056YXV1	04/13/2020	04/11/2025	100.000	0.000	2.5468	44.42	0.073470	0.074406	0.075353	0.076313	0.077285	26.77	27.45
GS FINANCE CORP	40056YH56	02/28/2020	03/11/2027	100.000	0.000	2.2100	41.33	0.063498	0.064199	0.064909	0.065626	0.066351	23.14	23.65
GS FINANCE CORP	40056YH72	02/28/2020	02/28/2023	100.000	0.000	1.8799	35.07	0.053707	0.054212	0.054721			19.55	3.12
GS FINANCE CORP	40056YXW9	04/13/2020	04/11/2024	100.000	0.000	2.3867	41.59	0.068682	0.069511	0.070341	0.071180	0.072030	25.01	25.61
GS FINANCE CORP	40056YH64	02/28/2020	08/28/2024	100.000	0.000	1.9925	37.20	0.057018	0.057586	0.058160	0.058739	0.059324	20.77	21.18
GS FINANCE CORP	40056Y6Q2	01/31/2020	01/31/2023	100.000	0.000	2.1001	40.92	0.060193	0.060825	0.061464			21.98	1.78
GS FINANCE CORP	40057JWC6	11/29/2021	12/08/2028	100.000	0.000	2.4099	2.14	0.066983	0.067790	0.068607	0.069434	0.070271	24.30	24.89
GS FINANCE CORP	40056Y6S7	02/28/2020	03/11/2027	100.000	0.000	2.2100	41.33	0.063498	0.064199	0.064909	0.065626	0.066351	23.14	23.65
GS FINANCE CORP	40057JWB8	11/29/2021	12/08/2028	100.000	0.000	2.4099	2.14	0.066983	0.067790	0.068607	0.069434	0.070271	24.30	24.89
GS FINANCE CORP	40055AHE0	02/28/2018	02/27/2025	100.000	0.000	3.6753	150.21	0.115960	0.118090	0.120261	0.122471	0.124721	42.60	44.24
GS FINANCE CORP	40054LNL4	08/31/2017	09/03/2024	100.000	0.000	2.9002	133.01	0.090417	0.091728	0.093058	0.094408	0.095777	33.10	34.06
GS FINANCE CORP	40057HQK9	07/30/2021	08/01/2028	100.000	0.000	1.7900	7.51	0.049724	0.050169	0.050618	0.051071	0.051528	18.11	18.44
GS FINANCE CORP	40054LNK6	08/31/2017	09/03/2024	100.000	0.000	2.9002	133.01	0.090417	0.091728	0.093058	0.094408	0.095777	33.10	34.06
GS FINANCE CORP	40057HQJ2	07/30/2021	04/30/2027	100.000	0.000	1.5401	6.47	0.042944	0.043275	0.043608	0.043944	0.044282	15.56	15.80
GS FINANCE CORP	40055AHF7	02/28/2018	02/27/2025	100.000	0.000	3.6753	150.21	0.115960	0.118090	0.120261	0.122471	0.124721	42.66	44.24
GS FINANCE CORP	40056Y7A6	01/27/2020	02/05/2030	100.000	0.000	2.6900	52.88	0.077824	0.078871	0.079932	0.081007	0.082096	28.51	29.28
GS FINANCE CORP	40055QWR9	09/28/2018	09/30/2026	100.000	0.000	4.1967	144.98	0.132073	0.134845	0.137674	0.140563	0.143513	48.55	50.61
GS FINANCE CORP	40055AHD2	02/28/2018	03/11/2025	100.000	0.000	3.6869	150.74	0.116539	0.118688	0.120876	0.123104	0.125373	42.82	44.41
GS FINANCE CORP	40057LLS8	03/29/2022	03/27/2025	100.000	0.000	3.1595		0.087765	0.089136	0.090545	0.091975		24.00	32.61
GS FINANCE CORP	40057LLQ2	04/05/2022	04/03/2024	100.000	0.000	2.1915		0.060875	0.061535	0.062209	0.062891		16.25	22.39
GS FINANCE CORP	36259E770	02/05/2020	08/05/2025	100.000	0.000	2.1693	41.98	0.062242	0.062917	0.063599	0.064289	0.064987	22.73	23.22
GS FINANCE CORP	40057E6Y8	05/29/2020	06/01/2028	100.000	0.000	2.3367	37.61	0.067219	0.068004	0.068798	0.069602	0.070415	24.39	24.96
GS FINANCE CORP	40056XD11	10/08/2019	10/09/2029	100.000	0.000	2.9000	66.36	0.085336	0.086573	0.087829	0.089102	0.090394	31.15	32.06
GS FINANCE CORP	40057LLP4	04/05/2022	04/03/2025	100.000	0.000	3.1988		0.088854	0.090260	0.091703	0.093170		23.76	33.01
GS FINANCE CORP	40055QWN8	09/28/2018	09/30/2024	100.000	0.000	3.9849	137.25	0.124631	0.127114	0.129647	0.132230	0.134865	45.77	47.61
GS FINANCE CORP	40057J5G7	09/03/2021	09/06/2028	100.000	0.000	1.8400	6.03	0.051120	0.051590	0.052065	0.052544	0.053027	18.60	18.94
GS FINANCE CORP	40055Q5L2	06/05/2018	06/05/2023	100.000	0.000	3.6299	137.15	0.114360	0.116436	0.118549			41.65	18.26
GS FINANCE CORP	40055AHM2	02/28/2018	03/11/2025	100.000	0.000	3.6869	150.74	0.116539	0.118688	0.120876	0.123104	0.125373	42.82	44.41
GS FINANCE CORP	40057J6B1	09/29/2021	10/02/2023	100.000	0.000	1.9700	4.98	0.054727	0.055267	0.055813	0.056361	0.056916	19.00	20.29
GS FINANCE CORP	40055AHN0	02/28/2018	11/29/2023	100.000	0.000	3.5414	144.45	0.112229	0.114216	0.116238	0.118297		40.89	38.50
GS FINANCE CORP	40057HR51	07/30/2021	08/01/2029	100.000	0.000	1.9200	8.05	0.053335	0.053847	0.054364	0.054886	0.055413	19.45	19.82
GS FINANCE CORP	40057CSE2	09/03/2020	12/01/2022	100.000	0.000	0.5992	7.98	0.016768	0.016819				5.54	
GS FINANCE CORP	40056Y7G3	01/22/2021	03/20/2025	100.000	0.000	2.3875	47.20	0.068990	0.069923	0.070857	0.071500	0.072354	25.16	25.76
GS FINANCE CORP	40055AHK6	02/28/2018	03/10/2028	100.000	0.000	3.9678	162.99	0.126631	0.129143	0.131705	0.134318	0.136983	46.60	48.47
GS FINANCE CORP	40055A7J0	12/26/2017	01/05/2023	100.000	0.000	2.6999	113.66	0.082433	0.083546	0.084674			30.27	0.34
GS FINANCE CORP	40057HQP8	07/30/2021	08/11/2031	100.000	0.000	2.1800	9.15	0.060596	0.061257	0.061924	0.062599	0.063282	22.12	22.60

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40055AHL4	02/28/2018	03/11/2025	100.000	0.000	3.6869	150.74	0.116539	0.118688	0.120876	0.123104	0.125373	42.82	44.41
GS FINANCE CORP	40057JG67	09/30/2021	03/30/2028	100.000	0.000	1.8725	4.73	0.052014	0.052501	0.052992	0.053489	0.053989	18.90	19.26
GS FINANCE CORP	40055AYK7	04/26/2018	05/07/2025	100.000	0.000	3.9700	155.74	0.126697	0.129212	0.131777	0.134392	0.137066	46.34	48.20
GS FINANCE CORP	40057HQN3	07/30/2021	08/11/2031	100.000	0.000	2.1800	9.15	0.060596	0.061257	0.061924	0.062599	0.063282	22.12	22.60
GS FINANCE CORP	40055AHJ9	02/28/2018	03/11/2025	100.000	0.000	3.6869	150.74	0.116539	0.118688	0.120876	0.123104	0.125373	42.82	44.41
GS FINANCE CORP	40057HQM5	07/30/2021	04/30/2027	100.000	0.000	1.5401	6.47	0.042944	0.043275	0.043608	0.043944	0.044282	15.56	15.80
GS FINANCE CORP	40055AHG5	02/28/2018	02/27/2025	100.000	0.000	3.7053	151.52	0.117026	0.119194	0.121402	0.123651	0.125942	43.06	44.67
GS FINANCE CORP	40057LLX7	04/14/2022	04/21/2027	100.000	0.000	3.9900		0.110832	0.110918	0.113131	0.115388	0.117690	28.66	41.45
GS FINANCE CORP	40055AHH3	02/28/2018	03/11/2025	100.000	0.000	3.6869	150.74	0.116539	0.118688	0.120876	0.123104	0.125373	42.82	44.41
GS FINANCE CORP	40057HQL7	07/30/2021	08/01/2028	100.000	0.000	1.7900	7.51	0.049724	0.050169	0.050618	0.051071	0.051528	18.11	18.44
GS FINANCE CORP	40055AYW1	05/17/2018	05/29/2025	100.000	0.000	3.9900	153.90	0.127439	0.129982	0.132575	0.135220	0.137917	46.50	48.37
GS FINANCE CORP	40056YHR8	02/12/2020	02/23/2027	100.000	0.000	2.3500	45.07	0.067655	0.068450	0.069254	0.070068	0.070891	24.70	25.29
GS FINANCE CORP	40055QGE6	06/27/2018	06/27/2023	100.000	5.000	3.5005	122.46	0.097698	0.097636	0.097472			35.16	17.16
GS FINANCE CORP	40055AYU5	05/17/2018	05/29/2025	100.000	0.000	3.9900	153.90	0.127439	0.129982	0.132575	0.135220	0.137917	46.50	48.37
GS FINANCE CORP	40055AZ67	05/09/2018	05/08/2025	100.000	0.000	3.9777	154.40	0.126810	0.129332	0.131904	0.134528	0.137203	46.38	48.24
GS FINANCE CORP	40055QGB2	06/29/2018	12/31/2025	100.000	0.000	4.1267	153.95	0.132264	0.134993	0.137779	0.140622	0.143523	48.11	50.12
GS FINANCE CORP	40057JXA9	11/29/2021	05/29/2029	100.000	0.000	2.4617	2.19	0.068382	0.069224	0.070070	0.070938	0.071811	24.82	25.44
GS FINANCE CORP	40056YZ49	04/13/2020	04/13/2027	100.000	0.000	2.8100	49.09	0.081391	0.082534	0.083694	0.084870	0.086062	29.69	30.53
GS FINANCE CORP	40055AHU4	02/28/2018	03/11/2025	100.000	0.000	3.6869	150.74	0.116539	0.118688	0.120876	0.123104	0.125373	42.82	44.41
GS FINANCE CORP	36264H651	05/04/2022	05/03/2029	100.000	0.000	4.5500		0.126390	0.129250	0.132190	0.135197	0.138197	30.12	47.40
GS FINANCE CORP	40055AYT8	05/17/2018	05/29/2025	100.000	0.000	3.9900	153.90	0.127439	0.129982	0.132575	0.135220	0.137917	46.50	48.37
GS FINANCE CORP	40054KL87	10/28/2016	10/30/2024	100.000	0.000	2.7498	151.83	0.087572	0.088776	0.089997	0.091234	0.092489	31.89	32.77
GS FINANCE CORP	40055AYR2	04/26/2018	10/28/2025	100.000	0.000	4.0117	157.47	0.128086	0.130655	0.133270	0.135950	0.138676	46.90	48.80
GS FINANCE CORP	40057HAC4	05/14/2021	05/14/2031	100.000	VARIES	2.5799	16.24	0.071155	0.070640	0.070118	0.069589	0.069585	25.47	25.12
GS FINANCE CORP	40057J6E1	08/31/2021	08/31/2036	100.000	VARIES	2.5599	8.60	0.071108	0.069875	0.068627	0.066937	0.065770	25.07	24.05
GS FINANCE CORP	40054KLC8	10/31/2016	11/09/2023	100.000	0.000	2.6003	142.91	0.082243	0.083312	0.084396	0.085493		29.91	26.19
GS FINANCE CORP	40055Q6F4	05/29/2018	06/07/2023	100.000	0.000	3.7299	141.86	0.118014	0.120215	0.122457			42.99	19.10
GS FINANCE CORP	40057LML2	04/13/2022	04/23/2029	100.000	0.000	4.0900		0.113611	0.113740	0.116066	0.118440	0.120862	29.50	42.54
GS FINANCE CORP	40056FAB1	05/03/2019	05/14/2024	100.000	0.000	3.2699	90.18	0.098602	0.100214	0.101852	0.103518	0.105210	35.94	37.12
GS FINANCE CORP	40057JGE0	09/30/2021	10/12/2028	100.000	0.000	1.9700	4.98	0.054758	0.055298	0.055842	0.056392	0.056948	19.90	20.29
GS FINANCE CORP	40057JGC4	09/15/2021	09/15/2031	100.000	VARIES	2.2298	6.57	0.061938	0.061390	0.060836	0.060570	0.060339	22.08	21.80
GS FINANCE CORP	362273AG9	12/17/2015	06/19/2023	100.000	0.000	2.9199	191.32	0.096530	0.097940	0.099369			35.04	16.69
GS FINANCE CORP	40057HAL4	05/19/2021	05/18/2028	100.000	0.000	1.9374	11.97	0.054336	0.054863	0.055394	0.055931	0.056473	19.70	20.08
GS FINANCE CORP	40056YZE7	04/30/2020	10/30/2025	100.000	0.000	2.2800	38.59	0.065525	0.066272	0.067028	0.067792	0.068565	23.82	24.36
GS FINANCE CORP	40054KLJ3	10/28/2016	10/30/2023	100.000	0.000	2.5999	143.04	0.082187	0.083255	0.084338	0.085434		29.91	25.41
GS FINANCE CORP	40055QY48	09/28/2018	06/29/2023	100.000	0.000	3.8199	131.27	0.120912	0.122304	0.124640			43.63	22.19
GS FINANCE CORP	40055AZG5	05/02/2018	05/15/2028	100.000	0.000	4.2400	166.24	0.136616	0.139512	0.142470	0.145490	0.148574	49.97	52.11
GS FINANCE CORP	40055QY63	10/03/2018	10/03/2023	100.000	0.000	3.8100	130.31	0.118522	0.120780	0.123081	0.125425		43.48	33.90
GS FINANCE CORP	40056YZD9	05/05/2020	05/03/2024	100.000	0.000	1.8596	31.13	0.053104	0.053598	0.054097	0.054600	0.055107	19.26	19.62
GS FINANCE CORP	40056KEZ5	10/02/2019	10/04/2024	100.000	0.000	2.4700	56.74	0.072074	0.072964	0.073865	0.074777	0.075701	26.26	26.92
GS FINANCE CORP	40054KLG9	10/31/2016	10/31/2022	100.000	0.000	2.4001	131.28	0.075116	0.076017				22.62	
GS FINANCE CORP	40057LNA5	04/06/2022	04/06/2027	100.000	0.000	3.5800		0.099445	0.099445	0.101225	0.103037	0.104881	26.56	37.08
GS FINANCE CORP	40056FRX5	07/31/2019	07/31/2025	100.000	0.000	2.8851	71.78	0.084866	0.086090	0.087332	0.088592	0.089870	31.14	32.05
GS FINANCE CORP	40054KLRS	10/31/2016	10/29/2026	100.000	0.000	2.9991	166.39	0.096672	0.098122	0.099593	0.101086	0.102602	35.24	36.31
GS FINANCE CORP	40056XFJ0	10/31/2019	05/01/2025	100.000	0.000	2.5800	57.21	0.075443	0.076416	0.077402	0.078400	0.079412	27.45	28.16
GS FINANCE CORP	40056FRJ1	07/31/2019	04/29/2022	100.000	0.000	2.2579	55.86	0.065965					7.78	
GS FINANCE CORP	40057EZL4	01/29/2021	01/31/2028	100.000	0.000	1.4700	13.60	0.041136	0.041438	0.041743	0.042049	0.042358	14.95	15.18
GS FINANCE CORP	40057HB33	05/28/2021	05/31/2028	100.000	0.000	1.9100	11.32	0.053569	0.054081	0.054597	0.055119	0.055645	19.41	19.78
GS FINANCE CORP	40056XWH5	12/31/2019	12/30/2024	100.000	2.000	2.4808	50.12	0.069604	0.070467	0.069963	0.070831	0.070331	25.21	25.34

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057EZK6	01/29/2021	07/31/2028	100.000	0.000	1.5383	14.24	0.043060	0.043391	0.043725	0.044061	0.044400	15.66	15.90
GS FINANCE CORP	40057HS27	07/30/2021	11/01/2027	100.000	0.000	1.6399	6.89	0.045743	0.046118	0.046496	0.046877	0.047262	16.58	16.85
GS FINANCE CORP	40055QGx4	07/17/2018	07/28/2025	100.000	0.000	4.0100	147.09	0.125632	0.128151	0.130720	0.133341	0.136014	46.46	48.34
GS FINANCE CORP	40056XFE1	11/05/2019	08/03/2023	100.000	0.000	2.2501	49.44	0.064991	0.065723	0.066462	0.067210		23.75	14.22
GS FINANCE CORP	40055AZM2	05/30/2018	05/30/2025	100.000	0.000	4.0099	153.05	0.127993	0.130559	0.133177	0.135847	0.138571	46.70	48.59
GS FINANCE CORP	40057EZJ9	01/29/2021	01/31/2028	100.000	0.000	1.4700	13.60	0.041136	0.041438	0.041743	0.042049	0.042358	14.95	15.18
GS FINANCE CORP	40056XWF9	12/31/2019	12/29/2022	100.000	1.500	2.2043	44.55	0.062115	0.062800				22.36	
GS FINANCE CORP	40056XW67	12/31/2019	12/29/2023	100.000	1.600	2.3779	47.90	0.067094	0.067363	0.067636	0.067912		24.20	24.26
GS FINANCE CORP	40055Q6X5	05/25/2018	11/25/2026	100.000	0.000	4.2450	163.30	0.136593	0.139492	0.142453	0.145477	0.148565	49.91	52.05
GS FINANCE CORP	40054KLQ7	10/31/2016	10/31/2023	100.000	0.000	2.6000	142.89	0.082181	0.083249	0.084331	0.085428		29.91	25.41
GS FINANCE CORP	40055QGV8	07/17/2018	07/28/2025	100.000	0.000	4.0100	147.09	0.125632	0.128151	0.130720	0.133341	0.136014	46.46	48.34
GS FINANCE CORP	40055QXX5	09/28/2018	06/30/2025	100.000	0.000	4.0788	140.67	0.129223	0.131859	0.134548	0.137292	0.140092	47.00	48.94
GS FINANCE CORP	40055AZL4	05/30/2018	05/30/2025	100.000	0.000	4.0099	153.05	0.127993	0.130559	0.133177	0.135847	0.138571	46.70	48.59
GS FINANCE CORP	40055AZY6	05/29/2018	05/29/2026	100.000	0.000	4.1267	157.92	0.132248	0.134976	0.137761	0.140604	0.143505	48.28	50.29
GS FINANCE CORP	40057FLX0	03/12/2021	03/12/2036	100.000	VARIES	2.8689	22.85	0.078046	0.076376	0.073545	0.071162	0.069761	27.31	25.63
GS FINANCE CORP	40056XFQ4	10/31/2019	11/02/2027	100.000	0.000	2.8600	63.57	0.084099	0.085302	0.086521	0.087759	0.089014	30.63	31.52
GS FINANCE CORP	40057FLW2	03/11/2021	03/11/2031	100.000	VARIES	2.5191	20.20	0.069107	0.068226	0.067345	0.066465	0.065584	24.42	23.47
GS FINANCE CORP	40056XG34	10/31/2019	11/02/2022	100.000	0.000	2.3000	50.88	0.066886	0.067655				20.27	
GS FINANCE CORP	40055AZX8	05/29/2018	05/29/2024	100.000	0.000	3.9300	149.93	0.125098	0.127556	0.130062	0.132618	0.135224	45.64	47.45
GS FINANCE CORP	40056FB87	05/06/2019	05/04/2023	100.000	0.000	3.1376	86.12	0.094193	0.095670	0.097171			34.35	11.95
GS FINANCE CORP	40055QYA4	10/03/2019	10/17/2023	100.000	0.000	3.8100	130.33	0.118691	0.120959	0.123263	0.125612		43.45	35.60
GS FINANCE CORP	40056FRY3	07/31/2019	01/31/2023	100.000	0.000	2.5974	64.44	0.075973	0.076960	0.077959			27.83	2.26
GS FINANCE CORP	40056FAX3	04/11/2019	04/11/2024	100.000	0.000	3.3601	94.99	0.101443	0.103147	0.104880	0.106642	0.108434	37.10	38.36
GS FINANCE CORP	40057CTW1	09/30/2020	09/30/2026	100.000	0.000	1.5050	18.97	0.042436	0.042755	0.043077	0.043401	0.043728	15.39	15.63
GS FINANCE CORP	40057JHJ8	10/05/2021	10/03/2031	100.000	0.000	2.4583	5.87	0.068287	0.069117	0.069967	0.070827	0.071697	24.88	25.50
GS FINANCE CORP	40056EPF9	01/31/2019	02/02/2027	100.000	0.000	4.1367	127.01	0.127324	0.129957	0.132645	0.135389	0.138189	47.10	49.07
GS FINANCE CORP	40056XG91	11/05/2019	11/03/2022	100.000	0.000	2.1195	46.51	0.061404	0.062055				18.66	
GS FINANCE CORP	40057CTV3	09/30/2020	09/30/2026	100.000	0.000	1.5050	18.97	0.042436	0.042755	0.043077	0.043401	0.043728	15.39	15.63
GS FINANCE CORP	40056XSV4	09/30/2019	10/09/2026	100.000	0.000	2.7800	64.20	0.081662	0.082797	0.083948	0.085115	0.086298	29.79	30.62
GS FINANCE CORP	40056FSD8	07/31/2019	07/29/2022	100.000	0.000	2.4693	61.19	0.072037	0.072926				15.14	
GS FINANCE CORP	40057JHH2	10/05/2021	10/05/2028	100.000	0.000	2.0500	4.90	0.056943	0.057527	0.058116	0.058712	0.059314	20.71	21.13
GS FINANCE CORP	40056FSC0	07/31/2019	08/10/2026	100.000	0.000	3.0000	74.73	0.088520	0.089848	0.091195	0.092563	0.093952	32.48	33.47
GS FINANCE CORP	40056YJF2	02/20/2020	02/15/2023	100.000	0.000	1.9251	36.37	0.055019	0.055549	0.056084			20.05	2.47
GS FINANCE CORP	40057KL84	01/31/2022	01/31/2029	100.000	0.000	2.7900		0.077501	0.078582	0.079679	0.080790		25.82	28.82
GS FINANCE CORP	40056X6B7	10/03/2019	07/06/2023	100.000	0.000	2.3413	53.65	0.067753	0.068546	0.069348	0.070160		24.81	12.98
GS FINANCE CORP	40056FSQ9	08/05/2019	08/14/2024	100.000	0.000	2.7501	67.93	0.080736	0.081846	0.082971	0.084112	0.085269	29.57	30.39
GS FINANCE CORP	40055AJG3	02/22/2018	06/22/2026	100.000	0.000	3.8739	159.61	0.124662	0.127077	0.129538	0.132047	0.134605	45.36	47.13
GS FINANCE CORP	40057KL68	01/31/2022	07/29/2027	100.000	0.000	2.5682		0.071340	0.072251	0.073179	0.074119		23.75	26.46
GS FINANCE CORP	40056FSN6	07/31/2019	07/31/2025	100.000	0.000	2.8851	71.78	0.084866	0.086090	0.087332	0.088592	0.089870	31.14	32.05
GS FINANCE CORP	40057KL50	01/31/2022	01/31/2029	100.000	0.000	2.7900		0.077501	0.078582	0.079679	0.080790		25.82	28.82
GS FINANCE CORP	40057KL43	01/31/2022	07/30/2026	100.000	0.000	2.3787		0.066076	0.066862	0.067657	0.068462		21.99	24.46
GS FINANCE CORP	40056FEG7	01/31/2019	01/31/2025	100.000	0.000	3.9300	120.52	0.120490	0.122960	0.125477	0.127742	0.130256	44.53	46.30
GS FINANCE CORP	40057J7L4	08/17/2021	08/16/2029	100.000	0.000	2.0292	7.55	0.056367	0.056936	0.057514	0.058097	0.058687	20.55	20.97
GS FINANCE CORP	40056XSZ5	10/03/2019	10/15/2024	100.000	0.000	2.4599	56.43	0.071815	0.072696	0.073593	0.074498	0.075414	26.15	26.79
GS FINANCE CORP	40056X6K7	09/30/2019	09/29/2022	100.000	0.000	2.2654	52.07	0.065824	0.066570				17.78	
GS FINANCE CORP	40056FBU8	05/02/2019	05/02/2024	100.000	0.000	3.3001	91.14	0.099485	0.101127	0.102795	0.104491	0.106215	36.31	37.51
GS FINANCE CORP	40056FBV6	05/10/2019	05/11/2023	100.000	0.000	3.1001	84.69	0.093005	0.094447	0.095911			33.89	12.47
GS FINANCE CORP	40057HST8	07/30/2021	08/01/2028	100.000	0.000	1.7900	7.51	0.049724	0.050169	0.050610	0.051071	0.051528	18.11	18.44
GS FINANCE CORP	40056YJM7	02/21/2020	02/21/2030	100.000	VARIES	2.5596	47.16	0.069543	0.069011	0.068671	0.068361	0.068087	24.83	24.59

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40056FSU0	08/05/2019	02/03/2023	100.000	0.000	2.5838	63.72	0.075543	0.076519	0.077508				27.66	2.48
GS FINANCE CORP	40056FT62	08/05/2019	08/04/2022	100.000	0.000	2.4693	60.83	0.072037	0.072926					15.50	
GS FINANCE CORP	40056EPQ5	01/31/2019	02/02/2022	100.000	0.000	3.5001	106.63	0.106055						3.29	
GS FINANCE CORP	40056FST3	08/05/2019	02/03/2022	100.000	0.000	2.0460	50.20	0.059189						1.89	
GS FINANCE CORP	40055AJN8	02/27/2018	03/08/2023	100.000	0.000	3.4252	139.52	0.107266	0.109103	0.110971				39.36	7.44
GS FINANCE CORP	40056XGF7	11/05/2019	11/03/2022	100.000	0.000	2.1195	46.51	0.061404	0.062055					18.66	
GS FINANCE CORP	40056FSS5	08/05/2019	02/05/2025	100.000	0.000	2.8100	69.45	0.082537	0.083696	0.084872	0.086065	0.087274		30.26	31.12
GS FINANCE CORP	40057KL92	01/31/2022	02/09/2029	100.000	0.000	2.7900		0.077499	0.077553	0.078635	0.079732	0.080844		25.82	28.82
GS FINANCE CORP	40056X6P6	09/30/2019	10/09/2026	100.000	0.000	2.7800	64.20	0.081662	0.082797	0.083948	0.085115	0.086298		29.79	30.62
GS FINANCE CORP	40056FTA3	08/05/2019	08/04/2022	100.000	0.000	2.4693	60.83	0.072037	0.072926					15.50	
GS FINANCE CORP	40056KXT8	02/05/2020	02/14/2025	100.000	0.000	2.1100	40.82	0.060519	0.061157	0.061802	0.062454	0.063113		22.08	22.55
GS FINANCE CORP	40055AJY4	02/27/2018	02/26/2026	100.000	0.000	3.8056	156.00	0.120607	0.122902	0.125241	0.127624	0.130052		44.41	46.12
GS FINANCE CORP	40056XXQ4	02/05/2020	02/05/2024	100.000	0.000	2.0150	38.95	0.057681	0.058262	0.058849	0.059442	0.060041		21.04	21.47
GS FINANCE CORP	40056XXR2	02/05/2020	02/05/2024	100.000	0.000	2.0150	38.95	0.057681	0.058262	0.058849	0.059442	0.060041		21.04	21.47
GS FINANCE CORP	40055AK89	02/27/2018	02/27/2025	100.000	0.000	3.7200	152.27	0.117562	0.119749	0.121976	0.124245	0.126556		43.26	44.89
GS FINANCE CORP	40055AJS7	02/28/2018	08/31/2023	100.000	0.000	3.4583	140.82	0.108332	0.110184	0.112110	0.114027			39.79	27.14
GS FINANCE CORP	40057FN42	03/31/2021	03/30/2028	100.000	0.000	2.0302	15.40	0.057222	0.057305	0.058394	0.058990	0.059591		20.81	21.24
GS FINANCE CORP	40054KNF9	11/28/2016	11/28/2023	100.000	0.000	3.0601	167.25	0.098941	0.100455	0.101992	0.103553			35.99	33.63
GS FINANCE CORP	40057CDX6	07/31/2020	08/02/2028	100.000	0.000	1.6767	23.99	0.047365	0.047762	0.048163	0.048566	0.048973		17.24	17.53
GS FINANCE CORP	40054KNH5	11/28/2016	11/27/2026	100.000	0.000	3.4699	191.47	0.114467	0.116453	0.118473	0.120529	0.122620		41.70	43.16
GS FINANCE CORP	40057HTE0	07/31/2020	02/01/2027	100.000	0.000	1.5051	6.40	0.041812	0.042127	0.042446	0.042763	0.043085		15.20	15.43
GS FINANCE CORP	40056XXZ4	01/31/2020	07/31/2025	100.000	0.000	2.2875	44.63	0.065747	0.066499	0.067260	0.068029	0.068807		24.03	24.59
GS FINANCE CORP	40057HTD2	07/28/2021	07/31/2028	100.000	0.000	1.8200	7.74	0.050560	0.051020	0.051484	0.051953	0.052426		18.42	18.76
GS FINANCE CORP	40056YJY1	02/26/2020	03/07/2030	100.000	0.000	2.4900	46.80	0.071838	0.072732	0.073638	0.074555	0.075483		26.23	26.88
GS FINANCE CORP	40056YJX3	02/26/2020	03/07/2030	100.000	0.000	2.4900	46.80	0.071838	0.072732	0.073638	0.074555	0.075483		26.23	26.88
GS FINANCE CORP	40054KNC6	11/28/2016	11/28/2023	100.000	0.000	3.0998	169.57	0.100421	0.101977	0.103558	0.105163			36.54	34.15
GS FINANCE CORP	40056XHF6	10/31/2019	10/31/2022	100.000	0.000	2.2999	50.88	0.066875	0.067644					20.13	
GS FINANCE CORP	40054LQ00	09/15/2017	09/26/2024	100.000	0.000	2.8003	126.88	0.087013	0.088231	0.089467	0.090719	0.091990		31.78	32.67
GS FINANCE CORP	40056XHC3	10/07/2019	10/06/2022	100.000	0.000	2.1388	48.67	0.061989	0.062651					17.17	
GS FINANCE CORP	40056EQM3	01/31/2019	11/02/2023	100.000	0.000	3.8087	116.54	0.117395	0.119630	0.121908	0.124230			42.93	37.11
GS FINANCE CORP	40054LQS6	09/15/2017	06/15/2023	100.000	0.000	2.5996	117.33	0.080589	0.081637	0.082698				29.23	13.56
GS FINANCE CORP	40056FCP8	05/31/2019	05/31/2024	100.000	0.000	3.1099	83.10	0.093315	0.094766	0.096240	0.097736	0.099256		33.95	35.01
GS FINANCE CORP	40056EQN1	01/31/2019	10/31/2025	100.000	0.000	4.0688	124.90	0.126269	0.128838	0.131459	0.134134	0.136862		46.24	48.14
GS FINANCE CORP	40055QJ52	07/31/2018	07/30/2026	100.000	0.000	4.1364	150.31	0.129917	0.132604	0.135347	0.138146	0.141003		48.07	50.08
GS FINANCE CORP	40057LP96	04/29/2022	05/01/2029	100.000	0.000	4.4700		0.124167	0.124197	0.126973	0.129811	0.132712		30.22	46.57
GS FINANCE CORP	40055QJ60	07/31/2018	07/31/2024	100.000	0.000	3.9250	142.18	0.122513	0.124918	0.127369	0.129869	0.132418		45.27	47.07
GS FINANCE CORP	40056EQL5	01/31/2019	07/31/2026	100.000	0.000	4.1350	126.95	0.127236	0.129867	0.132552	0.135292	0.138089		47.08	49.05
GS FINANCE CORP	40057H2H2	04/21/2021	04/21/2027	100.000	0.000	1.7850	12.43	0.050027	0.050474	0.050924	0.051379	0.051837		18.15	18.48
GS FINANCE CORP	40054LQZ0	09/28/2017	09/28/2023	100.000	0.000	2.7500	123.37	0.085208	0.086380	0.087568	0.088772			31.11	23.60
GS FINANCE CORP	40054KNV4	11/28/2016	11/28/2022	100.000	0.000	2.8500	155.00	0.091200	0.092499					30.06	
GS FINANCE CORP	40056EA81	10/29/2018	04/28/2022	100.000	0.000	3.6667	122.21	0.113572						13.29	
GS FINANCE CORP	40055AKQ9	02/28/2018	03/10/2028	100.000	0.000	3.0678	162.99	0.126631	0.129143	0.131705	0.134318	0.136903		46.60	48.47
GS FINANCE CORP	40056F2U8	04/03/2019	10/04/2022	100.000	0.000	3.0851	87.68	0.092521	0.093948					25.52	
GS FINANCE CORP	40056EA32	10/12/2018	10/24/2025	100.000	0.000	4.2195	143.98	0.133053	0.135860	0.138727	0.141654	0.144643		48.78	50.86
GS FINANCE CORP	40056F2T1	04/03/2019	10/04/2022	100.000	0.000	3.0851	87.68	0.092521	0.093948					25.52	
GS FINANCE CORP	40057HU73	08/04/2021	08/03/2028	100.000	0.000	1.7533	7.16	0.048702	0.049127	0.049550	0.049992	0.050430		17.74	18.05
GS FINANCE CORP	40054LA53	04/28/2017	10/31/2024	100.000	0.000	3.1210	155.82	0.099678	0.101233	0.102813	0.104417	0.106047		36.36	37.50
GS FINANCE CORP	40054LQJ1	09/28/2017	09/30/2025	100.000	0.000	3.1000	140.00	0.097402	0.098911	0.100444	0.102001	0.103562		35.61	36.73
GS FINANCE CORP	40055AL21	02/14/2018	02/14/2023	100.000	0.000	3.3099	135.89	0.103137	0.104843	0.106578				37.91	4.58

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
GS FINANCE CORP	40054LR97	09/29/2017	10/10/2024	100.000	0.000	2.9500	132.76	0.092210	0.093571	0.094951	0.096351	0.097772	33.66	34.66
GS FINANCE CORP	40054KNU6	11/28/2016	11/27/2024	100.000	0.000	3.2301	177.24	0.105306	0.107006	0.108735	0.110491	0.112275	38.33	39.58
GS FINANCE CORP	40054LR89	09/29/2017	10/10/2024	100.000	0.000	2.9500	132.76	0.092210	0.093571	0.094951	0.096351	0.097772	33.66	34.66
GS FINANCE CORP	40054LRB2	09/29/2017	10/12/2027	100.000	0.000	3.3500	151.91	0.106411	0.108194	0.110006	0.111849	0.113722	38.91	40.23
GS FINANCE CORP	40056YL77	03/09/2020	05/11/2022	100.000	0.000	1.4901	27.26	0.042432					5.52	
GS FINANCE CORP	40056FDA0	05/17/2019	05/29/2026	100.000	0.000	3.4900	95.00	0.105825	0.107672	0.109551	0.111463	0.113408	38.55	39.91
GS FINANCE CORP	40057FNY6	03/31/2021	04/09/2031	100.000	0.000	2.5000	18.90	0.071236	0.071236	0.072127	0.073028	0.073941	25.63	26.28
GS FINANCE CORP	40057EKV8	11/30/2020	11/30/2027	100.000	0.000	1.4899	16.26	0.042006	0.042319	0.042634	0.042952	0.043272	15.20	15.43
GS FINANCE CORP	40056XZ41	01/31/2020	02/11/2027	100.000	0.000	2.4300	47.47	0.070043	0.070894	0.071755	0.072627	0.073510	25.61	26.23
GS FINANCE CORP	40057EKU0	11/30/2020	11/30/2027	100.000	0.000	1.4899	16.26	0.042006	0.042319	0.042634	0.042952	0.043272	15.20	15.43
GS FINANCE CORP	40057FNX8	03/31/2021	04/09/2031	100.000	0.000	2.5000	18.90	0.070357	0.071236	0.072127	0.073028	0.073941	25.63	26.28
GS FINANCE CORP	40056XYT7	01/31/2020	02/02/2028	100.000	0.000	2.5000	48.86	0.072092	0.072993	0.073905	0.074829	0.075764	26.39	27.05
GS FINANCE CORP	40056XZ25	01/31/2020	02/11/2030	100.000	0.000	2.6400	51.65	0.076337	0.077345	0.078366	0.079400	0.080449	27.95	28.69
GS FINANCE CORP	40057HCZ1	05/28/2021	05/28/2031	100.000	VARIES	2.4405	14.42	0.067178	0.066556	0.065927	0.065291	0.065337	24.03	23.60
GS FINANCE CORP	40054LR44	09/29/2017	10/10/2024	100.000	0.000	2.9500	132.76	0.092210	0.093571	0.094951	0.096351	0.097772	33.66	34.66
GS FINANCE CORP	40054LRL0	09/28/2017	10/11/2022	100.000	0.000	2.5499	113.96	0.078458	0.079459				22.15	
GS FINANCE CORP	40057LQ79	04/29/2022	05/01/2028	100.000	0.000	4.3700		0.121390	0.121420	0.124072	0.126784	0.129554	29.54	45.48
GS FINANCE CORP	40057LQ61	04/29/2022	07/30/2026	100.000	0.000	4.1237		0.114549	0.115743	0.118129	0.120565		27.90	42.82
GS FINANCE CORP	40056FUM5	07/22/2019	07/21/2022	100.000	0.000	2.4693	61.76	0.072037	0.072926				14.57	
GS FINANCE CORP	40057H3F5	05/05/2021	05/05/2028	100.000	0.000	2.0100	13.21	0.056394	0.056961	0.057533	0.058111	0.058695	20.47	20.88
GS FINANCE CORP	40056FDM5	05/23/2019	06/11/2026	100.000	0.000	3.3900	90.83	0.102527	0.104265	0.106032	0.107830	0.109657	37.25	38.57
GS FINANCE CORP	40057LPT2	04/29/2022	05/01/2029	100.000	0.000	4.4700		0.124167	0.124197	0.126973	0.129811	0.132712	30.22	46.57
GS FINANCE CORP	40055ALA3	02/20/2018	02/20/2025	100.000	0.000	3.7500	154.41	0.118632	0.120856	0.123122	0.125431	0.127783	43.70	45.35
GS FINANCE CORP	40054LAE4	03/20/2017	09/20/2022	100.000	0.000	2.9898	152.46	0.094917	0.096336				24.84	
GS FINANCE CORP	40057LQ20	04/27/2022	04/25/2025	100.000	0.000	3.7917		0.105326	0.107300	0.109335	0.111407		25.83	39.27
GS FINANCE CORP	40056XYY6	01/31/2020	02/11/2027	100.000	0.000	2.4300	47.47	0.070043	0.070894	0.071755	0.072627	0.073510	25.61	26.23
GS FINANCE CORP	36257D436	05/01/2019	09/20/2023	100.000	0.000	3.1913	88.15	0.095607	0.097132	0.098682	0.100257		35.00	25.84
GS FINANCE CORP	40057HUST	08/04/2021	08/04/2031	100.000	0.000	2.1800	8.90	0.060555	0.061215	0.061883	0.062557	0.063239	22.11	22.60
GS FINANCE CORP	40054LAR5	05/30/2017	11/29/2022	100.000	0.000	2.6501	128.34	0.082865	0.083963				27.38	
GS FINANCE CORP	40054LS47	09/29/2017	10/01/2024	100.000	0.000	2.9500	132.75	0.092145	0.093504	0.094883	0.096283	0.097703	33.66	34.66
GS FINANCE CORP	40054LAQ7	05/30/2017	05/30/2025	100.000	0.000	3.1002	151.54	0.098902	0.100435	0.101991	0.103572	0.105178	35.98	37.10
GS FINANCE CORP	40054LS39	09/29/2017	06/29/2023	100.000	0.000	2.6502	118.58	0.082334	0.083425	0.084530			29.84	15.05
GS FINANCE CORP	40056FV36	08/02/2019	02/03/2022	100.000	0.000	2.0917	51.52	0.060577					1.94	
GS FINANCE CORP	40057C5A5	06/30/2020	06/29/2028	100.000	0.000	1.9400	29.44	0.055471	0.056009	0.056552	0.057101	0.057654	20.07	20.46
GS FINANCE CORP	40056EAL2	09/28/2018	09/28/2023	100.000	0.000	3.8299	131.63	0.119211	0.121494	0.123820	0.126191		43.76	33.49
GS FINANCE CORP	40057LPZ8	04/11/2022	04/03/2025	100.000	0.000	3.3832		0.093979	0.095498	0.097113	0.098756		24.57	34.96
GS FINANCE CORP	40054LAM6	05/31/2017	11/30/2022	100.000	0.000	2.6502	128.35	0.082875	0.083973				27.46	
GS FINANCE CORP	40054LAP9	05/31/2017	05/31/2024	100.000	0.000	2.9498	143.75	0.093481	0.094859	0.096258	0.097678	0.099119	33.99	35.00
GS FINANCE CORP	40057LQ95	04/29/2022	01/30/2025	100.000	0.000	3.5568		0.098801	0.099690	0.101462	0.103267		24.04	36.75
GS FINANCE CORP	40054LS21	09/29/2017	10/01/2024	100.000	0.000	2.9500	132.75	0.092145	0.093504	0.094883	0.096283	0.097703	33.66	34.66
GS FINANCE CORP	40056XZC3	01/31/2020	02/11/2030	100.000	0.000	2.6400	51.65	0.076337	0.077345	0.078366	0.079400	0.080449	27.95	28.69
GS FINANCE CORP	40055QK68	08/06/2018	08/06/2023	100.000	0.000	3.7554	135.00	0.116611	0.118900	0.121033	0.123304		43.02	26.19
GS FINANCE CORP	40057LQ87	04/29/2022	05/10/2029	100.000	0.000	4.3900		0.121943	0.122107	0.124787	0.127526	0.130325	29.68	45.70
GS FINANCE CORP	40057EM38	11/30/2020	05/30/2026	100.000	0.000	1.5518	16.93	0.043776	0.044115	0.044458	0.044803	0.045150	15.84	16.09
GS FINANCE CORP	40056F3Z6	03/28/2019	03/30/2023	100.000	0.000	3.1250	89.33	0.093819	0.095284	0.096773			34.31	8.61
GS FINANCE CORP	40056F3Y9	03/28/2019	03/28/2024	100.000	0.000	3.3001	94.52	0.099481	0.101277	0.102795	0.104491	0.106215	36.42	37.63
GS FINANCE CORP	40057FP57	03/31/2021	09/29/2028	100.000	0.000	2.1210	16.02	0.059539	0.060171	0.060809	0.061454	0.062105	21.66	22.13
GS FINANCE CORP	40057LQD6	04/29/2022	01/30/2025	100.000	0.000	3.5568		0.098801	0.099690	0.101462	0.103267		24.04	36.75
GS FINANCE CORP	40057FP40	03/31/2021	09/29/2028	100.000	0.000	2.1210	16.02	0.059539	0.060171	0.060809	0.061454	0.062105	21.66	22.13

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057FP24	03/31/2021	04/01/2027	100.000	0.000	1.8100	13.67	0.050736	0.051195	0.051659	0.052126	0.052598	18.43	18.77
GS FINANCE CORP	40057LQC8	04/29/2022	05/10/2029	100.000	0.000	4.4700		0.124166	0.124335	0.127114	0.129955	0.132860	30.23	46.57
GS FINANCE CORP	40057FP32	03/31/2021	04/01/2027	100.000	0.000	1.7900	13.52	0.050168	0.050617	0.051070	0.051528	0.051989	18.22	18.55
GS FINANCE CORP	40057LQB0	04/29/2022	05/10/2029	100.000	0.000	4.4700		0.124166	0.124335	0.127114	0.129955	0.132860	30.23	46.57
GS FINANCE CORP	40057LQA2	04/29/2022	07/29/2027	100.000	0.000	4.2951			0.119307	0.120588	0.123178	0.125823	29.07	44.67
GS FINANCE CORP	40056F3T0	03/28/2019	03/30/2026	100.000	2.000	3.6081	101.39	0.104404	0.105285	0.106182	0.107095	0.108025	37.91	38.56
GS FINANCE CORP	40056FUX1	08/02/2019	02/03/2022	100.000	0.000	2.0917	51.52	0.060577					1.94	
GS FINANCE CORP	40057HE48	05/28/2021	05/28/2031	100.000	VARIES	2.4396	14.38	0.066221	0.064657	0.063515	0.062705	0.062541	23.47	22.69
GS FINANCE CORP	40057CFU0	07/31/2020	08/02/2027	100.000	0.000	1.5699	22.45	0.044301	0.044648	0.044999	0.045352	0.045708	16.11	16.37
GS FINANCE CORP	40057CFT3	07/31/2020	08/02/2027	100.000	0.000	1.5699	22.45	0.044301	0.044648	0.044999	0.045352	0.045708	16.11	16.37
GS FINANCE CORP	40057LQM6	04/13/2022	04/11/2025	100.000	0.000	3.4028			0.094522	0.096112	0.097748	0.099411	24.51	35.16
GS FINANCE CORP	40057CFS5	07/31/2020	08/11/2027	100.000	0.000	1.5700	22.45	0.044319	0.044667	0.045017	0.045371	0.045727	16.12	16.37
GS FINANCE CORP	40057CFR7	07/31/2020	08/11/2027	100.000	0.000	1.5700	22.45	0.044319	0.044667	0.045017	0.045371	0.045727	16.12	16.37
GS FINANCE CORP	40056XZU3	02/05/2020	02/03/2023	100.000	0.000	1.8668	36.05	0.053317	0.053815	0.054317			19.43	1.74
GS FINANCE CORP	40056XYM6	04/03/2020	04/05/2023	100.000	0.000	2.5099	44.49	0.072388	0.073296	0.074216			26.38	6.98
GS FINANCE CORP	40056XZS8	02/05/2020	02/03/2023	100.000	0.000	1.8668	36.05	0.053317	0.053815	0.054317			19.43	1.74
GS FINANCE CORP	40057EM61	11/30/2020	12/10/2030	100.000	0.000	1.8600	20.32	0.052660	0.053149	0.053644	0.054142	0.054646	19.07	19.42
GS FINANCE CORP	40057EM46	11/30/2020	05/30/2028	100.000	0.000	1.5518	16.93	0.043776	0.044115	0.044458	0.044803	0.045150	15.84	16.09
GS FINANCE CORP	40057LQH7	04/14/2022	04/20/2026	100.000	0.000	3.7400		0.103889	0.103954	0.105890	0.107878	0.109896	26.85	38.76
GS FINANCE CORP	40055ALY1	02/28/2018	08/28/2025	100.000	0.000	3.7368	152.89	0.118162	0.120370	0.122619	0.124910	0.127244	43.48	45.12
GS FINANCE CORP	40057EM53	11/30/2020	12/10/2030	100.000	0.000	1.8600	20.32	0.052660	0.053149	0.053644	0.054142	0.054646	19.07	19.42
GS FINANCE CORP	40054LBL7	05/31/2017	05/26/2023	100.000	1.250	2.7568	130.46	0.082050	0.082703	0.083364			29.70	12.09
GS FINANCE CORP	40056ESL3	02/05/2019	02/05/2024	100.000	0.000	3.5800	108.63	0.108670	0.110615	0.112595	0.114611	0.116662	40.04	41.49
GS FINANCE CORP	40057JKP0	09/30/2021	10/12/2029	100.000	0.000	2.0967	5.30	0.058283	0.058894	0.059511	0.060135	0.060766	21.19	21.64
GS FINANCE CORP	40057C5X5	07/06/2020	01/03/2025	100.000	0.000	1.2962	19.39	0.036470	0.036706	0.036944	0.037183	0.037424	13.26	13.43
GS FINANCE CORP	40056FEL5	05/31/2019	06/02/2022	100.000	0.000	2.8299	75.39	0.084344					12.74	
GS FINANCE CORP	40056F4H5	04/03/2019	02/02/2023	100.000	0.000	3.1275	88.95	0.093395	0.094856	0.096339			34.32	2.99
GS FINANCE CORP	40057LR37	05/04/2022	05/05/2027	100.000	0.000	4.3200			0.120014	0.122607	0.125255	0.127961	28.59	44.92
GS FINANCE CORP	40055QL26	07/31/2018	08/11/2025	100.000	0.000	4.0600	147.39	0.127390	0.129976	0.132614	0.135306	0.138053	47.06	48.99
GS FINANCE CORP	40057LQ07	04/13/2022	04/23/2029	100.000	0.000	4.0900		0.113611	0.113740	0.116066	0.118440	0.120862	29.50	42.54
GS FINANCE CORP	40054LBJ2	05/31/2017	06/11/2024	100.000	0.000	2.9497	143.74	0.093562	0.094942	0.096342	0.097763	0.099205	33.99	35.00
GS FINANCE CORP	40057HAD9	05/03/2021	05/01/2028	100.000	0.000	1.9900	13.19	0.055821	0.056376	0.056937	0.057504	0.058076	20.26	20.67
GS FINANCE CORP	40057LQR5	04/07/2022	04/07/2037	100.000	VARIES	3.9995			0.111096	0.109707	0.108290	0.106845	29.21	39.00
GS FINANCE CORP	40057CG70	07/23/2020	07/24/2025	100.000	0.000	1.2699	18.38	0.035727	0.035954	0.036182	0.036412	0.036643	12.97	13.14
GS FINANCE CORP	40056FEG6	05/31/2019	06/02/2025	100.000	0.000	3.2500	86.97	0.097874	0.099465	0.101081	0.102724	0.104393	35.61	36.78
GS FINANCE CORP	40054LSV7	09/13/2017	09/12/2024	100.000	0.000	2.8499	129.42	0.088644	0.089907	0.091188	0.092488	0.093806	32.42	33.35
GS FINANCE CORP	40054LSU9	09/29/2017	10/01/2024	100.000	0.000	2.9500	132.75	0.092145	0.093504	0.094883	0.096283	0.097703	33.66	34.66
GS FINANCE CORP	40055AMP9	02/26/2018	03/05/2025	100.000	0.000	3.7000	151.53	0.116959	0.119123	0.121326	0.123571	0.125857	43.00	44.61
GS FINANCE CORP	40054KPR1	11/25/2016	11/26/2024	100.000	0.000	3.2499	178.73	0.106075	0.107798	0.109550	0.111330	0.113139	38.62	39.88
GS FINANCE CORP	40054LBV5	05/31/2017	05/31/2024	100.000	0.000	2.9498	143.75	0.093481	0.094859	0.096258	0.097678	0.099119	33.99	35.00
GS FINANCE CORP	40056FF59	05/31/2019	06/03/2027	100.000	0.000	3.4933	93.72	0.105843	0.107692	0.109573	0.111487	0.113434	38.54	39.90
GS FINANCE CORP	40055QKX9	07/31/2018	06/01/2023	100.000	0.000	3.7275	134.70	0.116765	0.118941	0.121150			42.00	14.54
GS FINANCE CORP	40055QKY7	07/31/2018	08/11/2025	100.000	0.000	4.0600	147.39	0.127390	0.129976	0.132614	0.135306	0.138053	47.06	48.99
GS FINANCE CORP	40057LA92	02/28/2022	02/29/2024	100.000	0.000	1.7601			0.048892	0.049325	0.049757	0.050197	14.87	17.94
GS FINANCE CORP	40054LST2	09/29/2017	09/29/2022	100.000	0.000	2.5498	113.87	0.078383	0.079383				21.19	
GS FINANCE CORP	40055QL75	07/31/2018	08/11/2025	100.000	0.000	4.0600	147.39	0.127390	0.129976	0.132614	0.135306	0.138053	47.06	48.99
GS FINANCE CORP	40057JKT2	09/30/2021	09/30/2031	100.000	VARIES	2.4405	6.17	0.067792	0.067264	0.066729	0.066481	0.066272	24.21	23.94
GS FINANCE CORP	40056ESH1	02/05/2019	02/03/2022	100.000	0.000	3.1595	95.38	0.094904					3.04	
GS FINANCE CORP	40054LSS4	09/29/2017	09/26/2024	100.000	1.500	2.9596	129.52	0.087246	0.087920	0.088605	0.089299	0.090004	31.66	32.16

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40055QKW1	07/31/2018	05/01/2025	100.000	0.000	4.0263	146.14	0.127330	0.129894	0.132509	0.135176	0.137898	46.61	48.51
GS FINANCE CORP	40055AMX2	02/28/2018	03/10/2028	100.000	0.000	3.9678	162.99	0.126631	0.129143	0.131705	0.134318	0.136983	46.60	48.47
GS FINANCE CORP	40057H4Z0	05/28/2021	05/31/2029	100.000	0.000	2.0800	12.33	0.058386	0.058993	0.059607	0.060227	0.060853	21.17	21.61
GS FINANCE CORP	40055AMU8	02/28/2018	03/10/2028	100.000	0.000	3.9678	162.99	0.126631	0.129143	0.131705	0.134318	0.136983	46.60	48.47
GS FINANCE CORP	40055QLC4	07/31/2018	01/29/2026	100.000	0.000	4.0947	148.70	0.128435	0.131064	0.133748	0.136486	0.139280	47.52	49.48
GS FINANCE CORP	40054LTA2	09/29/2017	09/30/2024	100.000	0.000	2.9501	132.75	0.092137	0.093496	0.094876	0.096275	0.097695	33.66	34.66
GS FINANCE CORP	40057FQ72	03/10/2021	03/10/2031	100.000	VARIES	2.5198	20.31	0.068952	0.068424	0.067997	0.067997	0.067997	24.80	24.50
GS FINANCE CORP	40055AMV6	02/28/2018	03/10/2028	100.000	0.000	3.9678	162.99	0.126631	0.129143	0.131705	0.134318	0.136983	46.60	48.47
GS FINANCE CORP	40054LSZ8	09/20/2017	09/22/2025	100.000	0.000	3.0502	138.38	0.095650	0.097109	0.098590	0.100093	0.101620	34.99	36.06
GS FINANCE CORP	36259Y735	04/07/2021	04/05/2028	100.000	0.000	2.1083	15.51	0.059175	0.059799	0.060429	0.061066	0.061710	21.52	21.98
GS FINANCE CORP	40057LAC5	03/02/2022	03/01/2028	100.000	0.000	3.0754			0.085429	0.086735	0.088069	0.089423	25.70	31.79
GS FINANCE CORP	40056FF83	05/31/2019	06/02/2026	100.000	0.000	3.3900	90.85	0.102441	0.104178	0.105944	0.107739	0.109566	37.29	38.57
GS FINANCE CORP	40056FF91	05/31/2019	05/31/2024	100.000	0.000	3.1099	83.10	0.093315	0.094766	0.096240	0.097736	0.099256	33.95	35.01
GS FINANCE CORP	36258L742	12/04/2019	06/04/2025	100.000	0.000	2.4932	52.77	0.072774	0.073681	0.074599	0.075529	0.076471	26.41	27.07
GS FINANCE CORP	40055ANA1	02/28/2018	03/12/2025	100.000	0.000	3.6670	149.87	0.115840	0.117964	0.120127	0.122330	0.124572	42.55	44.13
GS FINANCE CORP	40055QLJ9	07/31/2018	08/11/2025	100.000	0.000	4.0600	147.39	0.127390	0.129976	0.132614	0.135306	0.138053	47.06	48.99
GS FINANCE CORP	40054LCA0	05/18/2017	05/19/2022	100.000	0.000	2.5602	124.71	0.079747					11.01	
GS FINANCE CORP	40057LAX9	03/23/2022	03/26/2029	100.000	0.000	3.4800		0.096666	0.096694	0.098376	0.100088	0.101829	27.04	36.05
GS FINANCE CORP	40057LAW1	03/23/2022	03/25/2027	100.000	0.000	3.3200		0.092221	0.092236	0.093769	0.095326	0.096908	25.75	34.34
GS FINANCE CORP	40057KP72	01/31/2022	01/31/2030	100.000	0.000	2.8700		0.079724	0.079724	0.080868	0.082028	0.083205	26.56	29.67
GS FINANCE CORP	40054LTR5	09/25/2017	09/25/2023	100.000	0.000	2.7000	121.26	0.083405	0.083522	0.085765	0.086922	0.088088	30.11	22.85
GS FINANCE CORP	40056FFN0	05/31/2019	03/03/2022	100.000	0.000	2.5943	68.97	0.076385					4.74	
GS FINANCE CORP	40056F5L5	04/30/2019	04/30/2025	100.000	0.000	3.4500	95.64	0.104388	0.106188	0.108020	0.109883	0.111779	38.13	39.45
GS FINANCE CORP	40054LCJ1	05/18/2017	05/20/2024	100.000	0.000	3.0299	149.05	0.096378	0.097838	0.099320	0.100825	0.102352	35.08	36.15
GS FINANCE CORP	40055ANE3	03/16/2018	03/27/2025	100.000	0.000	3.8098	153.91	0.120914	0.123217	0.125564	0.127956	0.130394	44.38	46.09
GS FINANCE CORP	40054KQH2	12/30/2016	01/03/2025	100.000	0.000	3.3999	183.72	0.109944	0.111813	0.113714	0.115647	0.117613	40.59	41.98
GS FINANCE CORP	40055ANF0	03/16/2018	03/27/2025	100.000	0.000	3.8098	153.91	0.120914	0.123217	0.125564	0.127956	0.130394	44.38	46.09
GS FINANCE CORP	40057LS51	04/27/2022	05/07/2029	100.000	0.000	4.5200		0.125555	0.125713	0.128554	0.131459	0.134430	30.83	47.12
GS FINANCE CORP	40055QLQ3	08/03/2018	08/03/2023	100.000	0.000	3.7700	135.90	0.117138	0.119347	0.121596	0.123888	0.126180	43.23	26.19
GS FINANCE CORP	40057H5T3	05/19/2021	05/19/2031	100.000	VARIES	2.4694	15.16	0.067041	0.065468	0.064216	0.063364	0.063145	23.73	22.92
GS FINANCE CORP	40054KR65	12/21/2016	12/21/2023	100.000	0.000	3.2002	173.08	0.104187	0.105854	0.107548	0.109268	0.111000	37.84	37.95
GS FINANCE CORP	40054KQU3	12/30/2016	12/31/2026	100.000	0.000	3.6499	198.48	0.121496	0.123713	0.125971	0.128270	0.130611	44.14	45.77
GS FINANCE CORP	40057HG79	06/30/2021	06/29/2028	100.000	0.000	1.9816	9.96	0.055588	0.056139	0.056695	0.057257	0.057824	20.11	20.51
GS FINANCE CORP	40056FFW0	06/05/2019	12/05/2022	100.000	0.000	2.8025	74.22	0.083458	0.084627				28.09	
GS FINANCE CORP	40056FFX8	06/05/2019	12/05/2022	100.000	0.000	2.8025	74.22	0.083458	0.084627				28.09	
GS FINANCE CORP	40057HG61	06/30/2021	03/30/2027	100.000	0.000	1.7249	8.69	0.048122	0.048537	0.048955	0.049377	0.049803	17.47	17.78
GS FINANCE CORP	40057LSB8	05/04/2022	05/02/2025	100.000	0.000	3.8015		0.105596	0.107581	0.109626	0.111709		25.14	39.34
GS FINANCE CORP	40054KQW9	12/30/2016	12/30/2022	100.000	0.000	3.0500	163.50	0.098568	0.100071				35.66	
GS FINANCE CORP	40054L2W3	03/30/2017	09/30/2022	100.000	0.000	2.8001	141.32	0.088147	0.089381				23.93	
GS FINANCE CORP	40056YNL4	04/03/2020	04/04/2024	100.000	0.000	2.6801	47.56	0.077485	0.078523	0.079575	0.080642	0.081722	28.26	29.03
GS FINANCE CORP	40057HG53	06/30/2021	03/30/2027	100.000	0.000	1.7249	8.69	0.048122	0.048537	0.048955	0.049377	0.049803	17.47	17.78
GS FINANCE CORP	40056FX75	08/30/2019	08/02/2025	100.000	0.000	2.4350	58.19	0.071006	0.071869	0.072746	0.073629	0.074526	25.02	26.56
GS FINANCE CORP	40057C7E5	06/30/2020	06/30/2027	100.000	0.000	1.8299	27.75	0.052240	0.052718	0.053200	0.053687	0.054178	18.89	19.24
GS FINANCE CORP	40056FFV2	06/05/2019	06/05/2024	100.000	0.000	3.0195	80.16	0.090414	0.091779	0.093165	0.094572	0.096000	32.87	33.87
GS FINANCE CORP	40056FG74	06/05/2019	06/03/2022	100.000	0.000	2.6543	70.19	0.078743					11.97	
GS FINANCE CORP	40056FX91	03/05/2017	03/05/2025	100.000	0.000	2.3900	56.74	0.069610	0.070450	0.071292	0.072144	0.073006	25.11	26.02
GS FINANCE CORP	40054KQV1	12/30/2016	07/02/2024	100.000	0.000	3.3199	179.07	0.106967	0.108743	0.110548	0.112383	0.114249	39.47	40.79
GS FINANCE CORP	40056FX83	09/05/2019	03/03/2022	100.000	0.000	1.8401	43.46	0.053015					3.25	
GS FINANCE CORP	40054KQQ2	12/30/2016	07/01/2024	100.000	0.000	3.4000	183.72	0.111796	0.113697	0.115629	0.117595	0.119594	40.59	41.98

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
GS FINANCE CORP	40055ANM5	03/16/2018	03/27/2025	100.000	0.000	3.8098	153.91	0.120914	0.123217	0.125564	0.127956	0.130394	44.38	46.09
GS FINANCE CORP	40056EU22	01/29/2019	01/27/2022	100.000	0.000	3.4126	103.96	0.103144					2.68	
GS FINANCE CORP	40056KXH8	10/28/2019	10/22/2027	100.000	1.000	2.8087	62.18	0.080876	0.082012	0.082383	0.083540	0.083933	29.42	29.97
GS FINANCE CORP	40057HX39	07/30/2021	07/31/2028	100.000	0.000	1.7900	7.51	0.049723	0.050168	0.050617	0.051070	0.051528	18.12	18.44
GS FINANCE CORP	40056YNK6	03/31/2020	10/01/2025	100.000	0.000	3.2325	57.85	0.094224	0.095747	0.097294	0.098867	0.100465	34.47	35.59
GS FINANCE CORP	40057C7B1	06/30/2020	07/12/2027	100.000	0.000	1.8300	27.76	0.051800	0.052274	0.052753	0.053235	0.053722	18.89	19.24
GS FINANCE CORP	40054L2S2	03/27/2017	03/28/2022	100.000	1.000	2.7411	135.53	0.082449					7.17	
GS FINANCE CORP	40057HWP1	07/30/2021	07/30/2036	100.000	VARIES	2.5273	10.60	0.070203	0.068984	0.067750	0.065846	0.064534	24.68	23.56
GS FINANCE CORP	40057LSK8	04/26/2022	04/24/2025	100.000	0.000	3.7917			0.105326	0.107300	0.109335	0.111407	25.94	39.27
GS FINANCE CORP	40054LUA0	10/13/2017	10/25/2024	100.000	0.000	2.9399	130.99	0.091865	0.093215	0.094586	0.095976	0.097387	33.49	34.49
GS FINANCE CORP	40056FXA8	09/05/2019	03/03/2023	100.000	0.000	2.2054	52.27	0.064001	0.064707	0.065421			23.33	4.06
GS FINANCE CORP	40056YNR1	03/27/2020	03/27/2025	100.000	0.000	3.8599	69.70	0.113549	0.115740	0.117974	0.120251	0.122571	41.69	43.31
GS FINANCE CORP	40056YNS9	03/27/2020	03/27/2023	100.000	0.000	3.5399	63.79	0.103646	0.105481	0.107348			37.99	9.23
GS FINANCE CORP	40057LSD4	04/22/2022	04/26/2027	100.000	0.000	4.2500		0.118056	0.118112	0.120622	0.123185	0.125803	29.57	44.22
GS FINANCE CORP	40057HG87	06/30/2021	06/29/2028	100.000	0.000	1.9816	9.96	0.055588	0.056139	0.056695	0.057257	0.057824	20.11	20.51
GS FINANCE CORP	40054KAE6	04/28/2016	01/28/2022	100.000	0.000	2.5498	154.68	0.080908					2.18	
GS FINANCE CORP	40057LT50	05/03/2022	05/03/2027	100.000	0.000	4.3101			0.119724	0.122304	0.124940	0.127633	28.64	44.81
GS FINANCE CORP	40057LC25	03/31/2022	04/11/2029	100.000	0.000	3.8100		0.105832	0.105955	0.107974	0.110031	0.112127	28.87	39.57
GS FINANCE CORP	40057LSP7	04/28/2022	04/24/2024	100.000	0.000	2.4919			0.069220	0.070063	0.070936	0.071820	16.88	25.50
GS FINANCE CORP	40056F6F7	04/30/2019	01/28/2022	100.000	0.000	2.6755	73.56	0.078889					2.13	
GS FINANCE CORP	36253M695	09/14/2017	09/14/2023	100.000	0.000	2.6628	120.41	0.082221	0.083316	0.084425	0.085549		30.03	21.56
GS FINANCE CORP	36253M687	09/14/2017	09/15/2022	100.000	0.000	2.3683	106.49	0.072286	0.073142				18.51	
GS FINANCE CORP	40054LU67	10/30/2017	10/30/2024	100.000	0.000	3.0002	132.23	0.093680	0.095289	0.096710	0.098169	0.099641	34.22	35.26
GS FINANCE CORP	40054KAB2	04/29/2016	04/27/2023	100.000	1.250	2.8316	167.50	0.085996	0.086722	0.087458			31.18	10.15
GS FINANCE CORP	40056F6B6	04/30/2019	04/28/2022	100.000	0.000	2.9263	80.66	0.087397					10.23	
GS FINANCE CORP	40054LUF9	10/30/2017	10/30/2025	100.000	0.000	3.1001	136.88	0.097388	0.098898	0.100431	0.101988	0.103568	35.52	36.63
GS FINANCE CORP	40057LBZ3	03/31/2022	04/11/2029	100.000	0.000	3.8100		0.105832	0.105955	0.107974	0.110031	0.112127	28.87	39.57
GS FINANCE CORP	40057JN77	10/29/2021	10/29/2027	100.000	0.000	2.0450	3.52	0.056805	0.057386	0.057973	0.058565	0.059164	20.63	21.05
GS FINANCE CORP	40057LBY6	03/31/2022	03/31/2028	100.000	0.000	3.7350		0.103749	0.105686	0.107660	0.109671		28.29	38.76
GS FINANCE CORP	40056FXS9	08/30/2019	03/04/2025	100.000	0.000	2.3825	56.91	0.069409	0.070236	0.071073	0.071920	0.072776	25.33	25.94
GS FINANCE CORP	40057JN69	10/29/2021	10/31/2028	100.000	0.000	2.2300	3.84	0.061950	0.062640	0.063339	0.064045	0.064759	22.51	23.02
GS FINANCE CORP	40054KS23	12/21/2016	12/21/2023	100.000	0.000	3.2002	173.08	0.104187	0.105854	0.107548	0.109268		37.84	37.95
GS FINANCE CORP	40057LBX8	03/31/2022	01/03/2025	100.000	0.000	3.1443			0.087342	0.088051	0.089435	0.090841	23.80	32.44
GS FINANCE CORP	40057JN51	10/29/2021	10/31/2028	100.000	0.000	2.2300	3.84	0.061950	0.062640	0.063339	0.064045	0.064759	22.51	23.02
GS FINANCE CORP	40057HGN4	06/30/2021	07/10/2031	100.000	0.000	2.3900	12.02	0.066432	0.067226	0.068030	0.068843	0.069665	24.33	24.92
GS FINANCE CORP	40057LSZ5	04/26/2022	05/07/2029	100.000	0.000	4.5200		0.125555	0.125728	0.128570	0.131475	0.134447	30.96	47.13
GS FINANCE CORP	40057JN44	10/29/2021	10/29/2027	100.000	0.000	2.0450	3.52	0.056805	0.057386	0.057973	0.058565	0.059164	20.63	21.05
GS FINANCE CORP	40057LBV2	03/31/2022	04/02/2026	100.000	0.000	3.5449		0.098471	0.098490	0.100236	0.102012	0.103821	26.85	36.72
GS FINANCE CORP	40054LUM4	09/29/2017	03/31/2023	100.000	0.000	2.6512	118.63	0.081832	0.082917	0.084016			29.85	7.48
GS FINANCE CORP	36255U232	08/03/2018	08/05/2025	100.000	0.000	4.0135	145.20	0.125631	0.128152	0.130724	0.133347	0.136023	46.42	48.31
GS FINANCE CORP	40057LSW2	05/04/2022	05/02/2024	100.000	0.000	2.4980			0.069389	0.070246	0.071124	0.072012	16.50	25.55
GS FINANCE CORP	40056E3F3	10/31/2018	10/29/2026	100.000	0.000	4.2585	142.94	0.134219	0.137077	0.139935	0.142978	0.146021	49.19	51.31
GS FINANCE CORP	36253M711	09/14/2017	09/14/2023	100.000	0.000	2.6628	120.41	0.082221	0.083316	0.084425	0.085549		30.03	21.56
GS FINANCE CORP	36253M703	09/14/2017	09/15/2022	100.000	0.000	2.3683	106.49	0.072286	0.073142				18.51	
GS FINANCE CORP	40057LST9	05/04/2022	05/04/2027	100.000	0.000	4.3200			0.119999	0.122591	0.125239	0.127944	28.59	44.91
GS FINANCE CORP	40056E3G1	10/31/2018	10/31/2026	100.000	0.000	4.0300	134.81	0.126178	0.128721	0.131314	0.133960	0.136660	46.20	48.00
GS FINANCE CORP	40057LSU6	04/21/2022	10/23/2023	100.000	0.000	1.8152		0.050423	0.050428	0.050886	0.051348		12.64	14.94
GS FINANCE CORP	36256M569	11/15/2018	11/14/2023	100.000	0.000	3.9680	130.84	0.124026	0.126487	0.128997	0.131557		45.35	40.84
GS FINANCE CORP	40054KB62	05/31/2016	05/31/2023	100.000	0.000	2.8999	174.50	0.094374	0.095742	0.097130			34.31	14.47

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40056F6X8	05/03/2019	05/03/2024	100.000	0.000	3.2700	90.18	0.098506	0.100117	0.101754	0.103417	0.105108	35.94	37.13
GS FINANCE CORP	36256M502	11/15/2018	07/28/2022	100.000	0.000	3.7853	124.52	0.116366	0.118569				24.48	
GS FINANCE CORP	40057H6T2	05/28/2021	06/10/2031	100.000	0.000	2.4200	14.35	0.068090	0.068914	0.069748	0.070592	0.071446	24.70	25.30
GS FINANCE CORP	40054L3Y8	04/28/2017	04/28/2025	100.000	0.000	3.3000	165.38	0.106214	0.107967	0.109749	0.111559	0.113400	38.78	40.07
GS FINANCE CORP	40056EUU0	02/28/2019	11/30/2023	100.000	0.000	3.5488	105.20	0.108617	0.110545	0.112506	0.114503		39.57	37.37
GS FINANCE CORP	40057H6S4	05/28/2021	06/10/2031	100.000	0.000	2.4200	14.35	0.068090	0.068914	0.069748	0.070592	0.071446	24.70	25.30
GS FINANCE CORP	40056EUV8	02/28/2019	12/01/2025	100.000	0.000	3.8350	114.07	0.118300	0.120568	0.122880	0.125236	0.127638	43.13	44.80
GS FINANCE CORP	40056FH65	05/17/2019	05/19/2022	100.000	0.000	2.9099	78.72	0.086898					11.99	
GS FINANCE CORP	40054L3S1	04/28/2017	04/30/2024	100.000	0.000	3.0498	152.03	0.097094	0.098574	0.100077	0.101603	0.103153	35.40	36.49
GS FINANCE CORP	40054LV76	10/31/2017	11/12/2024	100.000	0.000	3.0000	132.23	0.093969	0.095379	0.096810	0.098262	0.099736	34.22	35.26
GS FINANCE CORP	40057H6R6	05/28/2021	05/31/2028	100.000	0.000	1.9100	11.32	0.053569	0.054081	0.054597	0.055119	0.055645	19.41	19.78
GS FINANCE CORP	40056EV47	02/28/2019	03/02/2027	100.000	0.000	3.9567	117.83	0.121271	0.123671	0.126117	0.128612	0.131157	44.67	46.45
GS FINANCE CORP	40056F6S9	04/30/2019	01/29/2026	100.000	0.000	3.5433	98.36	0.106514	0.108401	0.110322	0.112276	0.114265	39.26	40.67
GS FINANCE CORP	40054L3R3	04/28/2017	10/28/2022	100.000	0.000	2.7000	133.60	0.084620	0.085762				25.34	
GS FINANCE CORP	40054LUU6	10/31/2017	10/31/2024	100.000	0.000	2.9999	132.22	0.093872	0.095280	0.096709	0.098160	0.099632	34.22	35.25
GS FINANCE CORP	40057H6Q8	05/28/2021	05/31/2028	100.000	0.000	1.9100	11.32	0.053569	0.054081	0.054597	0.055119	0.055645	19.41	19.78
GS FINANCE CORP	40056EV54	02/28/2019	02/28/2025	100.000	0.000	3.7301	110.77	0.113642	0.115762	0.117821	0.120129	0.122360	41.82	43.39
GS FINANCE CORP	40054LUT9	10/31/2017	07/31/2023	100.000	0.000	2.7496	120.64	0.084615	0.085778	0.086957	0.088153		31.02	18.39
GS FINANCE CORP	40054L3U6	04/27/2017	04/29/2025	100.000	0.000	3.3000	165.48	0.106231	0.107984	0.109766	0.111577	0.113418	38.78	40.07
GS FINANCE CORP	40057H6P0	05/28/2021	12/01/2026	100.000	0.000	1.5051	8.92	0.042127	0.042444	0.042763	0.043085	0.043409	15.24	15.47
GS FINANCE CORP	40054LV92	10/31/2017	11/12/2024	100.000	0.000	3.0000	132.23	0.093969	0.095379	0.096810	0.098262	0.099736	34.22	35.26
GS FINANCE CORP	40057JN93	10/29/2021	10/31/2028	100.000	0.000	2.2300	3.84	0.061950	0.062640	0.063339	0.064045	0.064759	22.51	23.02
GS FINANCE CORP	40054LV84	10/31/2017	11/12/2024	100.000	0.000	3.0000	132.23	0.093969	0.095379	0.096810	0.098262	0.099736	34.22	35.26
GS FINANCE CORP	40056F6R1	04/30/2019	01/30/2024	100.000	0.000	3.2726	90.57	0.097796	0.099396	0.101023	0.102676	0.104356	35.98	37.17
GS FINANCE CORP	40057JN85	10/29/2021	10/29/2026	100.000	0.000	1.8600	3.20	0.051667	0.052147	0.052632	0.053122	0.053616	18.75	19.10
GS FINANCE CORP	40056FY66	09/05/2019	09/02/2022	100.000	0.000	2.1097	49.96	0.061106	0.061750				14.84	
GS FINANCE CORP	40056F7A7	04/30/2019	01/28/2022	100.000	0.000	2.6755	73.56	0.078889					2.13	
GS FINANCE CORP	40056XM78	12/02/2019	11/30/2023	100.000	0.000	2.3118	48.99	0.067228	0.068005	0.068791	0.069586		24.39	22.78
GS FINANCE CORP	40054KBA3	05/27/2016	05/30/2024	100.000	0.000	2.8998	174.78	0.094391	0.095759	0.097148	0.098556	0.099985	34.31	35.31
GS FINANCE CORP	40054L4B7	04/28/2017	04/24/2023	100.000	1.250	2.8079	135.71	0.083768	0.084457	0.085155			30.37	9.62
GS FINANCE CORP	40056FYB5	09/05/2019	09/02/2022	100.000	0.000	2.1097	49.96	0.061106	0.061750				14.84	
GS FINANCE CORP	40056XM52	12/02/2019	12/01/2022	100.000	0.000	2.1584	45.69	0.062581	0.063257				20.77	
GS FINANCE CORP	40056XM37	12/02/2019	12/01/2022	100.000	0.000	2.1584	45.69	0.062581	0.063257				20.77	
GS FINANCE CORP	40056F6Z3	05/03/2019	11/03/2022	100.000	0.000	3.0450	83.77	0.091223	0.092612				27.80	
GS FINANCE CORP	40054LVA9	10/31/2017	11/09/2027	100.000	0.000	3.3500	148.61	0.106369	0.108151	0.109962	0.111804	0.113677	38.80	40.11
GS FINANCE CORP	40056F6Y6	05/03/2019	11/03/2022	100.000	0.000	3.0450	83.77	0.091223	0.092612				27.80	
GS FINANCE CORP	40057FS62	03/31/2021	03/29/2029	100.000	0.000	2.1944	16.58	0.061620	0.062296	0.062979	0.063670	0.064369	22.43	22.92
GS FINANCE CORP	40055APE1	03/29/2018	10/01/2025	100.000	0.000	3.9000	156.16	0.124043	0.126462	0.128928	0.131442	0.134005	45.53	47.32
GS FINANCE CORP	40056EEG9	11/30/2018	12/02/2026	100.000	0.000	4.4667	146.10	0.141693	0.144857	0.148092	0.151400	0.154781	51.76	54.10
GS FINANCE CORP	40055APF8	03/29/2018	12/31/2024	100.000	0.000	3.8275	153.08	0.122582	0.124928	0.127319	0.129756	0.132239	44.56	46.28
GS FINANCE CORP	40057LCS8	03/31/2022	04/02/2029	100.000	0.000	3.8100		0.105832	0.105855	0.107871	0.109926	0.112020	28.87	39.57
GS FINANCE CORP	40057LTU5	05/04/2022	11/02/2023	100.000	0.000	1.8455		0.051293	0.051761	0.052239			12.18	15.67
GS FINANCE CORP	40055QNS7	08/16/2018	08/27/2025	100.000	0.000	3.9600	141.56	0.123881	0.126333	0.128835	0.131386	0.133987	45.65	47.48
GS FINANCE CORP	40057H7F1	05/28/2021	05/31/2028	100.000	0.000	1.9100	11.32	0.053569	0.054081	0.054597	0.055119	0.055645	19.41	19.78
GS FINANCE CORP	40057LCQ2	03/31/2022	04/02/2029	100.000	0.000	3.8100		0.105832	0.105855	0.107871	0.109926	0.112020	28.87	39.57
GS FINANCE CORP	40055APD3	03/29/2018	03/30/2023	100.000	0.000	3.6000	143.44	0.113311	0.115351	0.117427			41.53	10.45
GS FINANCE CORP	40054LEF7	06/30/2017	03/30/2023	100.000	0.000	2.6506	125.93	0.082350	0.083441	0.084547			30.04	7.52
GS FINANCE CORP	40056FYH2	08/30/2019	06/02/2022	100.000	0.000	1.9802	47.13	0.057505					8.65	
GS FINANCE CORP	40057KQM8	01/24/2022	01/22/2027	100.000	0.000	2.4107			0.066965	0.067763	0.068580	0.069406	22.69	24.80

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date		Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
									2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40054L4C5	04/25/2017	04/25/2024		100.000	0.000	3.0999	154.99	0.098893	0.100425	0.101982	0.103563	0.105168	36.08	37.21
GS FINANCE CORP	40057L2N0	02/14/2022	02/14/2029		100.000	0.000	2.9501			0.081946	0.083155	0.084381	0.085626	26.14	30.49
GS FINANCE CORP	40056EVD7	02/28/2019	03/02/2022		100.000	0.000	3.2599	96.28	0.098214					5.99	
GS FINANCE CORP	40055APM3	03/29/2018	04/09/2025		100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40056FYT6	08/22/2019	08/31/2022		100.000	0.000	2.2099	53.21	0.064176	0.064877				15.47	
GS FINANCE CORP	40054LVS0	10/31/2017	10/31/2024		100.000	0.000	2.9999	132.22	0.093872	0.095280	0.096709	0.098160	0.099632	34.22	35.25
GS FINANCE CORP	40055APN1	03/29/2018	04/09/2025		100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40056EEQ7	11/30/2018	08/31/2023		100.000	0.000	4.0588	132.13	0.125922	0.128449	0.131085	0.133716		46.42	31.81
GS FINANCE CORP	40056FYU3	08/30/2019	09/01/2022		100.000	0.000	2.1600	51.48	0.062639	0.063316				15.16	
GS FINANCE CORP	40056XME3	11/29/2019	05/30/2025		100.000	0.000	2.4675	52.57	0.071992	0.072880	0.073779	0.074690	0.075611	26.13	26.78
GS FINANCE CORP	40054LW67	10/30/2017	11/08/2022		100.000	0.000	2.6000	113.74	0.080129	0.081171				24.79	
GS FINANCE CORP	40055APL5	03/29/2018	04/09/2025		100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40054LEN0	06/29/2017	06/29/2023		100.000	0.000	2.6999	128.44	0.084617	0.085759	0.086917			30.67	15.47
GS FINANCE CORP	40057JNT9	10/29/2021	10/31/2029		100.000	0.000	2.3400	4.03	0.065005	0.065766	0.066535	0.067314	0.068101	23.63	24.19
GS FINANCE CORP	40054L4L5	04/28/2017	01/30/2024		100.000	0.000	3.0000	149.42	0.094596	0.096015	0.097455	0.098917	0.100400	34.74	35.79
GS FINANCE CORP	40057HHL7	06/30/2021	06/28/2029		100.000	0.000	2.1192	10.66	0.059483	0.060114	0.060750	0.061394	0.062045	21.53	21.99
GS FINANCE CORP	40054LEM2	06/29/2017	07/01/2025		100.000	0.000	3.0000	148.65	0.098008	0.098904	0.100000	0.101094	0.102188	35.88	37.08
GS FINANCE CORP	40056YPD0	03/31/2020	04/01/2027		100.000	0.000	3.3000	59.08	0.096288	0.097876	0.099491	0.101133	0.102802	35.24	36.41
GS FINANCE CORP	40056EEJ3	11/30/2018	12/03/2024		100.000	0.000	4.2600	138.97	0.134332	0.137193	0.140115	0.143099	0.146147	49.04	51.15
GS FINANCE CORP	40057FSG0	03/24/2021	03/24/2031		100.000	VARIES	2.5493	19.50	0.069591	0.068354	0.066311	0.064873	0.064410	24.51	23.43
GS FINANCE CORP	40055APG6	04/05/2018	04/17/2023		100.000	0.000	3.4899	138.13	0.109552	0.111703	0.113406			40.07	12.02
GS FINANCE CORP	40054KSN7	01/30/2017	01/30/2025		100.000	0.000	3.3999	180.42	0.109914	0.111782	0.113682	0.115615	0.117580	40.47	41.80
GS FINANCE CORP	40055APU5	03/29/2018	10/10/2025		100.000	0.000	3.9000	156.17	0.124163	0.126584	0.129053	0.131509	0.134135	45.53	47.32
GS FINANCE CORP	40056E4V7	10/31/2018	07/31/2023		100.000	0.000	3.8487	128.50	0.118729	0.121014	0.123343	0.125716		43.85	26.21
GS FINANCE CORP	40054KBW5	05/31/2016	05/29/2023		100.000	1.250	2.9093	169.69	0.088742	0.089527	0.090325			32.14	13.37
GS FINANCE CORP	40055APV3	03/29/2018	04/09/2025		100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40056E4X3	10/31/2018	07/31/2025		100.000	0.000	4.1350	138.60	0.128552	0.131210	0.133923	0.136692	0.139518	47.57	49.50
GS FINANCE CORP	40056E4W5	10/31/2018	04/30/2026		100.000	0.000	4.2103	141.23	0.132524	0.135314	0.138163	0.141071	0.144041	48.55	50.62
GS FINANCE CORP	40054KT63	01/31/2017	07/29/2022		100.000	0.000	2.9200	153.30	0.092406	0.093756				19.46	
GS FINANCE CORP	40054LVX9	10/31/2017	10/31/2022		100.000	0.000	2.6001	113.75	0.080087	0.081128				24.13	
GS FINANCE CORP	40056EET1	11/30/2018	06/01/2026		100.000	0.000	4.4283	144.77	0.140298	0.143404	0.146579	0.149825	0.153142	51.26	53.55
GS FINANCE CORP	40054KBS4	05/31/2016	05/31/2024		100.000	0.000	3.0499	184.24	0.100067	0.101593	0.103142	0.104715	0.106312	36.39	37.51
GS FINANCE CORP	40056EW61	03/05/2019	03/04/2024		100.000	0.000	3.5562	104.64	0.107874	0.109793	0.111745	0.113732	0.115754	39.63	41.05
GS FINANCE CORP	40055APR2	03/29/2018	04/10/2028		100.000	0.000	4.0900	164.30	0.131071	0.133752	0.136487	0.139278	0.142126	48.11	50.09
GS FINANCE CORP	40054KT55	01/31/2017	01/31/2024		100.000	0.000	3.2500	171.88	0.104371	0.106067	0.107790	0.109542	0.111322	38.40	39.65
GS FINANCE CORP	40054KT48	01/31/2017	01/29/2027		100.000	0.000	3.6999	197.67	0.121197	0.123439	0.125723	0.128049	0.130417	44.72	46.39
GS FINANCE CORP	36257D808	07/03/2019	01/03/2024		100.000	0.000	2.6546	67.99	0.077733	0.078764	0.079810	0.080869	0.081943	28.54	29.30
GS FINANCE CORP	40056FYV1	08/30/2019	03/04/2027		100.000	0.000	2.5733	61.57	0.075251	0.076219	0.077200	0.078193	0.079199	27.49	28.20
GS FINANCE CORP	36256M858	02/05/2019	02/05/2024		100.000	0.000	3.5778	108.56	0.108597	0.110539	0.112517	0.114530	0.116578	40.02	41.46
GS FINANCE CORP	40056EES3	11/30/2018	09/02/2025		100.000	0.000	4.3363	141.68	0.135575	0.138514	0.141518	0.144586	0.147721	50.04	52.24
GS FINANCE CORP	40055APP6	03/29/2018	04/09/2025		100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40054KT12	05/31/2016	05/29/2026		100.000	0.000	3.2900	200.57	0.109693	0.111593	0.113442	0.115211	0.117112	39.03	41.26
GS FINANCE CORP	40056FYW9	08/30/2019	09/02/2025		100.000	0.000	2.4350	58.19	0.071004	0.071869	0.072744	0.073629	0.074526	25.92	26.56
GS FINANCE CORP	40054KTB2	01/27/2017	01/29/2024		100.000	0.000	3.1999	169.35	0.102551	0.104191	0.105858	0.107552	0.109273	37.72	38.93
GS FINANCE CORP	40057KAK9	12/31/2021	01/03/2029		100.000	0.000	2.2100		0.061388	0.061399	0.062078	0.062764	0.063457	22.29	22.72
GS FINANCE CORP	40057KJ32	12/31/2021	01/03/2029		100.000	0.000	2.2100		0.061388	0.061399	0.062078	0.062764	0.063457	22.29	22.72
GS FINANCE CORP	40054KTD8	01/30/2017	01/30/2024		100.000	0.000	3.2500	171.88	0.104371	0.106067	0.107790	0.109542	0.111322	38.40	39.65
GS FINANCE CORP	40054K2A3	02/29/2016	02/27/2026		100.000	0.000	3.6002	231.56	0.121653	0.123842	0.126072	0.128341	0.130651	44.74	46.30
GS FINANCE CORP	40056XN77	11/29/2019	12/01/2027		100.000	0.000	2.7267	58.22	0.079969	0.081059	0.082164	0.083284	0.084420	29.05	29.85

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057HZB9	08/31/2021	08/30/2029	100.000	0.000	2.0160	6.78	0.056001	0.056560	0.057136	0.057706	0.058294	20.40	20.81
GS FINANCE CORP	40057KAH6	12/31/2021	07/02/2026	100.000	0.000	1.8399		0.051109	0.051114	0.051584	0.052059	0.052538	18.54	18.83
GS FINANCE CORP	40057EQ75	12/29/2020	12/28/2027	100.000	0.000	1.4339	14.47	0.040401	0.040690	0.040982	0.041276	0.041572	14.60	14.81
GS FINANCE CORP	40057KR60	02/03/2022	02/05/2029	100.000	0.000	2.7600		0.076667	0.076679	0.077737	0.078809	0.079897	25.30	28.49
GS FINANCE CORP	40057L3F6	03/03/2022	03/04/2027	100.000	0.000	2.8099			0.078060	0.079156	0.080269	0.081396	23.39	28.96
GS FINANCE CORP	40056YQ56	03/31/2020	03/30/2028	100.000	0.000	3.3672	60.31	0.098336	0.099992	0.101675	0.103387	0.105127	36.00	37.23
GS FINANCE CORP	40057FSX3	03/24/2021	03/24/2031	100.000	VARIES	2.5501	19.54	0.069969	0.069900	0.068465	0.067978	0.067909	24.88	24.51
GS FINANCE CORP	40057FBU7	02/26/2021	02/28/2028	100.000	0.000	1.6601	14.11	0.046500	0.046886	0.047275	0.047667	0.048063	16.90	17.19
GS FINANCE CORP	40056EWK0	03/05/2019	09/06/2022	100.000	0.000	3.3375	97.95	0.100716	0.102396				24.98	
GS FINANCE CORP	40055AQE0	03/29/2018	03/31/2025	100.000	0.000	3.8700	154.88	0.122949	0.125328	0.127753	0.130225	0.132745	45.13	46.89
GS FINANCE CORP	40057KAQ6	12/31/2021	01/12/2029	100.000	0.000	2.2100		0.061390	0.061435	0.062114	0.062800	0.063494	22.29	22.72
GS FINANCE CORP	40056EWJ3	03/05/2019	09/06/2022	100.000	0.000	3.3375	97.95	0.100716	0.102396				24.98	
GS FINANCE CORP	40054K2H8	02/26/2016	08/28/2023	100.000	0.000	3.2000	204.01	0.105865	0.107559	0.109280	0.111028		38.84	26.21
GS FINANCE CORP	40057KAP8	12/31/2021	01/12/2029	100.000	0.000	2.2100		0.061390	0.061435	0.062114	0.062800	0.063494	22.29	22.72
GS FINANCE CORP	40057KAN3	12/31/2021	07/01/2027	100.000	0.000	2.0000		0.055558	0.056114	0.056675	0.057242	0.057814	20.16	20.51
GS FINANCE CORP	40057LUQ2	05/04/2022	05/02/2024	100.000	0.000	2.4980			0.069389	0.070246	0.071124	0.072012	16.50	25.55
GS FINANCE CORP	40057KAM5	12/31/2021	01/03/2029	100.000	0.000	2.2100		0.061388	0.061390	0.062078	0.062764	0.063457	22.29	22.72
GS FINANCE CORP	40055AQA8	03/28/2018	03/27/2025	100.000	0.000	3.8492	154.12	0.122172	0.124524	0.126920	0.129363	0.131853	44.85	46.59
GS FINANCE CORP	40057LUP4	05/04/2022	05/02/2025	100.000	0.000	3.8015			0.105596	0.107581	0.109620	0.111709	25.14	39.34
GS FINANCE CORP	40057KAL7	12/31/2021	07/01/2027	100.000	0.000	2.0000		0.055558	0.056114	0.056675	0.057242	0.057814	20.16	20.51
GS FINANCE CORP	40055AQB6	03/21/2018	03/26/2026	100.000	0.000	3.9333	157.71	0.125190	0.127552	0.130163	0.132722	0.135333	45.98	47.81
GS FINANCE CORP	40054LWV2	10/25/2017	04/25/2023	100.000	0.000	2.6502	116.45	0.081791	0.082875	0.083973			29.78	9.57
GS FINANCE CORP	40054KD25	06/29/2016	06/27/2024	100.000	0.000	2.7995	165.42	0.090614	0.091882	0.093160	0.094473	0.095795	32.80	33.79
GS FINANCE CORP	40057HJ50	06/30/2021	09/30/2027	100.000	0.000	1.8350	9.25	0.051207	0.051677	0.052151	0.052629	0.053112	18.60	18.95
GS FINANCE CORP	40055AQP5	03/29/2018	04/10/2028	100.000	0.000	4.0900	164.30	0.131071	0.133752	0.136487	0.139278	0.142126	48.11	50.09
GS FINANCE CORP	40057HJ43	06/30/2021	06/29/2028	100.000	0.000	1.9816	9.96	0.055588	0.056139	0.056695	0.057257	0.057824	20.11	20.51
GS FINANCE CORP	40055AQM2	03/29/2018	04/09/2025	100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40056XNH5	11/29/2019	12/10/2026	100.000	0.000	2.6400	56.33	0.077344	0.078365	0.079399	0.080447	0.081509	28.07	28.82
GS FINANCE CORP	40056XNE2	12/02/2019	12/04/2024	100.000	0.000	2.4200	51.33	0.070546	0.071400	0.072264	0.073138	0.074023	25.60	26.22
GS FINANCE CORP	40054LFP4	06/30/2017	06/26/2023	100.000	1.250	2.7083	125.61	0.080419	0.081038	0.081665			29.07	14.29
GS FINANCE CORP	40055AQK6	03/29/2018	04/09/2025	100.000	0.000	3.8700	154.89	0.123066	0.125447	0.127874	0.130349	0.132871	45.13	46.89
GS FINANCE CORP	40056FZS7	08/30/2019	09/04/2024	100.000	0.000	2.3300	55.62	0.067808	0.068598	0.069397	0.070205	0.071023	24.74	25.32
GS FINANCE CORP	40054KTP1	01/31/2017	01/26/2023	100.000	1.250	3.0595	156.79	0.092326	0.093207	0.094102			33.67	2.35
GS FINANCE CORP	40057L3V1	03/03/2022	03/05/2030	100.000	0.000	3.1233		0.086759	0.086774	0.088129	0.089506	0.090904	26.02	32.30
GS FINANCE CORP	40054KD94	06/30/2016	09/30/2022	100.000	0.000	2.4488	143.36	0.077294	0.078241				20.96	
GS FINANCE CORP	40055QPC0	08/31/2018	09/03/2024	100.000	0.000	3.8250	134.79	0.119079	0.121357	0.123678	0.126043	0.128453	43.82	45.51
GS FINANCE CORP	40056EFX1	12/05/2018	12/05/2023	100.000	0.000	4.1700	135.21	0.131100	0.133834	0.136624	0.139473		47.83	46.15
GS FINANCE CORP	40057FD43	01/29/2021	01/29/2036	100.000	VARIES	2.3895	21.90	0.065508	0.064631	0.063057	0.061691	0.060600	23.05	22.08
GS FINANCE CORP	40057LEB3	03/31/2022	12/31/2026	100.000	0.000	3.6314		0.100871	0.101787	0.103635	0.105516	0.107432	27.50	37.65
GS FINANCE CORP	40055QPB2	08/31/2018	09/02/2026	100.000	0.000	4.0567	143.42	0.127142	0.129721	0.132352	0.135037	0.137776	46.86	48.78
GS FINANCE CORP	40057LEA5	03/31/2022	10/03/2028	100.000	0.000	3.7725		0.104792	0.104825	0.106802	0.108817	0.110870	28.58	39.17
GS FINANCE CORP	40057FUB8	04/03/2021	04/03/2031	100.000	VARIES	2.4705	17.92	0.067318	0.065742	0.064249	0.063310	0.062405	23.70	22.80
GS FINANCE CORP	40055AR25	03/14/2018	03/25/2025	100.000	0.000	3.7899	153.29	0.120199	0.122477	0.124798	0.127163	0.129572	44.12	45.81
GS FINANCE CORP	40054KRB6	06/2/2016	06/26/2023	100.000	0.000	2.6495	156.39	0.085087	0.086214	0.087357			30.85	15.29
GS FINANCE CORP	40056XNL6	11/29/2019	12/10/2026	100.000	0.000	2.6400	56.33	0.077344	0.078365	0.079399	0.080447	0.081509	28.07	28.82
GS FINANCE CORP	40057FUA0	04/03/2021	03/31/2028	100.000	VARIES	2.1195	15.93	0.058624	0.058362	0.058184	0.058023	0.058102	21.02	20.91
GS FINANCE CORP	40054KDE3	06/30/2016	07/02/2024	100.000	0.000	2.7499	162.17	0.087576	0.088781	0.090001	0.091239	0.092493	32.18	33.07
GS FINANCE CORP	40056EXC7	02/21/2019	02/18/2022	100.000	0.000	3.2181	95.67	0.096793					4.55	
GS FINANCE CORP	40056EGA0	11/30/2018	11/30/2028	100.000	0.000	4.6200	151.42	0.147181	0.150581	0.154059	0.157618	0.161259	53.81	56.32

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057F2Y9	01/29/2021	02/10/2031	100.000	0.000	1.8800	17.42	0.052744	0.053240	0.053740	0.054246	0.054755	19.22	19.58
GS FINANCE CORP	36264H107	03/16/2022	03/14/2025	100.000	0.000	3.0228			0.083967	0.085222	0.086510	0.087818	24.06	31.19
GS FINANCE CORP	40054LGG3	06/30/2017	06/30/2025	100.000	0.000	3.0999	148.56	0.098891	0.100423	0.101980	0.103561	0.105166	35.88	37.00
GS FINANCE CORP	36264H131	03/16/2022	03/16/2027	100.000	0.000	3.4238			0.095106	0.096735	0.098391	0.100075	27.28	35.47
GS FINANCE CORP	36264H123	03/16/2022	03/14/2025	100.000	0.000	3.0228			0.083967	0.085222	0.086510	0.087818	24.06	31.19
GS FINANCE CORP	40057ER90	12/29/2020	01/08/2031	100.000	0.000	1.9000	19.20	0.053305	0.053811	0.054322	0.054838	0.055359	19.46	19.83
GS FINANCE CORP	40057F2X1	01/29/2021	02/10/2031	100.000	0.000	1.8800	17.42	0.052744	0.053240	0.053740	0.054246	0.054755	19.22	19.58
GS FINANCE CORP	40054KDA1	06/03/2016	06/05/2023	100.000	0.000	3.0002	180.71	0.098187	0.099660	0.101155			35.69	15.58
GS FINANCE CORP	40056XNS1	11/22/2019	11/23/2029	100.000	0.000	2.9800	64.37	0.087829	0.089137	0.090466	0.091814	0.093182	31.95	32.91
GS FINANCE CORP	40055AQZ3	03/14/2018	03/25/2025	100.000	0.000	3.7899	153.29	0.120199	0.122477	0.124798	0.127163	0.129572	44.12	45.81
GS FINANCE CORP	36264H149	03/16/2022	03/16/2027	100.000	0.000	3.4238			0.095106	0.096735	0.098391	0.100075	27.28	35.47
GS FINANCE CORP	40056XNT9	11/13/2019	11/10/2022	100.000	0.000	2.2750	49.46	0.066107	0.066859				20.56	
GS FINANCE CORP	40054KUL8	01/30/2017	07/30/2024	100.000	0.000	3.3302	176.45	0.107330	0.109117	0.110934	0.112781	0.114659	39.50	40.83
GS FINANCE CORP	36260W405	04/20/2021	04/20/2026	100.000	0.000	0.8823	6.16	0.024616	0.024724	0.024833	0.024943	0.025053	8.90	8.98
GS FINANCE CORP	40054KD J2	06/30/2016	06/28/2023	100.000	1.250	2.6041	148.34	0.078076	0.078640	0.079212			28.21	14.02
GS FINANCE CORP	40054LXN9	10/31/2017	10/31/2024	100.000	0.000	2.9999	132.22	0.093872	0.095280	0.096709	0.098160	0.099632	34.22	35.25
GS FINANCE CORP	40054LXR0	10/31/2017	11/10/2027	100.000	0.000	3.3499	148.61	0.106376	0.108158	0.109970	0.111811	0.113684	38.80	40.13
GS FINANCE CORP	40057HJK7	06/16/2021	06/16/2031	100.000	VARIES	2.3104	12.51	0.063554	0.062923	0.062286	0.061641	0.061724	22.75	22.30
GS FINANCE CORP	40054KDM5	06/30/2016	07/12/2023	100.000	0.000	2.6003	152.78	0.082261	0.083331	0.084414	0.085512		30.17	16.32
GS FINANCE CORP	40054KDL7	06/30/2016	09/30/2022	100.000	0.000	2.4488	143.36	0.077294	0.078241				20.96	
GS FINANCE CORP	40056HJ21	05/05/2021	05/04/2023	100.000	0.000	1.9831	12.93	0.055621	0.056177	0.056734	0.057296	0.057864	20.15	20.59
GS FINANCE CORP	40056EGG7	11/29/2018	06/01/2022	100.000	0.000	3.8525	125.13	0.120020					18.00	
GS FINANCE CORP	40057ERB5	12/29/2020	06/28/2028	100.000	0.000	1.5125	15.27	0.042651	0.042973	0.043293	0.043626	0.043956	15.41	15.65
GS FINANCE CORP	40057KC27	12/31/2021	07/05/2029	100.000	0.000	2.3116		0.064212	0.064233	0.064976	0.065727	0.066486	23.32	23.79
GS FINANCE CORP	40055ARE9	04/02/2018	03/31/2023	100.000	0.000	3.5367	140.43	0.111045	0.113008	0.115007			40.69	10.24
GS FINANCE CORP	40057HJH4	06/23/2021	12/28/2026	100.000	0.000	1.6224	8.48	0.045444	0.045813	0.046184	0.046559	0.046937	16.43	16.70
GS FINANCE CORP	40054KDF0	06/30/2016	07/02/2026	100.000	0.000	3.0000	178.05	0.096728	0.098179	0.099651	0.101146	0.102663	35.61	36.68
GS FINANCE CORP	40055AAD9	01/03/2018	01/03/2023	100.000	0.000	2.6999	113.08	0.082379	0.083491	0.084618			30.26	0.17
GS FINANCE CORP	40057ERA7	12/29/2020	06/28/2028	100.000	0.000	1.5125	15.27	0.042651	0.042973	0.043298	0.043626	0.043956	15.41	15.65
GS FINANCE CORP	40057HJG6	06/23/2021	06/26/2028	100.000	0.000	1.9299	10.08	0.054136	0.054658	0.055186	0.055718	0.056256	19.59	19.97
GS FINANCE CORP	40057JPN0	10/29/2021	11/09/2028	100.000	0.000	2.2300	3.84	0.061984	0.062675	0.063374	0.064080	0.064795	22.51	23.02
GS FINANCE CORP	40057CKY6	09/03/2020	09/06/2024	100.000	0.000	0.9900	13.20	0.027776	0.027914	0.028052	0.028191	0.028330	10.06	10.16
GS FINANCE CORP	40057LFA4	03/31/2022	04/11/2029	100.000	0.000	3.8100		0.105832	0.105955	0.107974	0.110031	0.112127	28.87	39.57
GS FINANCE CORP	36257W178	08/05/2019	08/05/2024	100.000	0.000	2.7442	67.78	0.080499	0.081603	0.082723	0.083858	0.085008	29.50	30.32
GS FINANCE CORP	40055ARR0	03/21/2018	03/20/2025	100.000	0.000	3.7991	152.83	0.120377	0.122663	0.124993	0.127368	0.129787	44.21	45.91
GS FINANCE CORP	40054KDT0	06/09/2016	06/09/2023	100.000	0.000	2.9998	180.10	0.098155	0.099628	0.101122			35.67	15.98
GS FINANCE CORP	40056FK46	06/17/2019	06/26/2026	100.000	0.000	3.2600	85.58	0.098261	0.099862	0.101490	0.103144	0.104826	35.68	36.85
GS FINANCE CORP	40054LH31	07/31/2017	05/01/2023	100.000	0.000	2.6501	123.44	0.082337	0.083428	0.084534			29.97	10.14
GS FINANCE CORP	40054LH23	07/31/2017	07/31/2024	100.000	0.000	2.9499	138.18	0.092126	0.093485	0.094864	0.096263	0.097683	33.82	34.83
GS FINANCE CORP	40057L4Z1	03/01/2022	02/28/2025	100.000	0.000	2.5668			0.071301	0.072200	0.073127	0.074066	21.50	26.39
GS FINANCE CORP	40057JQ82	10/07/2021	10/07/2027	100.000	0.000	1.8000	4.20	0.050000	0.050450	0.050904	0.051362	0.051825	18.16	18.49
GS FINANCE CORP	40057JQ74	10/07/2021	10/10/2023	100.000	0.000	2.0200	4.71	0.056120	0.056687	0.057259	0.057832	0.058422	20.40	20.83
GS FINANCE CORP	40057EAE7	05/29/2020	06/01/2027	100.000	0.000	2.2400	36.04	0.064345	0.065066	0.065795	0.066531	0.067277	23.34	23.86
GS FINANCE CORP	40054KQJ7	02/01/2017	06/02/2022	100.000	0.000	2.8995	152.10	0.092585					13.98	
GS FINANCE CORP	40054LY57	11/09/2017	05/11/2023	100.000	0.000	2.5499	110.74	0.078398	0.079397	0.080410			28.50	10.45
GS FINANCE CORP	40054LXT6	11/3/2017	11/12/2024	100.000	0.000	3.0000	132.23	0.093968	0.095379	0.096810	0.098262	0.099736	34.22	35.26
GS FINANCE CORP	40054KV29	02/27/2017	08/26/2024	100.000	0.000	3.2501	169.07	0.104365	0.106061	0.107785	0.109536	0.111316	38.30	39.56
GS FINANCE CORP	40055ARW9	03/29/2018	04/10/2028	100.000	0.000	4.0900	164.30	0.131071	0.133752	0.136487	0.139278	0.142126	48.11	50.09
GS FINANCE CORP	40056YS39	03/31/2020	04/01/2027	100.000	0.000	3.3000	59.08	0.096288	0.097876	0.099491	0.101133	0.102802	35.24	36.41

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40057KCA9	12/10/2021	12/10/2026	100.000	0.000	1.9700	1.15	0.054721	0.055260	0.055804	0.056354	0.056909	19.82	20.21
GS FINANCE CORP	40055ARV1	03/21/2018	03/20/2025	100.000	0.000	3.7991	152.83	0.120377	0.122663	0.124993	0.127368	0.129787	44.21	45.91
GS FINANCE CORP	40057FE42	02/03/2021	02/03/2028	100.000	0.000	1.4700	13.44	0.041132	0.041434	0.041739	0.042046	0.042355	14.95	15.17
GS FINANCE CORP	40054KDV5	06/17/2016	06/15/2023	100.000	2.000	2.6630	150.05	0.076843	0.077126	0.077413			27.72	12.70
GS FINANCE CORP	40056E6W3	11/05/2018	11/03/2023	100.000	0.000	3.9463	131.29	0.123229	0.125661	0.128140	0.130669		45.08	39.15
GS FINANCE CORP	40055ART6	03/21/2018	03/21/2024	100.000	0.000	3.6850	147.96	0.116315	0.118459	0.120641	0.122864	0.125128	42.69	44.28
GS FINANCE CORP	40054LHH0	07/28/2017	07/28/2023	100.000	0.000	2.7502	128.49	0.085213	0.086385	0.087573	0.088777		31.25	18.34
GS FINANCE CORP	40054LHJ6	07/28/2017	07/30/2025	100.000	0.000	3.0997	145.82	0.097391	0.098900	0.100433	0.101990	0.103570	35.79	36.91
GS FINANCE CORP	40057CM81	08/31/2020	08/31/2026	100.000	0.000	1.3750	18.48	0.038720	0.038984	0.039255	0.039522	0.039796	14.05	14.25
GS FINANCE CORP	40057CM73	08/31/2020	08/31/2026	100.000	0.000	1.3750	18.48	0.038720	0.038984	0.039255	0.039522	0.039796	14.05	14.25
GS FINANCE CORP	40054KVB9	02/27/2017	02/27/2025	100.000	0.000	3.3001	171.87	0.106218	0.107971	0.109752	0.111563	0.113404	38.99	40.29
GS FINANCE CORP	40054LYD0	11/15/2017	11/25/2024	100.000	0.000	2.9499	128.51	0.092199	0.093559	0.094939	0.096339	0.097760	33.54	34.53
GS FINANCE CORP	40056FKE4	07/03/2019	07/03/2024	100.000	0.000	2.7200	69.71	0.079749	0.080834	0.081933	0.083047	0.084177	29.29	30.10
GS FINANCE CORP	40056FKB0	06/28/2019	06/28/2024	100.000	0.000	2.6900	69.32	0.079885	0.080959	0.082040	0.083151	0.084270	28.96	29.74
GS FINANCE CORP	40054KVC7	02/27/2017	02/27/2024	100.000	0.000	3.1501	163.51	0.100718	0.102305	0.103916	0.105533	0.107215	36.94	38.11
GS FINANCE CORP	40056FKC8	06/28/2019	06/30/2026	100.000	0.000	2.9700	76.75	0.088824	0.090143	0.091482	0.092840	0.094219	32.22	33.18
GS FINANCE CORP	40055QR05	08/31/2018	03/04/2026	100.000	0.000	4.0083	141.62	0.125475	0.127990	0.130555	0.133172	0.135841	46.22	48.09
GS FINANCE CORP	40057JR73	10/21/2021	10/21/2036	100.000	VARIES	2.8389	5.52	0.078858	0.077218	0.075554	0.073572	0.073176	27.86	26.68
GS FINANCE CORP	40057LFX4	04/05/2022	04/05/2027	100.000	0.000	3.4801			0.096669	0.098351	0.100062	0.101803	25.86	36.01
GS FINANCE CORP	40057LGG6	03/30/2022	03/30/2027	100.000	0.000	3.6901			0.102502	0.104399	0.106319	0.108280	27.95	38.29
GS FINANCE CORP	40055QR75	08/31/2018	06/02/2023	100.000	0.000	3.6500	128.32	0.114066	0.116146	0.118266			41.56	17.86
GS FINANCE CORP	40055QA69	05/24/2018	08/26/2025	100.000	0.000	4.1042	157.73	0.130132	0.132802	0.135527	0.138309	0.141147	48.00	49.99
GS FINANCE CORP	40055QR87	08/31/2018	06/02/2025	100.000	0.000	3.8963	137.47	0.122724	0.125115	0.127552	0.130037	0.132570	44.75	46.51
GS FINANCE CORP	40055ABF3	12/19/2017	06/19/2025	100.000	0.000	3.1000	132.11	0.097386	0.098895	0.100428	0.101985	0.103565	35.37	
GS FINANCE CORP	40057HKH2	07/06/2021	07/06/2028	100.000	0.000	1.9099	9.28	0.053054	0.053560	0.054072	0.054588	0.055110	19.37	19.74
GS FINANCE CORP	40056FKY0	06/28/2019	07/09/2026	100.000	0.000	2.9701	76.77	0.087592	0.088893	0.090213	0.091552	0.092912	32.22	33.18
GS FINANCE CORP	40057FW42	04/30/2021	05/12/2031	100.000	0.000	2.4800	16.66	0.069800	0.070665	0.071541	0.072428	0.073327	25.37	26.00
GS FINANCE CORP	40057L6B2	03/02/2022	03/02/2027	100.000	0.000	2.9701			0.082502	0.083727	0.084970	0.086232	24.81	30.66
GS FINANCE CORP	40054KW77	02/28/2017	02/26/2023	100.000	1.250	2.9063	146.00	0.085207	0.087376	0.088707			31.69	4.86
GS FINANCE CORP	40054KF50	07/29/2016	08/09/2023	100.000	0.000	2.5301	146.08	0.079750	0.080759	0.081781	0.082815		29.18	18.01
GS FINANCE CORP	40056EYX0	03/29/2019	12/29/2023	100.000	0.000	3.2563	93.12	0.098857	0.100466	0.102102	0.103764		35.88	36.85
GS FINANCE CORP	40054LZ98	11/30/2017	12/03/2024	100.000	0.000	2.9998	129.40	0.093892	0.095301	0.096730	0.098181	0.099653	34.13	35.17
GS FINANCE CORP	40054KF84	07/29/2016	07/31/2023	100.000	0.000	2.6502	153.55	0.083987	0.085100	0.086228	0.087371		30.77	18.23
GS FINANCE CORP	40056FL94	07/03/2019	01/03/2023	100.000	0.000	2.5175	64.39	0.073518	0.074444	0.075381			26.96	0.15
GS FINANCE CORP	40057CMG3	08/31/2020	09/10/2030	100.000	0.000	1.9400	26.15	0.054970	0.055503	0.056042	0.056585	0.057134	20.00	20.39
GS FINANCE CORP	40056FL60	06/28/2019	12/31/2024	100.000	0.000	2.7600	71.18	0.082118	0.083251	0.084400	0.085565	0.086746	29.77	30.60
GS FINANCE CORP	40054KVS2	02/28/2017	02/28/2024	100.000	0.000	3.0999	160.63	0.098893	0.100425	0.101982	0.103563	0.105168	36.26	37.39
GS FINANCE CORP	40054LZ72	11/30/2017	12/03/2024	100.000	0.000	2.9998	129.40	0.093892	0.095301	0.096730	0.098181	0.099653	34.13	35.17
GS FINANCE CORP	40054KF27	07/29/2016	05/01/2025	100.000	0.000	2.7700	160.92	0.088916	0.090147	0.091396	0.092662	0.093945	32.38	33.28
GS FINANCE CORP	40056EYS1	03/29/2019	03/31/2025	100.000	0.000	3.4250	98.14	0.103578	0.105352	0.107156	0.108991	0.110858	37.93	39.24
GS FINANCE CORP	40057JA89	09/03/2021	09/05/2031	100.000	0.000	2.2400	7.34	0.062230	0.062927	0.063632	0.064344	0.065065	22.69	23.20
GS FINANCE CORP	40056EYT9	03/29/2019	03/31/2022	100.000	0.000	2.9501	84.07	0.088178					7.85	
GS FINANCE CORP	40054KVT0	02/28/2017	08/26/2022	100.000	0.000	2.6997	138.50	0.084585	0.085727				20.08	
GS FINANCE CORP	40054LZ80	11/30/2017	12/03/2024	100.000	0.000	2.9998	129.40	0.093892	0.095301	0.096730	0.098181	0.099653	34.13	35.17
GS FINANCE CORP	40054KF35	07/29/2016	07/30/2026	100.000	0.000	2.9298	170.84	0.094130	0.095509	0.096908	0.098328	0.099769	34.55	35.57
GS FINANCE CORP	40057FEZ3	02/28/2022	02/28/2026	100.000	0.000	1.6601	14.11	0.046506	0.046886	0.047275	0.047667	0.048063	15.90	17.15
GS FINANCE CORP	40057L6J5	02/24/2022	03/06/2029	100.000	0.000	3.1600		0.087778	0.087870	0.089259	0.090669	0.092102	27.13	32.71
GS FINANCE CORP	40054LZC1	11/30/2017	12/03/2024	100.000	0.000	2.9998	129.40	0.093892	0.095301	0.096730	0.098181	0.099653	34.13	35.17
GS FINANCE CORP	40054LZB3	11/30/2017	08/31/2023	100.000	0.000	2.7995	120.35	0.086312	0.087507	0.088745	0.089974		31.58	21.43

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
GS FINANCE CORP	40056EZB7	03/29/2019	12/31/2025	100.000	0.000	3.5625	102.24	0.109065	0.111008	0.112985	0.114997	0.117046	39.62	41.04
GS FINANCE CORP	40056EZA9	03/29/2019	04/01/2027	100.000	0.000	3.6700	105.45	0.111672	0.113721	0.115800	0.117933	0.120097	40.94	42.46
GS FINANCE CORP	40057JAE6	08/31/2021	09/12/2028	100.000	0.000	1.9000	6.39	0.052813	0.053314	0.053821	0.054332	0.054848	19.21	19.58
GS FINANCE CORP	40056FLC7	07/03/2019	01/03/2023	100.000	0.000	2.5175	64.39	0.073518	0.074444	0.075381			26.96	0.15
GS FINANCE CORP	40054LZE7	11/30/2017	12/03/2025	100.000	0.000	3.1001	133.96	0.097413	0.098923	0.100457	0.102014	0.103595	35.43	36.53
GS FINANCE CORP	40057FW83	04/30/2021	05/02/2028	100.000	0.000	2.0200	13.56	0.056685	0.057258	0.057836	0.058420	0.059010	20.58	21.00
GS FINANCE CORP	40055AC70	01/31/2018	02/11/2025	100.000	0.000	3.4199	142.18	0.107078	0.108909	0.110772	0.112666	0.114592	39.39	40.75
GS FINANCE CORP	40057FF74	02/12/2021	02/12/2031	100.000	VARIES	1.9200	16.95	0.052913	0.052487	0.052473	0.052487	0.052560	18.91	18.90
GS FINANCE CORP	40054KEY8	07/29/2016	05/01/2023	100.000	0.000	2.4799	143.02	0.078416	0.079388	0.080372			28.52	9.64
GS FINANCE CORP	40057FW75	04/30/2021	05/02/2028	100.000	0.000	2.0200	13.56	0.056685	0.057258	0.057836	0.058420	0.059010	20.58	21.00
GS FINANCE CORP	40055AC88	01/31/2018	01/30/2025	100.000	0.000	3.4101	141.73	0.106624	0.108442	0.110291	0.112171	0.114084	39.27	40.62
GS FINANCE CORP	40057FF66	02/26/2021	02/28/2028	100.000	0.000	1.6601	14.11	0.046500	0.046886	0.047275	0.047667	0.048063	16.90	17.19
GS FINANCE CORP	40057FW67	04/30/2021	10/30/2026	100.000	0.000	1.6375	10.98	0.045858	0.046233	0.046612	0.046993	0.047378	16.62	16.90
GS FINANCE CORP	40055QAB8	06/04/2018	06/13/2025	100.000	0.000	3.9400	149.71	0.125582	0.128056	0.130579	0.133151	0.135774	45.74	47.56
GS FINANCE CORP	40055AC54	01/31/2018	01/30/2025	100.000	0.000	3.4101	141.73	0.106624	0.108442	0.110291	0.112171	0.114084	39.27	40.62
GS FINANCE CORP	40057FF58	02/26/2021	08/28/2028	100.000	0.000	1.7417	14.81	0.048807	0.049232	0.049661	0.050093	0.050529	17.75	18.06
GS FINANCE CORP	40057FW59	04/30/2021	10/30/2026	100.000	0.000	1.6375	10.98	0.045858	0.046233	0.046612	0.046993	0.047378	16.62	16.90
GS FINANCE CORP	40057FF41	02/26/2021	03/10/2031	100.000	0.000	2.1500	18.30	0.060416	0.061065	0.061722	0.062385	0.063056	22.01	22.49
GS FINANCE CORP	40055AC62	01/31/2018	02/11/2025	100.000	0.000	3.4199	142.18	0.107078	0.108909	0.110772	0.112666	0.114592	39.39	40.75
GS FINANCE CORP	40055QRR5	08/31/2018	09/12/2025	100.000	0.000	3.9600	139.83	0.123896	0.126349	0.128851	0.131402	0.134004	45.58	47.41
GS FINANCE CORP	40057JRM0	10/27/2021	04/29/2027	100.000	0.000	1.9850	3.53	0.055145	0.055992	0.056845	0.057693	0.058541	20.02	20.42
GS FINANCE CORP	40057JRL2	10/27/2021	10/30/2028	100.000	0.000	2.2700	4.04	0.063066	0.063782	0.064506	0.065238	0.065979	22.92	23.44
GS FINANCE CORP	40054KFB7	07/28/2016	07/30/2024	100.000	0.000	2.6502	153.55	0.083987	0.085100	0.086220	0.087370	0.088528	30.77	31.59
GS FINANCE CORP	40056FLD5	07/03/2019	07/15/2024	100.000	0.000	2.7200	69.73	0.079823	0.080908	0.082009	0.083124	0.084254	29.29	30.10
GS FINANCE CORP	40056FM44	06/28/2019	03/30/2022	100.000	0.000	2.3598	60.65	0.069115					6.15	
GS FINANCE CORP	40054LJ39	07/31/2017	08/09/2024	100.000	0.000	2.9498	138.18	0.092188	0.093547	0.094927	0.096327	0.097748	33.82	34.83
GS FINANCE CORP	40057E2G1	04/30/2020	04/30/2027	100.000	0.000	2.4600	41.68	0.070887	0.071759	0.072641	0.073535	0.074439	25.78	26.42
GS FINANCE CORP	40056YCH5	01/24/2020	01/25/2030	100.000	0.000	2.7100	53.51	0.078385	0.079448	0.080524	0.081615	0.082721	28.74	29.53
GS FINANCE CORP	40055QRZ7	08/31/2018	09/12/2025	100.000	0.000	3.9600	139.83	0.123896	0.126349	0.128851	0.131402	0.134004	45.58	47.41
GS FINANCE CORP	40054LZ56	11/30/2017	12/12/2024	100.000	0.000	2.9999	129.40	0.093965	0.095375	0.096805	0.098257	0.099731	34.14	35.17
GS FINANCE CORP	40055ACL9	01/31/2018	01/30/2025	100.000	0.000	3.3896	140.83	0.105911	0.107706	0.109531	0.111388	0.113276	39.00	40.33
GS FINANCE CORP	40057FWL4	04/30/2021	05/02/2028	100.000	0.000	2.0200	13.56	0.056685	0.057258	0.057836	0.058420	0.059010	20.58	21.00
GS FINANCE CORP	40057JS80	10/20/2021	10/20/2031	100.000	VARIES	2.6096	5.15	0.072489	0.071985	0.071474	0.070786	0.070282	25.93	25.52
GS FINANCE CORP	40055QAV4	06/15/2018	06/26/2025	100.000	0.000	4.0700	153.53	0.130339	0.132992	0.135698	0.138460	0.141277	47.43	49.38
GS FINANCE CORP	40055ATK3	04/17/2018	04/28/2025	100.000	0.000	3.7800	148.91	0.119844	0.122109	0.124417	0.126768	0.129164	43.84	45.51
GS FINANCE CORP	40054LJ54	07/31/2017	08/09/2027	100.000	0.000	3.3497	158.17	0.106361	0.108142	0.109954	0.111795	0.113668	39.12	40.44
GS FINANCE CORP	40055QS94	09/07/2018	09/08/2023	100.000	0.000	3.7000	129.34	0.114739	0.116862	0.119024	0.121225		42.17	29.80
GS FINANCE CORP	40054LZU1	11/30/2017	12/12/2024	100.000	0.000	2.9999	129.40	0.093965	0.095375	0.096805	0.098257	0.099731	34.14	35.17
GS FINANCE CORP	40055QB84	06/29/2018	07/11/2025	100.000	0.000	4.0800	152.13	0.128108	0.130721	0.133388	0.136109	0.138886	47.49	49.44
GS FINANCE CORP	40054LJ47	07/31/2017	08/09/2024	100.000	0.000	2.9498	138.18	0.092188	0.093547	0.094927	0.096327	0.097748	33.82	34.83
GS FINANCE CORP	40055ACK1	01/31/2018	10/31/2023	100.000	0.000	3.2433	134.47	0.101647	0.103296	0.104971	0.106673		37.09	31.69
GS FINANCE CORP	40054LZT4	11/30/2017	12/12/2024	100.000	0.000	2.9999	129.40	0.093965	0.095375	0.096805	0.098257	0.099731	34.14	35.17
GS FINANCE CORP	40054KWL6	02/17/2017	08/19/2024	100.000	0.000	3.2499	170.11	0.104388	0.106085	0.107800	0.109560	0.111341	38.34	39.59
GS FINANCE CORP	40055ATJ6	04/17/2018	04/28/2025	100.000	0.000	3.7800	148.91	0.119844	0.122109	0.124417	0.126768	0.129164	43.84	45.51
GS FINANCE CORP	40055ACE5	01/18/2018	01/29/2025	100.000	0.000	3.3498	140.36	0.104631	0.106384	0.108166	0.109977	0.111819	38.52	39.82
GS FINANCE CORP	40055QAR3	06/15/2018	06/26/2025	100.000	0.000	4.0700	153.53	0.130339	0.132992	0.135698	0.138460	0.141277	47.43	49.38
GS FINANCE CORP	40055ACF2	01/18/2018	01/29/2025	100.000	0.000	3.3498	140.36	0.104631	0.106384	0.108166	0.109977	0.111819	38.52	39.82
GS FINANCE CORP	40055ATH0	04/17/2018	04/28/2025	100.000	0.000	3.7800	148.91	0.119844	0.122109	0.124417	0.126768	0.129164	43.84	45.51
GS FINANCE CORP	40055QSC7	08/08/2018	02/06/2026	100.000	0.000	4.0319	145.27	0.126217	0.128761	0.131357	0.134005	0.136707	46.64	48.54

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
GS FINANCE CORP	40055ATU1	04/02/2018	10/03/2024	100.000	0.000	3.7376	148.90	0.118200	0.120409	0.122659	0.124951	0.127286	43.34	44.98
GS FINANCE CORP	40057KVD2	02/04/2022	02/04/2027	100.000	0.000	2.5400			0.070556	0.071452	0.072359	0.073278	23.20	26.15
GS FINANCE CORP	40055QBB7	06/29/2018	07/11/2025	100.000	0.000	4.0800	152.13	0.128108	0.130721	0.133388	0.136109	0.138886	47.49	49.44
GS FINANCE CORP	40057FX58	04/05/2021	10/03/2024	100.000	0.000	1.0638	7.87	0.029704	0.029862	0.030021	0.030181	0.030341	10.75	10.86
GS FINANCE CORP	40057FX41	04/05/2021	04/02/2026	100.000	0.000	1.5814	11.71	0.044268	0.044618	0.044971	0.045327	0.045685	16.06	16.32
GS FINANCE CORP	40055AU47	04/30/2018	05/09/2025	100.000	0.000	4.0400	158.14	0.129215	0.131825	0.134488	0.137204	0.139976	47.26	49.19
GS FINANCE CORP	40055AU54	04/30/2018	05/09/2028	100.000	0.000	4.3200	169.87	0.139513	0.142526	0.145605	0.148750	0.151963	51.08	53.31
GS FINANCE CORP	40055QSB9	08/08/2018	02/06/2026	100.000	0.000	4.0319	145.27	0.126217	0.128761	0.131357	0.134005	0.136707	46.64	48.54
GS FINANCE CORP	40056FM85	06/28/2019	06/30/2025	100.000	0.000	2.8299	73.03	0.084344	0.085537	0.086748	0.087975	0.089220	30.58	31.45
GS FINANCE CORP	40056EZU5	04/03/2019	04/04/2024	100.000	0.000	3.3401	95.21	0.100800	0.102483	0.104195	0.105935	0.107704	36.89	38.13
GS FINANCE CORP	40055AU39	04/30/2018	05/09/2025	100.000	0.000	4.0400	158.14	0.129215	0.131825	0.134488	0.137204	0.139976	47.26	49.19
GS FINANCE CORP	40055AD20	01/30/2018	02/08/2023	100.000	0.000	3.1499	130.35	0.097681	0.099220	0.100782			35.89	3.73
GS FINANCE CORP	40054LZV9	11/30/2017	12/13/2027	100.000	0.000	3.3000	143.12	0.104613	0.106339	0.108094	0.109878	0.111691	38.03	39.30
GS FINANCE CORP	40057K3Z4	12/03/2021	12/05/2028	100.000	0.000	2.2800	1.77	0.063341	0.064063	0.064793	0.065532	0.066279	22.97	23.50
GS FINANCE CORP	40057E2H9	04/30/2020	01/30/2026	100.000	0.000	2.3100	39.11	0.066037	0.066799	0.067571	0.068351	0.069141	24.14	24.70
GS FINANCE CORP	40055A2Z9	11/30/2017	12/12/2022	100.000	0.000	2.6499	113.58	0.081856	0.082940				28.11	
GS FINANCE CORP	40057L7L9	02/21/2022	02/23/2024	100.000	0.000	1.6034			0.045339	0.044894	0.045254	0.045617	13.72	16.32
GS FINANCE CORP	40056XQW9	12/04/2019	02/03/2022	100.000	0.000	1.5999	33.63	0.045635					1.46	
GS FINANCE CORP	40057KVK6	02/03/2022	02/05/2030	100.000	0.000	2.8333		0.078702	0.078715	0.079830	0.080961	0.082108	25.98	29.27
GS FINANCE CORP	40055QBK7	06/08/2018	10/08/2026	100.000	0.000	4.1144	156.32	0.130912	0.133605	0.136354	0.139159	0.142021	48.06	50.06
GS FINANCE CORP	40057L7J4	03/02/2022	03/12/2024	100.000	0.000	3.1999		0.088887	0.088966	0.090390	0.091836	0.093305	26.76	33.12
GS FINANCE CORP	40057FFY5	02/22/2021	02/23/2028	100.000	0.000	1.5700	13.52	0.043957	0.044302	0.044650	0.045000	0.045353	15.98	16.23
GS FINANCE CORP	40057LHH7	03/28/2022	04/06/2029	100.000	0.000	3.6600		0.101666	0.101749	0.103611	0.105507	0.107438	27.93	37.97
GS FINANCE CORP	40057FX82	04/30/2021	05/02/2029	100.000	0.000	2.1733	14.59	0.061032	0.061695	0.062366	0.063044	0.063729	22.17	
GS FINANCE CORP	40055AU88	04/30/2018	05/09/2025	100.000	0.000	4.0400	158.14	0.129215	0.131825	0.134488	0.137204	0.139976	47.26	49.19
GS FINANCE CORP	40054LJA3	07/31/2017	08/09/2024	100.000	0.000	2.9498	138.18	0.092188	0.093547	0.094927	0.096327	0.097748	33.82	34.83
GS FINANCE CORP	40057FW2	04/30/2021	05/12/2031	100.000	0.000	2.4800	16.66	0.069800	0.070665	0.071541	0.072428	0.073327	25.37	26.00
GS FINANCE CORP	40055ATX5	04/30/2018	04/30/2025	100.000	0.000	4.0400	158.14	0.129087	0.131694	0.134355	0.137069	0.139838	47.26	49.19
GS FINANCE CORP	40055ACW5	01/30/2018	01/29/2026	100.000	0.000	3.4733	144.52	0.108829	0.110719	0.112642	0.114598	0.116588	40.10	41.50
GS FINANCE CORP	40055ADF1	01/31/2018	02/11/2025	100.000	0.000	3.4199	142.18	0.107078	0.108909	0.110772	0.112666	0.114592	39.39	40.75
GS FINANCE CORP	40055QC42	06/29/2018	07/01/2026	100.000	0.000	4.1733	155.80	0.133987	0.133987	0.139637	0.139637	0.145526	48.74	50.79
GS FINANCE CORP	40055QSU7	08/09/2018	08/13/2025	100.000	0.000	3.9699	142.79	0.124134	0.126598	0.129111	0.131673	0.134287	45.82	47.66
GS FINANCE CORP	40054KGK6	08/31/2016	06/01/2022	100.000	0.000	2.1998	123.86	0.068549					10.28	
GS FINANCE CORP	40055ADC8	01/31/2018	02/11/2025	100.000	0.000	3.4199	142.18	0.107078	0.108909	0.110772	0.112666	0.114592	39.39	40.75
GS FINANCE CORP	40055A3B1	11/30/2017	05/31/2023	100.000	0.000	2.7000	115.83	0.083493	0.084620	0.085762			30.33	12.78
GS FINANCE CORP	40054KXL5	02/28/2017	08/29/2022	100.000	0.000	2.0900	105.92	0.062705	0.063709				15.23	
GS FINANCE CORP	40055ADD6	01/31/2018	02/11/2025	100.000	0.000	3.4199	142.18	0.107078	0.108909	0.110772	0.112666	0.114592	39.39	40.75
GS FINANCE CORP	40055AUC9	04/30/2018	05/09/2028	100.000	0.000	4.3200	169.87	0.139513	0.142526	0.145605	0.148750	0.151963	51.08	53.31
GS FINANCE CORP	40056FMH5	06/28/2019	06/30/2022	100.000	0.000	2.4001	61.67	0.070775					12.67	
GS FINANCE CORP	40054LJJ4	07/31/2017	07/31/2024	100.000	0.000	2.9499	138.18	0.092126	0.093485	0.094864	0.096263	0.097683	33.82	34.83
GS FINANCE CORP	40057KVN0	02/04/2022	02/04/2027	100.000	0.000	2.5000			0.069444	0.070312	0.071191	0.072081	22.84	25.73
GS FINANCE CORP	40055QSN9	09/06/2018	09/06/2023	100.000	0.000	3.6500	127.61	0.113009	0.115072	0.117172	0.119310		41.53	29.09
GS FINANCE CORP	40055AUA3	04/30/2018	05/09/2025	100.000	0.000	4.0400	158.14	0.129215	0.131825	0.134488	0.137204	0.139976	47.26	49.19
GS FINANCE CORP	40055AUB1	04/30/2018	05/09/2025	100.000	0.000	4.0400	158.14	0.129215	0.131825	0.134488	0.137204	0.139976	47.26	49.19
GS FINANCE CORP	40056XAG1	09/29/2019	09/29/2022	100.000	0.000	2.2654	52.07	0.065824	0.066570				17.78	
GS FINANCE CORP	40056EJNS	12/08/2018	12/08/2022	100.000	0.000	4.0067	129.52	0.125397	0.127005				42.71	
GS FINANCE CORP	40055AUP0	04/30/2018	11/10/2025	100.000	0.000	4.0867	160.09	0.130935	0.133610	0.136340	0.139126	0.141969	47.89	49.87
GS FINANCE CORP	40056EJQ2	12/28/2018	12/27/2024	100.000	0.000	4.4909	142.95	0.142507	0.145707	0.148979	0.152324	0.155744	51.90	54.20
GS FINANCE CORP	40054KGR1	08/04/2016	08/06/2026	100.000	0.000	2.8502	165.42	0.091222	0.092522	0.093841	0.095178	0.096535	33.45	34.41

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
GS FINANCE CORP	40054LJP0	07/31/2017	07/31/2024	100.000	0.000	2.9499	138.18	0.092126	0.093485	0.094864	0.096263	0.097683	33.82	34.83
GS FINANCE CORP	40054KGM2	08/31/2016	05/30/2025	100.000	0.000	2.6499	150.86	0.084520	0.085640	0.086774	0.087924	0.089089	30.70	31.52
GS FINANCE CORP	40054KGL4	08/31/2016	06/01/2023	100.000	0.000	2.3999	135.79	0.075566	0.076473	0.077390			27.42	11.61
GS FINANCE CORP	40056FN27	06/28/2019	12/31/2026	100.000	0.000	3.0233	78.17	0.090539	0.091908	0.093297	0.094708	0.096139	32.84	33.84
GS FINANCE CORP	40055ADK0	01/31/2018	02/11/2025	100.000	0.000	3.4199	142.18	0.107078	0.108909	0.110772	0.112666	0.114592	39.39	40.75
GS FINANCE CORP	40055ADG9	01/31/2018	02/11/2028	100.000	0.000	3.6599	152.80	0.115554	0.117669	0.119822	0.122015	0.124247	42.58	44.15
GS FINANCE CORP	40057JST4	11/03/2021	11/02/2028	100.000	0.000	2.2046	3.55	0.061239	0.061910	0.062592	0.063282	0.063980	22.25	22.74
GS FINANCE CORP	40057FGF5	02/11/2021	02/11/2024	100.000	0.000	0.6198	5.52	0.017271	0.017325	0.017378	0.017432	0.017486	6.24	6.28
GS FINANCE CORP	40055A3G0	12/05/2017	12/05/2022	100.000	0.000	2.6501	113.18	0.081788	0.082872				27.51	
GS FINANCE CORP	40054KGN0	08/31/2016	09/12/2023	100.000	0.000	2.4502	138.80	0.076936	0.077878	0.078832	0.079798		28.07	19.96
GS FINANCE CORP	36260W587	05/19/2021	06/03/2026	100.000	0.000	1.4218	8.78	0.039796	0.040079	0.040364	0.040651	0.040940	14.39	14.60
GS FINANCE CORP	40055QBU5	06/29/2018	07/01/2024	100.000	0.000	3.9250	145.98	0.124942	0.124942	0.129894	0.129894	0.135043	45.42	47.22
GS FINANCE CORP	36261Y566	01/20/2022	02/05/2029	100.000	0.000	2.6418		0.073385	0.073465	0.074436	0.075419	0.076415	25.19	27.26
GS FINANCE CORP	40055AE78	02/05/2018	02/03/2023	100.000	0.000	3.2054	132.26	0.099503	0.101098	0.102718			36.58	3.29
GS FINANCE CORP	40056YE34	02/06/2020	02/19/2030	100.000	0.000	2.5700	49.81	0.074246	0.075200	0.076166	0.077145	0.078136	27.15	27.86
GS FINANCE CORP	40055A3U9	11/22/2017	05/31/2023	100.000	0.000	2.7513	118.82	0.085303	0.086477	0.087666			30.99	13.06
GS FINANCE CORP	40057KFD0	12/07/2021	12/06/2029	100.000	0.000	2.4094	1.61	0.066929	0.067731	0.068544	0.069373	0.070208	24.28	24.87
GS FINANCE CORP	40055ADU8	02/05/2018	02/03/2023	100.000	0.000	3.2054	132.26	0.099503	0.101098	0.102718			36.58	3.29
GS FINANCE CORP	40055A3P0	11/30/2017	05/31/2023	100.000	0.000	2.7499	118.08	0.085202	0.086374	0.087561			30.96	13.05
GS FINANCE CORP	40057FXR0	04/06/2021	01/06/2023	100.000	0.000	0.5194	3.83	0.014447	0.014484	0.014522			5.22	0.07
GS FINANCE CORP	40056KMT7	08/21/2016	08/29/2023	100.000	0.000	2.5001	142.11	0.078645	0.079626	0.080622	0.081631		28.73	19.25
GS FINANCE CORP	40056FMW2	07/03/2019	07/01/2022	100.000	0.000	2.3820	60.85	0.070191					12.63	
GS FINANCE CORP	40054KXY7	03/30/2017	04/01/2024	100.000	0.000	3.1002	157.48	0.098911	0.100444	0.102001	0.103582	0.105188	36.16	37.29
GS FINANCE CORP	40055AUQ8	04/30/2018	11/10/2025	100.000	0.000	4.0867	160.09	0.130935	0.133610	0.136340	0.139126	0.141969	47.89	49.87
GS FINANCE CORP	40054KXX9	03/30/2017	04/01/2025	100.000	0.000	3.3001	168.36	0.106228	0.107981	0.109763	0.111574	0.113415	38.88	40.17
GS FINANCE CORP	40057J2H8	08/31/2021	08/31/2028	100.000	0.000	1.9000	6.39	0.052777	0.053272	0.053784	0.054289	0.054811	19.21	19.58
GS FINANCE CORP	40056XRY4	01/03/2020	10/03/2024	100.000	0.000	2.4313	49.42	0.070456	0.071312	0.072179	0.073056	0.073944	25.67	26.30
GS FINANCE CORP	40056EKC1	12/27/2018	12/27/2028	100.000	0.000	4.7400	151.50	0.151535	0.155126	0.158803	0.162567	0.166419	55.23	57.88
GS FINANCE CORP	40055QCM2	06/29/2018	03/30/2023	100.000	0.000	3.7238	138.17	0.116632	0.118804	0.121016			42.78	10.77
GS FINANCE CORP	40057J2G0	08/31/2021	08/31/2028	100.000	0.000	1.9000	6.39	0.052777	0.053272	0.053784	0.054289	0.054811	19.21	19.58
GS FINANCE CORP	40056XRZ1	01/03/2020	01/05/2024	100.000	0.000	2.3449	47.60	0.067463	0.068254	0.069054	0.069864	0.070683	24.71	25.29
GS FINANCE CORP	40054KYF7	03/31/2017	04/02/2024	100.000	0.000	3.1000	157.47	0.098912	0.100446	0.102002	0.103583	0.105189	36.16	37.29
GS FINANCE CORP	40057J2F2	08/31/2021	08/31/2028	100.000	0.000	1.9000	6.39	0.052777	0.053272	0.053784	0.054289	0.054811	19.21	19.58
GS FINANCE CORP	40055QCJ9	06/29/2018	07/11/2028	100.000	0.000	4.3600	163.26	0.138042	0.141051	0.144126	0.147268	0.150479	51.27	53.53
GS FINANCE CORP	40057J2E5	08/31/2021	08/31/2027	100.000	0.000	1.7001	5.71	0.047224	0.047621	0.048030	0.048434	0.048850	17.17	17.46
GS FINANCE CORP	40054KYE0	03/31/2017	10/03/2022	100.000	0.000	2.7999	141.31	0.088161	0.089395				24.20	
GS FINANCE CORP	40056XAT3	09/30/2019	09/30/2027	100.000	0.000	2.8633	66.17	0.084189	0.085394	0.086617	0.087857	0.089115	30.75	31.63
GS FINANCE CORP	40057J2D7	08/31/2021	08/31/2027	100.000	0.000	1.7001	5.71	0.047224	0.047621	0.048030	0.048434	0.048850	17.17	17.46
GS FINANCE CORP	40056XAS5	09/30/2019	03/28/2025	100.000	0.000	2.5900	59.71	0.075735	0.076715	0.077709	0.078715	0.079734	27.62	28.34
GS FINANCE CORP	40057FXZ2	04/09/2021	04/09/2031	100.000	VARIES	2.4796	17.98	0.068010	0.067132	0.066730	0.066456	0.066544	24.22	23.96
GS FINANCE CORP	40057J2C9	08/31/2021	08/31/2026	100.000	0.000	1.5000	5.04	0.041665	0.041974	0.042293	0.042606	0.042929	15.13	15.36
GS FINANCE CORP	40055QTG7	09/01/2018	09/01/2025	100.000	0.000	3.9400	138.58	0.123088	0.125513	0.127986	0.130507	0.133078	45.30	47.10
GS FINANCE CORP	40056XB39	10/03/2019	10/05/2022	100.000	0.000	2.2701	51.99	0.065979	0.066728				18.21	
General Cbl Corp.	369300AL2	12/18/2009	11/15/2029	100.000	VARIES	12.5014	2658.46	1.068699	1.127185	1.189327	1.255353	1.325506	400.81	446.31
Goldman Sachs Group, Inc	38148TLJ6	02/16/2016	02/16/2026	100.000	VARIES	3.7570	38.18	0.018707	0.018831	0.018865	0.018900	0.018859	6.78	6.80
Goldman Sachs Group, Inc	38147QYN0	10/17/2013	10/17/2023	100.000	VARIES	3.9815	330.33	0.111612	0.111999	0.111182	0.110893		40.11	31.75
Goldman Sachs Group, Inc	38147QHS8	08/02/2013	08/02/2028	100.000	VARIES	4.8903	381.04	0.125429	0.126082	0.126751	0.127459	0.128185	45.47	45.97
Goldman Sachs Group, Inc	38147QYV2	05/08/2015	05/08/2023	100.000	0.000	2.9999	218.91	0.101127	0.102644	0.104184			36.84	13.23
Goldman Sachs Group, Inc	38147QXQ4	03/27/2015	09/27/2022	100.000	0.000	2.9999	223.05	0.101124	0.102641				27.17	

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Goldman Sachs Group, Inc	38148TJP5	12/31/2015	01/02/2026	100.000	0.000	3.4990	231.49	0.117647	0.119705	0.121800	0.123930	0.126099	43.47	45.00
Goldman Sachs Group, Inc	38147QY34	04/30/2015	11/02/2022	100.000	0.000	3.0000	219.72	0.101146	0.102663				30.72	
Goldman Sachs Group, Inc	38148TJN0	12/31/2015	07/03/2024	100.000	0.000	3.2988	217.03	0.109732	0.111542	0.113381	0.115252	0.117153	40.48	41.83
Goldman Sachs Group, Inc	38147QXY7	04/30/2015	05/02/2023	100.000	0.000	2.5999	188.03	0.085434	0.086545	0.087670			31.09	10.61
Goldman Sachs Group, Inc	38148TJY6	12/28/2015	12/26/2023	100.000	0.000	3.2000	210.15	0.107521	0.109241	0.110989	0.112765		39.03	39.72
Goldman Sachs Group, Inc	38147QXX9	03/31/2015	03/31/2025	100.000	VARIES	3.3914	228.94	0.094483	0.094495	0.094474	0.094454	0.094405	34.02	34.00
Goldman Sachs Group, Inc	38147QH74	10/10/2014	02/10/2022	100.000	0.000	3.4944	284.47	0.122996					4.80	
Goldman Sachs Group, Inc	38148TJU4	12/29/2015	12/29/2023	100.000	0.000	3.0000	195.82	0.099637	0.101131	0.102648	0.104188		36.14	37.03
Goldman Sachs Group, Inc	38147QH58	10/10/2014	02/10/2022	100.000	0.000	3.4944	284.47	0.122996					4.80	
Goldman Sachs Group, Inc	38141GMR2	02/11/2013	02/11/2028	100.000	VARIES	4.2924	349.56	0.108815	0.109432	0.110171	0.110925	0.111696	39.47	40.01
Goldman Sachs Group, Inc	38147QXD3	04/24/2015	04/24/2023	100.000	0.000	3.0000	220.33	0.101131	0.102648	0.104188			36.89	11.77
Goldman Sachs Group, Inc	38147QGA8	07/22/2013	07/22/2028	100.000	VARIES	4.9007	383.42	0.125663	0.126307	0.126968	0.127674	0.128397	45.56	46.00
Goldman Sachs Group, Inc	38147Q5M4	05/21/2014	05/21/2029	100.000	VARIES	4.4103	310.87	0.112951	0.113424	0.113940	0.114467	0.115006	40.79	41.16
Goldman Sachs Group, Inc	38147Q5E2	12/13/2013	12/13/2028	100.000	VARIES	4.9491	354.13	0.119646	0.120609	0.121594	0.122605	0.123640	43.28	43.99
Goldman Sachs Group, Inc	38141GMD3	01/23/2013	01/23/2028	100.000	VARIES	4.3421	355.32	0.109640	0.110278	0.111060	0.111859	0.112675	39.81	40.38
Goldman Sachs Group, Inc	38148TJ26	11/30/2015	11/29/2023	100.000	0.000	3.1489	209.46	0.105495	0.107156	0.108843	0.110557		38.38	36.01
Goldman Sachs Group, Inc	38148THX0	11/18/2015	11/18/2025	100.000	VARIES	3.7095	17.06	0.008209	0.008144	0.008078	0.007962	0.007843	2.94	2.89
Goldman Sachs Group, Inc	40055AHP5	03/05/2018	03/03/2023	100.000	0.000	3.4453	139.51	0.107838	0.109696	0.111585			39.60	6.92
Goldman Sachs Group, Inc	38147QVM5	03/31/2015	09/29/2022	100.000	0.000	2.8501	210.62	0.095151	0.096507				25.74	
Goldman Sachs Group, Inc	38150AAC9	06/13/2018	06/13/2028	100.000	VARIES	3.7824	22.73	0.016601	0.016914	0.017234	0.017560	0.017892	6.04	6.27
Goldman Sachs Group, Inc	38150AAG0	06/19/2018	06/19/2028	100.000	VARIES	3.7644	11.80	0.008381	0.008541	0.008701	0.008865	0.009032	3.05	3.17
Goldman Sachs Group, Inc	38148TGZ6	11/27/2015	11/29/2023	100.000	0.000	3.1499	209.85	0.105564	0.107227	0.108915	0.110631		38.41	36.03
Goldman Sachs Group, Inc	38148TGX1	11/10/2015	11/10/2026	100.000	VARIES	3.8760	23.71	0.011260	0.011268	0.011277	0.011242	0.011206	4.06	4.05
Goldman Sachs Group, Inc	38147QV94	03/27/2015	03/27/2023	100.000	0.000	3.1002	231.25	0.105178	0.106808	0.108464			38.47	9.33
Goldman Sachs Group, Inc	38147QV78	03/30/2015	03/30/2023	100.000	0.000	2.8001	206.59	0.093190	0.094495	0.095818			34.02	8.53
Goldman Sachs Group, Inc	38148T6S3	07/31/2015	02/02/2023	100.000	0.000	3.2489	229.86	0.109518	0.111297	0.113105			40.28	3.51
Goldman Sachs Group, Inc	38148T7C7	07/31/2015	02/02/2023	100.000	0.000	3.2489	229.86	0.109518	0.111297	0.113105			40.28	3.51
Goldman Sachs Group, Inc	38148T7B9	07/30/2015	08/01/2023	100.000	0.000	3.3498	237.73	0.113586	0.114888	0.117422	0.119389		41.81	25.01
Goldman Sachs Group, Inc	38148TH44	11/30/2015	11/28/2023	100.000	0.000	3.1488	209.45	0.105482	0.107143	0.108830	0.110543		38.38	35.90
Goldman Sachs Group, Inc	38148TGT0	11/30/2015	11/28/2025	100.000	0.000	3.4490	231.39	0.117603	0.119631	0.121694	0.123792	0.125927	42.84	44.33
Goldman Sachs Group, Inc	38148T6Q7	07/31/2015	01/31/2023	100.000	0.000	3.2500	229.95	0.109545	0.111325	0.113134			40.30	3.28
Goldman Sachs Group, Inc	38150ABH7	09/26/2018	09/26/2028	100.000	VARIES	3.7555	9.82	0.007610	0.007753	0.007898	0.008047	0.008198	2.79	2.90
Goldman Sachs Group, Inc	40055AJF5	03/05/2018	03/03/2023	100.000	0.000	3.4453	139.51	0.107838	0.109696	0.111585			39.60	6.92
Goldman Sachs Group, Inc	38148TGM5	10/22/2015	10/22/2027	100.000	VARIES	3.9047	29.30	0.013697	0.013808	0.013921	0.013940	0.013960	4.97	5.02
Goldman Sachs Group, Inc	38148TGL7	10/30/2015	10/30/2025	100.000	VARIES	3.6654	18.66	0.008825	0.008783	0.008740	0.008653	0.008565	3.16	3.12
Goldman Sachs Group, Inc	38148TFV6	10/29/2015	10/31/2023	100.000	0.000	3.1500	212.92	0.105568	0.107231	0.108919	0.110635		38.51	32.88
Goldman Sachs Group, Inc	38147QTX4	03/21/2014	03/21/2029	100.000	VARIES	4.6241	324.22	0.115264	0.115972	0.116727	0.117499	0.118289	41.77	42.32
Goldman Sachs Group, Inc	38148T5U9	07/07/2015	07/08/2025	100.000	0.000	3.6499	264.29	0.125974	0.128273	0.130614	0.132997	0.135425	46.57	48.28
Goldman Sachs Group, Inc	38148T5T2	07/07/2015	07/07/2023	100.000	0.000	3.3501	240.36	0.113587	0.115490	0.117425	0.119391		41.90	22.20
Goldman Sachs Group, Inc	38150AC52	01/30/2019	01/30/2026	100.000	VARIES	3.5868	16.38	0.014601	0.014863	0.015130	0.015401	0.015677	5.38	5.58
Goldman Sachs Group, Inc	38150ABW4	11/28/2018	11/28/2028	100.000	VARIES	3.7010	17.35	0.013345	0.013592	0.013843	0.014100	0.014360	4.87	5.05
Goldman Sachs Group, Inc	38150ABV0	12/11/2018	12/11/2028	100.000	VARIES	3.6601	10.14	0.008364	0.008517	0.008673	0.008832	0.008993	3.04	3.16
Goldman Sachs Group, Inc	38148TFP9	10/30/2015	10/30/2025	100.000	0.000	3.4498	234.98	0.117659	0.119688	0.121753	0.123853	0.125989	42.97	44.47
Goldman Sachs Group, Inc	38150A2F1	02/21/2017	02/21/2027	100.000	VARIES	3.8872	188.95	0.108321	0.108384	0.108449	0.108516	0.108486	39.02	39.06
Goldman Sachs Group, Inc	38148TFN4	10/30/2015	11/01/2023	100.000	0.000	3.1491	212.63	0.105520	0.107182	0.108869	0.110584		38.49	32.97
Goldman Sachs Group, Inc	38147QC4	06/19/2015	06/19/2026	100.000	VARIES	4.6926	372.25	0.121039	0.121581	0.122221	0.122877	0.123548	43.68	44.13
Goldman Sachs Group, Inc	38148TFK0	10/30/2015	10/30/2023	100.000	0.000	3.1502	212.71	0.105555	0.107218	0.108907	0.110622		38.50	32.87
Goldman Sachs Group, Inc	38148TF46	09/24/2015	09/24/2022	100.000	0.500	3.2799	223.14	0.107753	0.109292				28.62	
Goldman Sachs Group, Inc	38147QST4	03/19/2014	03/19/2029	100.000	VARIES	4.6202	330.90	0.117375	0.117949	0.118580	0.119226	0.119887	42.48	42.94

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Goldman Sachs Group, Inc	381470C20	10/25/2013	10/25/2028	100.000	VARIES	4.8590	363.35	0.122324	0.123067	0.123828	0.124607	0.125405	44.27	44.82
Goldman Sachs Group, Inc	38148TEP0	09/30/2015	09/30/2025	100.000	VARIES	3.7872	23.17	0.010777	0.010676	0.010573	0.010419	0.010261	3.84	3.75
Goldman Sachs Group, Inc	38150A2Z7	04/28/2017	04/28/2027	100.000	VARIES	3.6989	17.35	0.010360	0.010495	0.010586	0.010678	0.010734	3.77	3.84
Goldman Sachs Group, Inc	38148T4E6	06/30/2015	12/30/2022	100.000	0.000	3.2498	233.22	0.111316	0.113125				40.29	
Goldman Sachs Group, Inc	38148T4F3	06/26/2015	06/26/2023	100.000	0.000	3.2500	233.68	0.111323	0.113132	0.114970			40.42	20.12
Goldman Sachs Group, Inc	38150A3C7	05/19/2017	05/19/2027	100.000	VARIES	3.6688	16.65	0.009779	0.009924	0.010066	0.010169	0.010277	3.56	3.65
Goldman Sachs Group, Inc	38141GH00	11/19/2012	11/19/2027	100.000	VARIES	4.0648	348.04	0.106251	0.106833	0.107427	0.108033	0.108651	38.40	38.83
Goldman Sachs Group, Inc	38150A3S2	07/10/2017	07/10/2027	100.000	VARIES	3.6160	160.73	0.100222	0.100349	0.100454	0.100539	0.100606	36.14	36.20
Goldman Sachs Group, Inc	38150A3U7	08/02/2017	08/02/2027	100.000	VARIES	3.5643	156.26	0.098293	0.098455	0.098594	0.098713	0.098813	35.46	35.55
Goldman Sachs Group, Inc	38148T3N7	06/10/2015	06/10/2025	100.000	VARIES	3.9250	30.34	0.013061	0.012924	0.012785	0.012642	0.012439	4.67	4.57
Goldman Sachs Group, Inc	38150A3E6	08/15/2017	08/15/2024	100.000	VARIES	3.1510	138.33	0.088101	0.088087	0.088040	0.087956	0.087840	31.71	31.65
Goldman Sachs Group, Inc	38148T3V9	06/30/2015	06/29/2023	100.000	0.000	3.3498	241.14	0.115467	0.117401	0.119367			41.92	21.25
Goldman Sachs Group, Inc	38148TDE6	09/08/2015	09/07/2022	100.000	0.000	3.1000	214.41	0.103556	0.105161				25.76	
Goldman Sachs Group, Inc	38141GGV0	10/30/2012	10/30/2027	100.000	VARIES	4.6427	396.01	0.120049	0.120770	0.121507	0.122261	0.123033	43.44	43.97
Goldman Sachs Group, Inc	38148TDB2	09/29/2015	09/28/2023	100.000	0.000	3.3000	227.26	0.111548	0.113389	0.115260	0.117161		40.83	31.12
Goldman Sachs Group, Inc	38148TDA4	09/30/2015	09/30/2025	100.000	0.000	3.6001	250.00	0.123876	0.126106	0.128375	0.130686	0.133039	45.41	47.06
Goldman Sachs Group, Inc	38150A4K6	09/22/2017	09/22/2027	100.000	VARIES	3.5453	150.37	0.097485	0.097658	0.097809	0.097943	0.098055	35.16	35.26
Goldman Sachs Group, Inc	38148T3L1	05/29/2015	05/30/2025	100.000	0.000	3.5000	256.88	0.121829	0.123960	0.126130	0.128337	0.130583	44.38	45.94
Goldman Sachs Group, Inc	38150A4M4	10/06/2017	10/06/2027	100.000	VARIES	3.5757	150.50	0.099254	0.099384	0.099487	0.099560	0.099610	35.77	35.84
Goldman Sachs Group, Inc	38150A4P7	09/29/2017	09/29/2027	100.000	VARIES	3.6040	152.34	0.099275	0.099442	0.099586	0.099710	0.099813	35.80	35.89
Goldman Sachs Group, Inc	38150A4Q5	09/22/2017	09/29/2027	100.000	VARIES	3.6048	151.47	0.099388	0.099470	0.099537	0.099605	0.099663	35.70	35.81
Goldman Sachs Group, Inc	38147QQR0	01/30/2015	08/01/2022	100.000	0.000	2.5001	187.60	0.081624	0.082645				17.32	
Goldman Sachs Group, Inc	38147QQM1	01/30/2015	08/01/2022	100.000	0.000	2.4699	185.15	0.080484	0.081477				17.08	
Goldman Sachs Group, Inc	38147QA89	06/26/2014	06/26/2029	100.000	VARIES	4.3665	308.25	0.113381	0.113745	0.114200	0.114665	0.115140	40.89	41.20
Goldman Sachs Group, Inc	38148TD89	09/30/2015	07/03/2023	100.000	0.000	3.2490	223.30	0.108657	0.110422	0.112216	0.114039		40.07	20.75
Goldman Sachs Group, Inc	38148TD97	09/30/2015	09/28/2023	100.000	0.000	3.2992	227.09	0.111505	0.113345	0.115215	0.117115		40.82	31.10
Goldman Sachs Group, Inc	38148TD63	09/25/2015	09/25/2023	100.000	0.000	3.2499	223.91	0.109539	0.111319	0.113128	0.114966		40.16	30.20
Goldman Sachs Group, Inc	38147QQV1	01/29/2015	07/29/2022	100.000	0.000	2.4698	185.22	0.080475	0.081469				16.92	
Goldman Sachs Group, Inc	38150A5G6	12/01/2017	12/01/2027	100.000	VARIES	3.5339	143.90	0.097845	0.097921	0.097985	0.098036	0.098078	35.24	35.29
Goldman Sachs Group, Inc	38150A5K7	12/12/2017	12/12/2027	100.000	VARIES	2.7977	13.69	0.009116	0.009244	0.009373	0.009504	0.009637	3.31	3.40
Goldman Sachs Group, Inc	38148T2H1	05/29/2015	12/01/2022	100.000	0.000	3.1002	224.73	0.105199	0.106829				35.01	
Goldman Sachs Group, Inc	38147QQJ8	09/05/2013	09/05/2028	100.000	VARIES	5.0554	378.20	0.124358	0.125086	0.125832	0.126854	0.127902	45.07	45.72
Goldman Sachs Group, Inc	38148TCH0	09/02/2015	09/03/2025	100.000	2.000	3.6202	240.57	0.111353	0.112363	0.113392	0.114439	0.115504	40.51	41.26
Goldman Sachs Group, Inc	38148T2E8	05/07/2015	05/07/2025	100.000	VARIES	3.7599	36.87	0.015603	0.015467	0.015291	0.015111	0.014895	5.58	5.45
Goldman Sachs Group, Inc	38150A5R2	01/31/2018	01/31/2028	100.000	VARIES	3.1064	12.69	0.008557	0.008690	0.008825	0.008962	0.009101	3.14	3.24
Goldman Sachs Group, Inc	38148T2C2	05/29/2015	06/01/2023	100.000	0.000	3.2499	236.68	0.111341	0.113151	0.114989			40.52	17.25
Goldman Sachs Group, Inc	38148TBN8	08/26/2015	08/26/2025	100.000	VARIES	3.9131	20.13	0.009185	0.009094	0.009002	0.008872	0.008740	3.27	3.18
Goldman Sachs Group, Inc	38147QPN0	08/30/2013	08/30/2023	100.000	VARIES	4.5507	384.27	0.126052	0.125129	0.125577	0.124617		45.78	30.09
Goldman Sachs Group, Inc	38141GWH3	05/31/2017	05/31/2027	100.000	VARIES	3.6188	18.87	0.011137	0.011304	0.011447	0.011592	0.011721	4.05	4.16
Goldman Sachs Group, Inc	38150A6K6	03/28/2018	03/28/2028	100.000	VARIES	3.3846	19.56	0.013055	0.013276	0.013501	0.013729	0.013962	4.78	4.94
Goldman Sachs Group, Inc	38148TAK5	07/29/2015	07/29/2027	100.000	VARIES	3.9238	23.68	0.010713	0.010740	0.010767	0.010761	0.010754	3.87	3.87
Goldman Sachs Group, Inc	38148TB73	08/31/2015	03/02/2023	100.000	0.000	3.1988	222.75	0.107512	0.109231	0.110978			39.43	6.77
Goldman Sachs Group, Inc	38148TB57	08/31/2015	03/02/2023	100.000	0.000	3.1988	222.75	0.107512	0.109231	0.110978			39.43	6.77
Goldman Sachs Group, Inc	38148TB65	08/31/2015	08/29/2025	100.000	0.000	3.5990	253.63	0.123819	0.126047	0.128315	0.130624	0.132975	45.52	47.18
Goldman Sachs Group, Inc	38147QNY8	12/29/2014	06/28/2022	100.000	0.000	2.9499	227.71	0.100575					17.80	
Goldman Sachs Group, Inc	38148TAC4	07/22/2015	07/21/2022	100.000	0.000	3.1500	223.04	0.105530	0.107200				21.44	
Goldman Sachs Group, Inc	38148TAE9	07/31/2015	07/31/2025	100.000	0.000	3.7000	265.38	0.128066	0.130435	0.132848	0.135306	0.137809	47.25	49.02
Goldman Sachs Group, Inc	38141GTZ7	05/23/2013	05/23/2028	100.000	VARIES	4.4916	354.22	0.113698	0.114535	0.115290	0.116079	0.116877	41.17	41.71
Goldman Sachs Group, Inc	38141GUF9	06/06/2013	06/06/2028	100.000	VARIES	4.4921	354.62	0.114860	0.115459	0.116165	0.116887	0.117625	41.49	41.99

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Goldman Sachs Group, Inc	38147QNU6	12/30/2014	06/29/2022	100.000	0.000	2.9500	227.62	0.100580					17.90	
Goldman Sachs Group, Inc	38141GTW4	05/30/2013	05/30/2028	100.000	VARIES	4.3920	347.45	0.111964	0.112545	0.113255	0.113982	0.114724	40.45	40.95
Goldman Sachs Group, Inc	38141GSM7	04/30/2013	04/30/2028	100.000	VARIES	4.3925	353.19	0.112502	0.113030	0.113678	0.114340	0.115018	40.67	41.13
Goldman Sachs Group, Inc	38148TP94	11/18/2016	11/18/2026	100.000	VARIES	2.2302	14.40	0.008011	0.008100	0.008191	0.008282	0.008374	2.91	2.97
Goldman Sachs Group, Inc	38147QLV6	11/28/2014	05/27/2022	100.000	0.000	3.1503	248.18	0.108902					15.90	
Goldman Sachs Group, Inc	38147QMC7	11/26/2014	05/26/2022	100.000	0.000	3.1499	248.36	0.108894					15.79	
Goldman Sachs Group, Inc	38148TNV7	09/29/2016	09/29/2026	100.000	VARIES	2.3290	8.08	0.004378	0.004429	0.004481	0.004533	0.004586	1.59	1.63
Goldman Sachs Group, Inc	38141GQW7	03/27/2013	03/27/2028	100.000	VARIES	4.6888	377.45	0.118994	0.119692	0.120400	0.121136	0.121954	43.10	43.62
Goldman Sachs Group, Inc	38150AM36	04/29/2022	04/29/2032	100.000	VARIES	4.0171		0.017696	0.016526	0.015333	0.014115	4.21	5.59	
Goldman Sachs Group, Inc	38147QK21	11/13/2013	11/13/2028	100.000	VARIES	4.9004	363.28	0.123268	0.124052	0.124854	0.125677	0.126519	44.59	45.18
Goldman Sachs Group, Inc	38141GQL1	03/22/2013	03/22/2028	100.000	VARIES	4.6902	378.62	0.119056	0.120440	0.121157	0.121968	43.12	43.64	
Goldman Sachs Group, Inc	38141GPU2	03/06/2013	03/06/2028	100.000	VARIES	4.1925	335.66	0.104623	0.105229	0.106045	0.106878	0.107728	37.94	38.52
Goldman Sachs Group, Inc	38147QZQ2	06/01/2015	05/30/2023	100.000	0.000	3.1502	228.49	0.107209	0.108897	0.110613			39.00	16.48
Goldman Sachs Group, Inc	38147QZR0	04/30/2015	04/30/2030	100.000	VARIES	3.7833	24.66	0.010144	0.010123	0.010401	0.010343	0.010539	3.71	3.79
Goldman Sachs Group, Inc	38141GPC2	02/28/2013	02/29/2028	100.000	VARIES	4.2915	342.99	0.105584	0.104472	0.107076	0.106207	0.108279	38.52	39.07
Great Plains Energy, Inc	391164AF7	03/22/2012	06/15/2022	103.480	VARIES	4.8564	484.63	0.133703					22.00	
HAMILTON OHIO CITY SCH D	40777ACJ1	09/10/2020	12/01/2025	93.492	0.000	1.2920	15.89	0.034087	0.034307	0.034528	0.034751	0.034976	12.32	12.48
HENDERSON TEX INDPT SCH	425308PA5	11/12/2020	08/15/2026	92.809	0.000	1.3001	13.77	0.033848	0.034068	0.034289	0.034512	0.034737	12.29	12.45
HENDERSON TEX INDPT SCH	425308NW5	11/12/2020	08/15/2022	98.865	0.000	0.6502	7.32	0.017943	0.018002				4.03	
HENDERSON TEX INDPT SCH	425308NZ2	11/12/2020	08/15/2025	95.364	0.000	1.0000	10.87	0.026692	0.026825	0.026959	0.027094	0.027230	9.67	9.77
HENDERSON TEX INDPT SCH	425308NX7	11/12/2020	08/15/2023	97.950	0.000	0.7500	8.37	0.020521	0.020602	0.020679	0.020757		7.42	4.65
HENDERSON TEX INDPT SCH	425308NY5	11/12/2020	08/15/2024	96.681	0.000	0.9000	9.92	0.024337	0.024446	0.024556	0.024667	0.024778	8.81	8.89
HSBC USA INC	40441XP08	10/20/2022	10/20/2025	100.000	0.000	5.0853			0.141250	0.144850	0.148533	10.03	52.02	
HSBC USA INC	40441X0Q7	08/23/2022	08/25/2025	100.000	0.000	3.9204			0.108900	0.108924	0.111059	0.113236	13.94	40.14
HSBC USA INC	40441XND8	09/23/2022	09/23/2025	100.000	0.000	4.1568				0.115467	0.117867	0.120316	11.32	42.48
HSBC USA INC	40441XGN4	08/31/2022	09/02/2025	100.000	0.000	4.1176			0.114378	0.114404	0.116759	0.119163	13.84	42.18
HSBC USA INC	40441XUW8	01/17/2022	05/17/2024	100.000	0.000	5.4491		0.151364	0.154113	0.158312	0.162625	0.167056	52.87	58.15
HSBC USA, INC	40441XQZ6	11/03/2022	11/03/2025	100.000	0.000	5.0247				0.139575	0.143082	0.146676	8.10	51.29
HSBC USA, INC	40441XSD3	11/03/2022	05/03/2024	100.000	0.000	5.2316				0.145322	0.149124	0.153024	8.43	53.45
HSBC USA, INC	40441XSC5	10/31/2022	04/30/2024	100.000	0.000	5.2803				0.146675	0.150547	0.154522	8.95	53.98
HSBC USA, INC	40441XSA9	11/08/2022	12/08/2023	100.000	0.000	5.5573			0.154369	0.155084	0.159394		8.20	53.04
HSBC USA, INC	40441XKU3	09/30/2022	09/30/2025	100.000	0.000	4.9585				0.137736	0.141151	0.144650	12.53	50.83
HSBC USA, INC	40441XKT6	10/05/2022	10/06/2025	100.000	0.000	4.9075				0.136319	0.139683	0.143110	11.72	50.26
HSBC USA, INC	40441B744	12/05/2022	12/04/2024	100.000	0.000	5.2019				0.144497	0.148235	0.152090	3.76	52.90
HSBC USA, INC	40439J6A8	06/02/2022	06/03/2024	100.000	0.000	2.6129			0.072581	0.073534	0.074495	0.075468	15.20	26.70
HSBC USA, INC	40441B827	11/30/2022	11/24/2028	100.000	0.000	4.4700				0.124167	0.126849	0.129684	3.85	45.39
HSBC USA, INC	40441XSJ0	11/08/2022	11/10/2025	100.000	0.000	5.3365			0.148236	0.148280	0.152237	0.156299	7.86	54.50
HSBC USA, INC	40441XTK6	11/25/2022	05/28/2024	100.000	0.000	5.5164			0.153233	0.153304	0.157532	0.161877	5.52	56.23
HSBC USA, INC	40441XTJ9	12/05/2022	03/05/2024	100.000	0.000	5.4457				0.151269	0.153329	0.157504	3.93	55.55
HSBC USA, INC	40441XTH3	11/25/2022	02/26/2024	100.000	0.000	5.5803				0.155008	0.157195	0.161581	5.58	57.02
HSBC USA, INC	40441XTL4	12/05/2022	06/05/2024	100.000	0.000	5.3407				0.148353	0.152314	0.156382	3.86	54.33
HSBC USA, Inc.	40441XUY4	11/28/2022	11/28/2025	100.000	0.000	5.0853				0.141250	0.144850	0.148533	4.66	51.74
HSBC USA, Inc.	40435U3T9	02/04/2020	02/05/2024	100.000	0.000	1.7442	33.70	0.049732	0.050166	0.050604	0.051045	0.051490	18.11	18.43
HSBC USA, Inc.	40435U3S1	02/04/2020	02/06/2023	100.000	0.000	1.7448	33.72	0.049752	0.050186	0.050624			18.12	1.77
HSBC USA, Inc.	40435FZN0	05/02/2018	05/02/2023	100.000	0.000	3.6133	140.24	0.113770	0.115826	0.117918			41.57	14.27
HSBC USA, Inc.	40433UQV1	07/28/2018	07/31/2023	100.000	0.000	2.6252	152.00	0.083095	0.084181	0.085200	0.086405		30.44	18.03
HSBC USA, Inc.	40435FJ99	07/27/2018	07/28/2025	100.000	0.000	3.7400	135.46	0.116115	0.118286	0.120498	0.122751	0.125047	42.86	44.48
HSBC USA, Inc.	40435FJB4	10/31/2017	04/28/2023	100.000	0.000	2.7712	121.62	0.085923	0.087114	0.088321			31.30	10.33
HSBC USA, Inc.	40433UQZ2	07/29/2016	07/31/2023	100.000	0.000	2.6252	152.00	0.083091	0.084182	0.085287	0.086406		30.44	18.03

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
HSBC USA, Inc.	40435UEW0	02/22/2019	02/22/2024	100.000	0.000	3.3153	98.57	0.099981	0.101639	0.103324	0.105036	0.106777	36.72	37.95
HSBC USA, Inc.	40435FJL2	10/25/2017	10/25/2024	100.000	0.000	3.0894	136.87	0.097012	0.098511	0.100032	0.101578	0.103147	35.39	36.50
HSBC USA, Inc.	40435UEV2	02/22/2019	02/22/2024	100.000	0.000	3.3153	98.57	0.099981	0.101639	0.103324	0.105036	0.106777	36.72	37.95
HSBC USA, Inc.	40435FK22	07/27/2018	07/27/2023	100.000	0.000	3.5941	129.89	0.111097	0.113094	0.115126	0.117195		40.97	24.09
HSBC USA, Inc.	40435FJQ1	10/30/2017	10/30/2024	100.000	0.500	3.1256	137.00	0.096469	0.097976	0.099073	0.100622	0.101760	35.16	36.11
HSBC USA, Inc.	40433UTZ9	09/30/2016	10/02/2023	100.000	0.000	2.3972	133.36	0.075024	0.075923	0.076833	0.077754		27.33	20.99
HSBC USA, Inc.	40433BEJ3	06/27/2014	06/27/2029	100.000	VARIES	4.10230	295.37	0.109720	0.109837	0.109957	0.110079	0.110204	39.52	39.61
HSBC USA, Inc.	40432XKQ3	09/26/2013	09/26/2023	100.000	VARIES	3.9579	325.99	0.109789	0.109826	0.109864	0.109902		39.54	29.12
HSBC USA, Inc.	40435FW60	08/30/2018	08/30/2023	100.000	0.000	3.5443	124.39	0.109396	0.111313	0.113307	0.115293		40.20	27.44
HSBC USA, Inc.	40432XKX8	09/12/2013	09/12/2023	98.875	VARIES	1.6700	31.12	0.011017	0.011109	0.011202	0.011296		4.00	2.83
HSBC USA, Inc.	40434N283	06/03/2016	05/26/2023	100.000	0.000	2.4858	147.76	0.079062	0.080045	0.081040			28.71	11.75
HSBC USA, Inc.	40435FVW4	03/06/2018	03/06/2026	100.000	0.000	3.5803	145.20	0.112606	0.114622	0.116673	0.118762	0.120888	41.37	42.86
HSBC USA, Inc.	40435UAL8	11/16/2018	11/16/2023	100.000	2.000	3.7066	118.51	0.108482	0.109463	0.110462	0.111480		39.32	34.98
HSBC USA, Inc.	40435UAK0	11/20/2018	11/20/2023	100.000	0.000	3.7182	121.59	0.115354	0.117499	0.119683	0.121909		42.09	38.58
HSBC USA, Inc.	40432XLT6	09/30/2013	10/02/2023	100.000	VARIES	1.5394	22.07	0.007796	0.007856	0.007916	0.007976		2.83	2.16
HSBC USA, Inc.	40435F5S2	10/23/2018	10/23/2023	100.000	0.000	3.8181	128.23	0.118801	0.121069	0.123381	0.125736		43.49	36.45
HSBC USA, Inc.	40435F5R4	10/23/2018	10/23/2023	100.000	0.000	3.8181	128.23	0.118801	0.121069	0.123381	0.125736		43.49	36.45
HSBC USA, Inc.	40435FG43	06/29/2018	06/29/2023	100.000	0.000	3.5351	130.71	0.111010	0.112972	0.114969			40.32	20.46
HSBC USA, Inc.	40435FG35	06/29/2018	06/30/2025	100.000	0.000	3.7007	137.17	0.116886	0.119049	0.121252	0.123495	0.125780	42.47	44.06
HSBC USA, Inc.	40434C386	06/16/2014	12/16/2022	100.000	0.000	3.2386	274.17	0.114472	0.116325				39.83	
HSBC USA, Inc.	40435FH91	09/09/2018	09/09/2023	100.000	VARIES	3.6010	121.93	0.099820	0.099871	0.099922	0.099975		35.96	21.79
HSBC USA, Inc.	40435FXS1	04/30/2018	05/01/2023	100.000	0.000	3.7905	147.78	0.120092	0.122368	0.124687			43.92	14.96
HSBC USA, Inc.	40432XNT4	12/04/2013	12/04/2026	100.000	VARIES	3.4249	263.12	0.091610	0.091835	0.092064	0.092297	0.092533	33.03	33.20
HSBC USA, Inc.	40435FZ34	09/28/2018	09/28/2023	100.000	0.000	3.7109	127.33	0.115103	0.117238	0.119414	0.121629		42.22	32.28
HSBC USA, Inc.	40435FZ26	09/28/2018	09/29/2025	100.000	0.000	3.8667	132.96	0.120499	0.122829	0.125204	0.127625	0.130092	44.23	45.96
HSBC USA, Inc.	40435FHY6	10/12/2017	10/12/2022	100.000	0.000	2.6944	119.58	0.083303	0.084425				23.61	
HSBC USA, Inc.	40436A347	02/28/2019	02/24/2023	100.000	0.000	3.2374	95.58	0.097410	0.098987	0.100589			35.76	5.33
HSBC USA, Inc.	40432X5T4	01/15/2013	01/15/2043	100.000	0.000	4.5776	500.20	0.186816	0.191092	0.195466	0.199940	0.204516	69.46	72.68
HSBC USA, Inc.	40435FQ23	12/29/2017	12/31/2024	100.000	0.000	2.1006	87.31	0.063442	0.064108	0.064781	0.065462	0.066149	22.96	23.45
HSBC USA, Inc.	40435FR90	08/31/2018	09/02/2025	100.000	0.000	3.6706	129.06	0.113739	0.115827	0.117952	0.120117	0.122322	41.82	43.37
HSBC USA, Inc.	40435FB48	05/24/2018	05/27/2025	100.000	0.000	2.6745	100.47	0.081550	0.082641	0.083746	0.084866	0.086001	29.63	30.43
HSBC USA, Inc.	40435FRS8	02/02/2018	02/02/2023	100.000	VARIES	3.1727	123.94	0.088018	0.088055	0.088093			31.70	2.73
HSBC USA, Inc.	40435FAQ0	07/03/2017	07/01/2022	100.000	0.000	2.5578	120.97	0.079618					14.33	
HSBC USA, Inc.	40435FS24	08/31/2018	08/31/2023	100.000	0.000	3.5246	123.66	0.108723	0.110618	0.112589	0.114551		39.95	27.27
HSBC USA, Inc.	40432X7E5	01/29/2013	01/29/2043	100.000	0.000	4.6460	506.55	0.190690	0.195119	0.199652	0.204290	0.209036	70.81	74.14
HSBC USA, Inc.	40433UZY5	11/10/2016	11/10/2022	100.000	0.000	2.5956	136.60	0.078827	0.079814				24.54	
HSBC USA, Inc.	40435FBB2	07/27/2017	07/27/2022	100.000	0.000	2.6657	124.41	0.082321	0.083418				17.16	
HSBC USA, Inc.	40435UNY6	06/19/2019	06/20/2022	100.000	0.000	2.3706	61.52	0.069851					11.80	
HSBC USA, Inc.	40432XZ79	05/21/2014	05/21/2029	100.000	VARIES	3.9810	293.82	0.107874	0.108031	0.108191	0.108354	0.108520	38.88	38.99
HSBC USA, Inc.	40432XHZ7	07/26/2013	07/26/2023	100.000	VARIES	1.5824	24.43	0.008410	0.008476	0.008543	0.008611		3.06	1.76
HSBC USA, Inc.	40435FTA5	02/28/2018	02/28/2025	100.000	0.000	3.5313	143.98	0.110876	0.112834	0.114826	0.116853	0.118917	40.75	42.21
HSBC USA, Inc.	40435FC69	07/28/2017	07/29/2024	100.000	0.000	3.0414	142.92	0.095333	0.096782	0.098254	0.099748	0.101265	35.02	36.10
HSBC USA, Inc.	40434V780	07/13/2016	06/30/2023	100.000	0.000	2.5156	146.52	0.080110	0.081118	0.082138			29.02	14.70
HSBC USA, Inc.	40433X316	08/12/2013	08/14/2023	100.000	0.000	3.8455	376.39	0.144906	0.147693	0.150532	0.153427		53.44	34.09
HSBC USA, Inc.	40435FTN7	02/08/2018	02/09/2023	100.000	0.000	3.1077	127.73	0.096172	0.097667	0.099184			35.32	3.77
HSBC USA, Inc.	40435FTR6	02/13/2018	02/13/2023	100.000	VARIES	3.1734	122.99	0.088037	0.088074	0.088112			31.71	3.70
HSBC USA, Inc.	40433BUB2	12/03/2014	12/04/2023	100.000	0.000	2.9962	234.30	0.102498	0.104034	0.105592	0.107174		37.26	35.45
HSBC USA, Inc.	40435FV46	07/31/2018	08/01/2023	100.000	0.000	3.6433	131.43	0.112792	0.114847	0.116939	0.119069		41.60	24.94
HSBC USA, Inc.	40435G725	08/31/2017	08/30/2024	100.000	0.000	2.8720	131.64	0.089418	0.090688	0.092005	0.093311	0.094666	32.73	33.68

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
HSBC USA, Inc.	40432XJY8	08/23/2013	08/23/2023	98.875	VARIES	1.6689	31.25	0.010988	0.011080	0.011172	0.011266		4.00	2.61
HSBC USA, Inc.	40433UUA2	09/30/2016	10/02/2023	100.000	0.000	2.3972	133.36	0.075024	0.075923	0.076833	0.077754		27.33	20.99
HSBC USA, Inc.	40435FN29	07/09/2018	07/10/2023	100.000	0.000	3.5252	129.23	0.108755	0.110672	0.112622	0.114608		40.16	21.64
HSBC USA, Inc.	40435UJQ8	04/02/2019	04/04/2022	100.000	0.000	2.5379	71.76	0.075096					6.98	
HSBC USA, Inc.	40434V293	09/02/2016	08/25/2023	100.000	0.000	2.5349	143.73	0.079827	0.080839	0.081863	0.082901		29.18	19.34
HSBC USA, Inc.	40433UWA0	10/31/2016	10/31/2023	100.000	0.000	2.6044	143.14	0.082336	0.083408	0.084494	0.085594		29.97	25.46
HSBC USA, Inc.	40435B247	12/30/2016	12/22/2023	100.000	0.000	3.3412	180.32	0.109456	0.111285	0.113144	0.115034		39.77	40.05
HSBC USA, Inc.	40433UVZ6	10/31/2016	10/31/2023	100.000	0.000	2.6044	143.14	0.082337	0.083409	0.084495	0.085596		29.97	25.46
HSBC USA, Inc.	40434E127	03/03/2016	02/24/2023	100.000	0.000	2.1215	139.88	0.066147	0.066849	0.067558			24.12	3.58
HSBC USA, Inc.	40434G775	04/30/2015	05/02/2022	100.000	0.000	2.2886	163.91	0.073716					8.92	
HSBC USA, Inc.	40433UFF8	12/31/2015	01/02/2024	100.000	0.000	1.6730	105.18	0.050937	0.051363	0.051792	0.052225	0.052662	18.57	18.88
HSBC USA, Inc.	40435B304	10/06/2016	09/29/2023	100.000	0.000	2.5061	139.31	0.078806	0.079793	0.080793	0.081806		28.73	21.83
HSBC USA, Inc.	40441XDM9	07/05/2022	07/05/2024	100.000	0.000	3.6664				0.101844	0.103711	0.105613	17.92	37.66
HSBC USA, Inc.	40435FPC5	12/18/2017	06/18/2025	100.000	0.000	2.0994	87.95	0.063399	0.064064	0.064737	0.065416	0.066103	22.96	23.45
HSBC USA, Inc.	40434K354	12/30/2015	12/23/2022	100.000	0.000	1.6731	105.19	0.051344	0.051774				18.15	
HSBC USA, Inc.	40441XDT4	07/07/2022	07/08/2024	100.000	0.000	3.8136				0.105933	0.107964	0.110023	18.43	39.21
HSBC USA, Inc.	40435FPM7	12/27/2017	12/29/2025	100.000	0.000	3.2733	139.09	0.103552	0.105247	0.106969	0.108720	0.110499	37.58	38.83
HSBC USA, Inc.	40435FPY7	01/31/2018	01/31/2025	100.000	0.000	3.4220	142.26	0.107043	0.108875	0.110738	0.112632	0.114560	39.42	40.78
HSBC USA, Inc.	40435G295	09/14/2017	09/14/2023	100.000	0.000	1.9320	86.14	0.057956	0.058516	0.059081	0.059652		21.09	15.05
HSBC USA, Inc.	40435G279	09/14/2017	09/15/2022	100.000	0.000	1.9322	86.16	0.057967	0.058527				14.82	
HSBC USA, Inc.	40434E267	02/04/2016	01/27/2023	100.000	0.000	1.8122	112.49	0.055572	0.056075	0.056581			20.25	1.47
HSBC USA, Inc.	40432X5F4	12/21/2012	12/21/2022	100.000	VARIES	1.3476	35.58	0.011444	0.011521				4.02	
HUTTO TEX INDPT SCH DIST	4484922Y3	09/23/2021	08/01/2027	92.155	0.000	1.4000	3.51	0.035639	0.036017	0.036269	0.036523	0.036779	13.00	13.18
HUTTO TEX INDPT SCH DIST	4484922X5	09/23/2021	08/01/2026	94.447	0.000	1.1800	3.03	0.030958	0.031088	0.031271	0.031456	0.031641	11.22	11.35
HUTTO TEX INDPT SCH DIST	4484922W7	09/23/2021	08/01/2025	96.116	0.000	1.0300	2.70	0.027501	0.027602	0.027744	0.027887	0.028030	9.95	10.06
HUTTO TEX INDPT SCH DIST	4484922V9	09/23/2021	08/01/2024	97.885	0.000	0.7500	2.00	0.020392	0.020446	0.020523	0.020600	0.020677	7.37	7.42
HUTTO TEX INDPT SCH DIST	4484922U1	09/23/2021	08/01/2023	99.096	0.000	0.4900	1.32	0.013487	0.013511	0.013544	0.013577		4.87	2.85
ILLINOIS FIN AUTH EDL FA	452029AH4	11/01/2018	11/01/2023	94.876	6.016	7.2500	30.33	0.029872	0.030955	0.032077	0.033240		11.08	9.83
ITERUM THERAPEUTICS BERM	46565JAA6	09/08/2020	01/31/2025	76.873	6.500	12.0451	128.15	0.285654	0.302857	0.321097	0.340435	0.360938	111.28	125.09
ITERUM THERAPEUTICS BERM	46565JAC2	01/21/2020	01/31/2025	76.873	6.500	11.1575	180.95	0.281175	0.296861	0.313422	0.330907	0.349367	108.92	121.41
Illinois Student Asst Co	452281JD1	10/27/2010	04/25/2023	95.305	VARIES	N/A	46.37	0.002771	0.002062	0.000473			0.53	0.04
JACKSON PERRY & RANDOLPH	468687BU1	09/12/2017	12/01/2022	104.761	4.250	3.2383	144.32	0.090842	0.090401				29.90	
JACKSONVILLE TEX INDPT S	469736PL0	12/09/2021	02/15/2024	98.015	0.000	0.9203	0.55	0.025057	0.025099	0.025214	0.025330	0.025447	9.05	9.13
JACKSONVILLE TEX INDPT S	469736PK2	12/09/2021	02/15/2023	99.363	0.000	0.5407	0.33	0.014923	0.014938	0.014979			5.38	0.66
JARRELL TEX INDPT SCH DI	471146TT7	01/19/2021	08/15/2028	90.653	0.000	1.3001	11.24	0.032982	0.033197	0.033413	0.033630	0.033848	11.97	12.13
JARRELL TEX INDPT SCH DI	471146TS9	01/19/2021	08/15/2027	93.165	0.000	1.0801	9.59	0.028125	0.028277	0.028430	0.028583	0.028738	10.19	10.30
JARRELL TEX INDPT SCH DI	471146TQ3	01/19/2021	08/15/2025	96.591	0.000	0.7600	6.99	0.020481	0.020558	0.020637	0.020715	0.020794	7.41	7.46
JARRELL TEX INDPT SCH DI	471146TP5	01/19/2021	08/15/2024	97.673	0.000	0.6602	6.14	0.017979	0.018039	0.018098	0.018158	0.018218	6.50	6.54
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/2017	12/01/2027	100.000	5.700	5.6760	254.84	0.157856	0.157843	0.157829	0.157815	0.157800	56.82	56.81
JOSHUA TEX INDPT SCH DIS	481052UE6	09/17/2020	08/15/2025	95.042	0.000	1.9381	12.77	0.027666	0.027809	0.027954	0.028099	0.028245	10.02	10.13
JOSHUA TEX INDPT SCH DIS	481052UD8	09/17/2020	08/15/2024	96.406	0.000	0.9380	11.70	0.025334	0.025453	0.025572	0.025692	0.025813	9.17	9.26
JOSHUA TEX INDPT SCH DIS	481052UF3	09/17/2020	08/15/2023	92.615	0.000	1.3020	15.63	0.033066	0.033116	0.033166	0.033216	0.033266	12.03	12.40
JOSHUA TEX INDPT SCH DIS	481052UG1	09/17/2020	08/15/2027	90.795	0.000	1.4021	16.51	0.035815	0.036066	0.036319	0.036574	0.036830	13.01	13.19
JOURDANTON TEX INDPT SCH	481124FL4	11/19/2020	02/15/2028	87.771	0.000	1.8095	17.85	0.044719	0.045124	0.045532	0.045944	0.046360	16.28	16.58
JOURDANTON TEX INDPT SCH	481124FH3	11/19/2020	02/15/2025	95.255	0.000	1.1500	12.28	0.030688	0.030865	0.031042	0.031221	0.031400	11.13	11.26
JOURDANTON TEX INDPT SCH	481124FK6	11/19/2020	02/15/2027	90.367	0.000	1.6300	16.54	0.041411	0.041746	0.042080	0.042431	0.042777	15.06	15.31
JOURDANTON TEX INDPT SCH	481124FJ9	11/19/2020	02/15/2026	92.951	0.000	1.4001	14.60	0.036524	0.036779	0.037037	0.037290	0.037557	13.26	13.45
JOURDANTON TEX INDPT SCH	481124FE0	11/19/2020	02/15/2022	99.260	0.000	0.6003	6.67	0.016626					0.73	
JOURDANTON TEX INDPT SCH	481124FG5	11/19/2020	02/15/2024	96.976	0.000	0.9502	10.32	0.025777	0.025899	0.026022	0.026146	0.026270	9.34	9.42

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
JOURDANTON TEX INDPT SCH	481124FF7	11/19/2020	02/15/2023	98.447	0.000	0.7002	7.72	0.019248	0.019316	0.019383			6.96	0.85
JOURDANTON TEX INDPT SCH	481124GA7	11/19/2020	02/15/2029	85.363	0.000	1.9300	18.52	0.046418	0.046866	0.047318	0.047775	0.048236	16.91	17.24
JP MORGAN CHASE FIN COM, LLC	48133DJ68	06/23/2022	06/23/2025	100.000	0.000	3.4100			0.094722	0.096337	0.097980	0.099650	17.82	35.00
JP MORGAN CHASE FIN COM, LLC	48133GC92	07/06/2022	07/03/2025	100.000	0.000	4.8100				0.133611	0.136771	0.140060	23.38	49.82
JP MORGAN CHASE FIN COM, LLC	48133GK9	07/06/2022	07/03/2025	100.000	0.000	4.8100				0.133611	0.136771	0.140060	23.38	49.82
JP MORGAN CHASE FIN COM, LLC	48133GTD5	06/30/2022	07/01/2027	100.000	0.000	5.0100				0.142672	0.142672	0.149910	25.19	52.01
JP MORGAN CHASE FIN COM, LLC	48133GN22	07/06/2022	07/06/2026	100.000	0.000	4.9300				0.136944	0.140320	0.143779	23.97	51.10
JP MORGAN CHASE FIN COM, LLC	48133GNR0	06/30/2022	07/02/2025	100.000	0.000	4.8100			0.133611	0.133647	0.136861	0.140153	24.19	49.86
JP MORGAN CHASE FIN COM, LLC	48133GNV1	07/06/2022	07/03/2025	100.000	0.000	4.8100				0.133611	0.136771	0.140060	23.38	49.82
JP MORGAN CHASE FIN COM, LLC	48133GNX7	06/30/2022	07/02/2025	100.000	0.000	4.8100			0.133611	0.133647	0.136861	0.140153	24.19	49.86
JP MORGAN CHASE FIN COM, LLC	48133GPA5	07/06/2022	07/06/2027	100.000	0.000	5.0100				0.139167	0.142653	0.146226	24.35	51.96
JP MORGAN CHASE FIN COM, LLC	48133GPC1	06/30/2022	07/01/2027	100.000	0.000	5.0100				0.142672	0.142672	0.149910	25.19	52.01
JP MORGAN CHASE FIN COM, LLC	48133LHN5	07/11/2022	07/11/2024	100.000	0.000	4.6100				0.128056	0.131807	0.134027	21.77	47.65
JP Morgan Chase & Co.	48125UUT7	08/31/2015	08/31/2025	100.000	VARIES	2.5712	18.81	0.008235	0.008205	0.008448	0.008418	0.008619	3.03	3.10
JP Morgan Chase & Co.	48125UUL4	08/31/2015	08/31/2035	100.000	VARIES	4.2124	259.10	0.116986	0.118170	0.119379	0.120613	0.121874	42.62	43.50
JP Morgan Chase & Co.	48125UTG7	06/30/2015	06/30/2030	100.000	VARIES	4.4810	267.50	0.111148	0.111320	0.111758	0.112205	0.112662	40.04	40.31
JP Morgan Chase & Co.	48128GYV6	12/20/2018	12/20/2028	100.000	VARIES	3.6202	15.72	0.013078	0.013314	0.013553	0.013801	0.014051	4.78	4.93
JP Morgan Chase & Co.	48128GYU8	12/19/2018	11/10/2036	47.489	0.000	4.2056	63.94	0.062574	0.063890	0.065233	0.066605	0.068006	22.90	23.87
JP Morgan Chase & Co.	48128GYQ7	11/27/2018	11/27/2068	12.184	0.000	4.2547	16.96	0.016338	0.016686	0.017041	0.017403	0.017774	5.97	6.22
JP Morgan Chase & Co.	48126NHJ9	07/31/2013	07/31/2023	100.000	VARIES	3.9757	348.83	0.122005	0.123194	0.124406	0.125643		44.50	26.22
JP Morgan Chase & Co.	48125XKM7	01/08/2013	04/08/2023	100.000	VARIES	5.1602	564.69	0.143001					13.95	
JP Morgan Chase & Co.	48126DQL6	01/31/2013	01/31/2023	100.000	VARIES	3.1823	293.32	0.095494	0.096138	0.097667			34.82	2.83
JP Morgan Chase & Co.	48125UY71	09/18/2015	09/18/2030	100.000	VARIES	2.6025	27.76	0.011040	0.011183	0.011329	0.011476	0.011626	4.03	4.14
JP Morgan Chase & Co.	48126NMH7	08/30/2013	08/31/2023	100.000	VARIES	4.2968	372.02	0.130786	0.129939	0.133428	0.132594		47.91	32.14
JP Morgan Chase & Co.	46625HME7	07/31/2015	07/31/2035	100.000	VARIES	4.4624	282.32	0.126653	0.127565	0.128496	0.129449	0.130422	46.04	46.72
JP Morgan Chase & Co.	48126DVG1	02/28/2013	02/28/2023	100.000	VARIES	3.2856	300.34	0.098324	0.097415	0.099784			35.90	5.79
JP Morgan Chase & Co.	48126DSX5	05/31/2013	05/31/2023	100.000	VARIES	3.5785	320.74	0.110056	0.110981	0.111922			39.84	16.68
JP Morgan Chase & Co.	48126DV89	05/17/2013	05/17/2028	100.000	VARIES	3.8747	300.84	0.096269	0.096599	0.097662	0.098378	0.099222	34.84	35.36
JP Morgan Chase & Co.	48125XTB2	06/15/2011	06/15/2023	100.000	VARIES	5.0712	544.02	0.141821	0.141496	0.141186			50.99	23.15
JP Morgan Chase & Co.	48130WND9	01/31/2019	02/02/2026	100.000	0.000	3.7407	114.30	0.114019	0.116152	0.118324	0.120537	0.122792	42.07	43.66
JP Morgan Chase & Co.	48126DS59	04/30/2013	04/30/2028	100.000	VARIES	3.8928	308.01	0.096525	0.097127	0.097741	0.098367	0.099190	34.93	35.39
JP Morgan Chase & Co.	48126DJ91	04/30/2013	04/28/2023	100.000	VARIES	3.1390	282.81	0.095473	0.096197	0.096933			34.59	11.34
JP Morgan Chase & Co.	48126NWX5	10/31/2013	10/31/2023	100.000	VARIES	3.8580	326.30	0.117041	0.118039	0.119055	0.120092		42.44	35.78
JP Morgan Chase & Co.	48126N5L7	03/28/2014	03/28/2029	100.000	VARIES	4.4199	326.75	0.115537	0.115645	0.115929	0.116219	0.116515	41.65	41.84
JP Morgan Chase & Co.	48126DZQ5	03/28/2013	03/31/2023	100.000	VARIES	3.3453	306.19	0.102750	0.103569	0.104439			37.29	9.30
JP Morgan Chase & Co.	48130W5U1	03/29/2019	03/31/2026	100.000	0.000	3.2713	93.57	0.098558	0.100170	0.101808	0.103474	0.105166	36.07	37.26
JP Morgan Chase & Co.	48128GF88	05/24/2017	05/24/2027	100.000	VARIES	2.5870	16.20	0.009671	0.009796	0.009923	0.010051	0.010181	3.51	3.60
JP Morgan Chase & Co.	48127F731	04/30/2014	04/30/2024	100.000	0.000	3.8108	335.84	0.140500	0.143177	0.145905	0.148685	0.151518	51.39	53.37
JP Morgan Chase & Co.	48130U2N4	10/31/2018	10/31/2025	100.000	0.000	4.1115	137.73	0.129039	0.131692	0.134399	0.137162	0.139982	47.26	49.22
JP Morgan Chase & Co.	48130UU29	11/30/2018	11/28/2025	100.000	0.000	4.1207	134.18	0.129333	0.131998	0.134718	0.137493	0.140326	47.22	49.18
JP Morgan Chase & Co.	48126NCW5	06/28/2013	06/30/2023	100.000	VARIES	4.3049	381.89	0.133421	0.134738	0.136083			48.27	24.36
JP Morgan Chase & Co.	48126MTC1	11/20/2013	11/20/2023	100.000	VARIES	4.6902	354.86	0.122436	0.123213	0.124000	0.124823	0.125657	44.28	44.86
JP Morgan Chase & Co.	48126NSZ1	10/31/2013	10/31/2028	100.000	VARIES	4.4385	337.72	0.115399	0.116072	0.116760	0.117464	0.118182	41.75	42.25
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NXZ6	10/12/2022	04/11/2024	100.000	0.000	4.7400				0.131667	0.134770	0.137964	10.40	48.40
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133ME71	09/30/2022	10/02/2029	100.000	0.000	5.2900			0.146944	0.146988	0.150875	0.154866	13.38	54.32
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MDX5	10/19/2022	10/21/2024	100.000	0.000	4.8500			0.134722	0.134759	0.138026	0.141374	9.70	49.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MDL1	09/28/2022	09/24/2025	100.000	0.000	4.9800				0.138333	0.141701	0.145230	12.87	51.08
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MSM8	10/05/2022	10/05/2027	100.000	0.000	5.1900				0.144167	0.147908	0.151746	12.40	53.23
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MSB2	10/05/2022	10/05/2027	100.000	0.000	5.1900				0.144167	0.147908	0.151746	12.40	53.23

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date		Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
									2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M6A3	10/05/2022	10/05/2027		100.000	0.000	5.0100					0.139167	0.142653	0.146226	11.97	51.33
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MC73	09/28/2022	09/28/2026		100.000	0.000	4.9300					0.136944	0.140320	0.143779	12.74	50.54
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MC57	09/28/2022	09/28/2028		100.000	0.000	5.0800					0.141111	0.144695	0.148371	13.12	52.12
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NEZ7	10/05/2022	10/03/2025		100.000	0.000	4.9800					0.138333	0.141740	0.145269	11.90	51.02
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRB6	10/26/2022	10/26/2028		100.000	0.000	5.2600					0.146111	0.149954	0.153898	9.50	53.80
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NA32	10/14/2022	04/16/2024		100.000	0.000	4.7400			0.131667		0.131701	0.134823	0.138018	10.14	48.45
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRE0	10/26/2022	10/26/2026		100.000	0.000	5.1000					0.141667	0.145279	0.148984	9.21	52.13
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NAU2	09/27/2022	09/17/2027		100.000	0.000	5.1900					0.144167	0.147700	0.151533	13.55	53.30
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M6X3	09/30/2022	10/02/2025		100.000	0.000	4.9800			0.138333		0.138372	0.141817	0.145348	12.59	51.05
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MYT1	09/21/2022	09/21/2026		100.000	0.000	5.1000					0.141667	0.145279	0.148984	14.17	52.38
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MQ60	09/30/2022	09/30/2027		100.000	0.000	5.1900					0.144167	0.147908	0.151746	13.12	53.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCE0	08/03/2022	08/01/2025		100.000	0.000	4.8100					0.133611	0.136789	0.140079	19.77	49.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCA8	08/03/2022	08/01/2025		100.000	0.000	4.8100					0.133611	0.136789	0.140079	19.77	49.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MFW5	08/25/2022	09/27/2023		100.000	0.000	3.6100			0.100278		0.100600	0.102415		12.67	27.09
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MPW4	08/24/2022	08/22/2024		100.000	0.000	4.6100					0.128056	0.130974	0.133993	16.26	47.39
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MPV6	08/24/2022	08/22/2024		100.000	0.000	4.6100					0.128056	0.130974	0.133993	16.26	47.39
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MGT1	08/18/2022	08/20/2024		100.000	0.000	4.6100			0.128056		0.128088	0.131041	0.134061	17.04	47.43
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MHH6	08/18/2022	08/20/2024		100.000	0.000	4.6100			0.128056		0.128088	0.131041	0.134061	17.04	47.43
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MHT0	08/18/2022	08/19/2027		100.000	0.000	5.0100					0.139167	0.142672	0.146246	18.51	51.67
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LF72	08/24/2022	08/24/2026		100.000	0.000	4.9300					0.136944	0.140320	0.143779	17.39	50.78
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LE64	08/24/2022	08/24/2026		100.000	0.000	5.0800					0.141111	0.144695	0.148371	17.92	52.37
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCH3	08/03/2022	08/03/2026		100.000	0.000	4.9300					0.136944	0.140320	0.143779	20.27	50.92
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCJ9	08/03/2022	08/03/2027		100.000	0.000	5.0100					0.139167	0.142653	0.146226	20.60	51.77
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133L2U5	08/10/2022	09/08/2023		100.000	0.000	3.7400			0.103889		0.104191	0.106139		14.68	26.09
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LUQ3	08/03/2022	08/01/2025		100.000	0.000	4.8100					0.133611	0.136789	0.140079	19.77	49.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133E181	08/03/2022	08/05/2025		100.000	0.000	4.8100			0.133611		0.133647	0.136861	0.140153	19.78	49.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LX23	08/10/2022	08/08/2024		100.000	0.000	4.6100					0.128056	0.130974	0.133993	18.06	47.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LX49	08/10/2022	08/08/2025		100.000	0.000	4.8100					0.133611	0.136789	0.140079	18.84	49.60
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LFC1	08/03/2022	08/01/2025		100.000	0.000	4.8100					0.133611	0.136789	0.140079	19.77	49.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HKM3	12/24/2019	12/22/2023		100.000	0.000	2.2002	45.18	0.063843	0.064545	0.065255	0.065973			23.12	23.03
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133DZS2	04/05/2022	04/03/2025		100.000	0.000	2.1708			0.060300		0.060948	0.061609	0.062278	16.10	22.18
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133DZT0	04/05/2022	04/05/2027		100.000	0.000	2.6911			0.074752		0.075758	0.076777	0.077810	19.97	27.63
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133DZZ6	04/05/2022	04/03/2025		100.000	0.000	2.1708			0.060300		0.060948	0.061609	0.062278	16.10	22.18
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UAA0	09/27/2018	09/28/2023		100.000	0.000	3.8719	133.27	0.120678	0.123014	0.125336	0.127824			44.30	33.92
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132K3E3	06/03/2020	05/31/2023		100.000	0.000	2.7309	43.74	0.078989	0.080068	0.081161				28.70	12.09
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132K3G8	06/03/2020	05/31/2023		100.000	0.000	2.7309	43.74	0.078989	0.080068	0.081161				28.70	12.09
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MF84	07/31/2018	07/31/2025		100.000	0.000	3.8909	140.87	0.121325	0.123685	0.126091	0.128544	0.131045		44.82	46.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MF27	07/31/2018	07/31/2025		100.000	0.000	3.8909	140.87	0.121325	0.123685	0.126091	0.128544	0.131045		44.82	46.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WT50	05/03/2019	04/30/2024		100.000	0.000	3.1311	86.22	0.093977	0.095448	0.096943	0.098460	0.100002		34.28	35.36
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WZJ9	03/12/2019	07/12/2022		100.000	0.000	3.0703	89.19	0.091572	0.092977					17.74	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WTC5	02/11/2019	02/09/2024		100.000	0.000	3.8413	116.22	0.117326	0.119579	0.121876	0.124217	0.126602		43.29	44.97
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HLL4	01/15/2022	01/15/2025		100.000	0.000	2.3402	46.63	0.067316	0.068103	0.068900	0.069705	0.070522		24.64	25.22
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48128GJ27	08/31/2017	08/31/2027		100.000	VARIES	2.4049	11.35	0.006910	0.006993	0.007078	0.007162	0.007249		2.52	2.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129ME93	07/31/2018	07/31/2025		100.000	0.000	3.8909	140.87	0.121325	0.123685	0.126091	0.128544	0.131045		44.82	46.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	46647MRM7	04/25/2018	04/25/2023		100.000	0.000	3.6617	143.04	0.115488	0.117602	0.119756				42.24	13.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HHM2	02/05/2020	01/31/2023		100.000	0.000	2.1108	40.63	0.060492	0.061131	0.061776				22.00	1.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMG4	02/05/2020	10/31/2022		100.000	0.000	2.1004	40.65	0.060501	0.061136					18.20	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FFT8	09/30/2019	09/30/2025		100.000	0.000	2.7505	63.50	0.080692	0.081802	0.082927	0.084067	0.085223		29.45	30.27
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FFS0	09/30/2019	09/30/2026		100.000	0.000	2.8905	66.81	0.085036	0.086265	0.087512	0.088777	0.090060		31.06	31.90

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FFU5	09/30/2019	09/30/2024	100.000	0.000	2.5908	59.73	0.075770	0.076751	0.077746	0.078753	0.079773	27.63	28.35
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129M3J3	06/27/2018	06/26/2025	100.000	0.000	3.9304	146.45	0.125098	0.127557	0.130064	0.132620	0.135226	45.50	47.31
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F5V4	12/03/2019	05/31/2022	100.000	0.000	2.0803	43.95	0.060218					8.97	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6L5	12/03/2019	11/29/2024	100.000	0.000	2.3202	49.11	0.067475	0.068258	0.069050	0.069851	0.070661	24.48	25.05
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMV1	01/31/2020	10/31/2022	100.000	0.000	2.1002	40.94	0.060511	0.061146				18.21	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WV24	05/03/2019	01/31/2022	100.000	0.000	2.7705	76.01	0.081856					2.37	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WV32	05/03/2019	04/29/2022	100.000	0.000	2.8015	76.87	0.083399					9.84	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMX7	01/31/2020	01/31/2023	100.000	0.000	2.1102	41.12	0.060492	0.061130	0.061775			22.09	1.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WV40	05/03/2019	04/29/2022	100.000	0.000	2.8015	76.87	0.083399					9.84	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HML3	02/05/2020	01/31/2023	100.000	0.000	2.1108	40.83	0.060492	0.061131	0.061776			22.09	1.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMK5	02/05/2020	01/31/2023	100.000	0.000	2.1108	40.83	0.060492	0.061131	0.061776			22.09	1.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6F8	11/29/2019	05/30/2025	100.000	0.000	2.4004	51.12	0.069940	0.070780	0.071629	0.072489	0.073359	25.38	25.99
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMN9	02/05/2020	01/31/2025	100.000	0.000	2.3404	45.35	0.067300	0.068087	0.068884	0.069690	0.070506	24.61	25.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6E1	11/29/2019	05/31/2024	100.000	0.000	2.2505	47.87	0.065379	0.066114	0.066858	0.067610	0.068371	23.71	24.25
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMM1	02/05/2020	01/31/2025	100.000	0.000	2.3404	45.35	0.067300	0.068087	0.068884	0.069690	0.070506	24.61	25.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6H4	12/03/2019	11/30/2022	100.000	0.000	2.1009	44.39	0.060838	0.061477				20.13	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6G6	11/29/2019	11/30/2026	100.000	0.000	2.6400	56.33	0.077287	0.078308	0.079341	0.080389	0.081450	28.07	28.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CP98	09/05/2019	08/30/2024	100.000	0.000	2.1403	50.70	0.062020	0.062676	0.063354	0.064025	0.064718	22.61	23.09
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WV57	05/03/2019	04/30/2024	100.000	0.000	3.1311	86.22	0.093977	0.095448	0.096943	0.098460	0.100002	34.28	35.36
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WV65	05/03/2019	04/30/2024	100.000	0.000	3.1311	86.22	0.093977	0.095448	0.096943	0.098460	0.100002	34.28	35.36
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HMV5	01/31/2020	01/31/2025	100.000	0.000	2.3404	45.63	0.067321	0.068100	0.068906	0.069712	0.070528	24.62	25.20
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WV73	04/18/2019	04/20/2026	100.000	0.000	3.2710	91.69	0.098558	0.100170	0.101808	0.103473	0.105166	36.00	37.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6U5	11/29/2019	11/30/2026	100.000	0.000	2.6400	56.33	0.077287	0.078308	0.079341	0.080389	0.081450	28.07	28.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6W1	12/03/2019	11/29/2024	100.000	0.000	2.3202	49.11	0.067475	0.068258	0.069050	0.069851	0.070661	24.48	25.05
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F7L4	12/03/2019	11/30/2022	100.000	0.000	2.1009	44.39	0.060838	0.061477				20.13	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WVN8	02/28/2019	02/28/2022	100.000	0.000	2.9919	88.08	0.089512					5.10	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W4K4	03/29/2019	03/31/2026	100.000	0.000	3.2713	93.57	0.098558	0.100170	0.101808	0.103474	0.105166	36.07	37.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W4L2	03/29/2019	03/31/2026	100.000	0.000	3.2713	93.57	0.098558	0.100170	0.101808	0.103474	0.105166	36.07	37.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F7K6	11/29/2019	11/29/2024	100.000	0.000	2.3202	49.38	0.067495	0.068278	0.069070	0.069871	0.070682	24.49	25.06
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F7M2	12/03/2019	11/30/2022	100.000	0.000	2.1009	44.39	0.060838	0.061477				20.13	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FBL8	05/04/2022	05/02/2025	100.000	0.000	3.4117			0.094769	0.096368	0.098012	0.099684	22.55	35.18
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F7E0	11/29/2019	05/31/2022	100.000	0.000	2.0810	44.20	0.060253					8.98	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W4J7	03/29/2019	03/31/2022	100.000	0.000	2.6812	76.17	0.079610					7.09	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPW7	06/28/2019	06/30/2026	100.000	0.000	2.8100	72.50	0.083707	0.084883	0.086076	0.087285	0.088511	30.35	31.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MBS4	03/29/2018	04/01/2025	100.000	0.000	2.5507	99.89	0.077436	0.078423	0.079423	0.080436	0.081462	28.23	28.96
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPV9	06/28/2019	06/28/2024	100.000	0.000	2.5102	64.57	0.074214	0.075146	0.076089	0.077044	0.078011	26.89	27.57
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MSR8	06/04/2018	06/02/2023	100.000	0.000	3.7008	140.10	0.116854	0.119016	0.121218			42.58	18.30
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPX5	06/28/2019	03/31/2023	100.000	0.000	2.2397	57.49	0.065420	0.066152	0.066893			23.82	5.95
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPZ0	06/18/2019	06/18/2026	100.000	0.000	3.1201	81.69	0.093645	0.095106	0.096590	0.098097	0.099627	34.01	35.08
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5D9	03/18/2019	03/18/2026	100.000	0.000	3.5710	103.68	0.108373	0.110308	0.112277	0.114282	0.116322	39.76	41.20
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FBM6	05/04/2022	05/02/2025	100.000	0.000	3.4117			0.094769	0.096368	0.098012	0.099684	22.55	35.18
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F6P9	05/04/2022	05/02/2025	100.000	0.000	3.4117			0.094769	0.096368	0.098012	0.099684	22.55	35.18
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FBP3	05/04/2022	05/02/2025	100.000	0.000	3.4117			0.094769	0.096368	0.098012	0.099684	22.55	35.18
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FH22	09/30/2019	09/30/2024	100.000	0.000	2.1409	49.16	0.062056	0.062721	0.063392	0.064070	0.064756	22.58	23.07
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FBR5	05/04/2022	05/04/2026	100.000	0.000	3.5721			0.099224	0.100996	0.102800	0.104636	23.62	36.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FHY5	09/30/2019	03/31/2022	100.000	0.000	2.0511	47.06	0.059348					5.28	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPR8	06/28/2019	06/30/2022	100.000	0.000	2.5296	65.09	0.074835					13.48	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPU1	06/28/2019	06/30/2026	100.000	0.000	2.8100	72.50	0.083707	0.084883	0.086076	0.087285	0.088511	30.35	31.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CPT4	06/28/2019	06/30/2026	100.000	0.000	2.8100	72.50	0.083707	0.084883	0.086076	0.087285	0.088511	30.35	31.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UHY4	10/03/2018	09/29/2023	100.000	0.000	3.8721	132.56	0.120621	0.122956	0.125337	0.127763		44.28	34.03

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYY3	07/31/2019	07/31/2026	100.000	0.000	2.8103	69.87	0.082545	0.083705	0.084882	0.086074	0.087284	30.28	31.13
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYW7	07/31/2019	07/31/2026	100.000	0.000	2.8103	69.87	0.082545	0.083705	0.084882	0.086074	0.087284	30.28	31.13
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KPF6	04/30/2020	10/31/2024	100.000	0.000	2.7908	47.38	0.080814	0.081941	0.083085	0.084244	0.085420	29.43	30.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WNW7	01/31/2019	01/31/2022	100.000	0.000	3.1417	95.29	0.094342					2.74	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CHN6	06/05/2019	02/28/2022	100.000	0.000	2.5202	66.58	0.074030					4.22	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CHQ9	06/05/2019	05/31/2022	100.000	0.000	2.5307	66.84	0.074833					11.15	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UZ65	12/05/2018	11/30/2023	100.000	0.000	3.8710	125.04	0.120572	0.122906	0.125284	0.127709		43.97	41.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CHP1	06/05/2019	05/31/2022	100.000	0.000	2.5307	66.84	0.074833					11.15	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UZ73	12/05/2018	11/30/2023	100.000	0.000	3.8710	125.04	0.120572	0.122906	0.125284	0.127709		43.97	41.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYS6	08/05/2019	07/29/2022	100.000	0.000	1.9004	46.56	0.054805	0.055326				11.49	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UZ81	12/05/2018	11/30/2023	100.000	0.000	3.8710	125.04	0.120572	0.122906	0.125284	0.127709		43.97	41.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CHR7	06/05/2019	05/31/2024	100.000	0.000	2.8505	75.54	0.084952	0.086162	0.087390	0.088636	0.089899	30.88	31.76
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KPJ8	04/30/2020	04/30/2027	100.000	0.000	3.0407	51.70	0.088376	0.089720	0.091084	0.092469	0.093874	32.22	33.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UZ99	12/05/2018	11/30/2023	100.000	0.000	3.8710	125.04	0.120572	0.122906	0.125284	0.127709		43.97	41.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CHT3	06/05/2019	05/31/2024	100.000	0.000	2.8505	75.54	0.084952	0.086162	0.087390	0.088636	0.089899	30.88	31.76
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UHX6	10/03/2018	09/29/2023	100.000	0.000	3.8721	132.56	0.120621	0.122956	0.125337	0.127763		44.28	34.03
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KPV9	05/05/2020	07/29/2022	100.000	0.000	2.7205	45.79	0.078131	0.079194				16.44	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MZX7	06/28/2018	06/30/2025	100.000	0.000	3.9300	146.30	0.125124	0.127583	0.130090	0.132646	0.135253	45.49	47.30
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KPX7	05/05/2020	01/31/2023	100.000	0.000	1.7300	28.94	0.049091	0.049516	0.049944			17.88	1.45
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HXQ0	02/28/2020	02/26/2027	100.000	0.000	2.6405	49.52	0.076279	0.077286	0.078307	0.079340	0.080388	27.90	28.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FSC1	10/31/2019	04/30/2025	100.000	0.000	2.5307	56.09	0.073921	0.074866	0.075807	0.076766	0.077738	26.90	27.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FSB3	10/31/2019	04/30/2024	100.000	0.000	2.3812	52.71	0.069350	0.070176	0.071012	0.071857	0.072712	25.22	25.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CZR7	07/19/2019	07/21/2026	100.000	0.000	2.9402	74.14	0.086597	0.087871	0.089162	0.090473	0.091803	31.81	32.76
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CJ20	08/30/2019	02/28/2023	100.000	0.000	2.4808	59.31	0.072386	0.073284	0.074193			26.44	4.23
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CJ46	08/30/2019	02/28/2022	100.000	0.000	2.4410	58.33	0.071167					4.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UJ97	10/25/2018	10/27/2025	100.000	0.000	4.1113	138.37	0.129063	0.131716	0.134424	0.137187	0.140007	47.28	49.25
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FSA5	10/31/2019	10/30/2026	100.000	0.000	2.7505	61.08	0.080693	0.081803	0.082928	0.084069	0.085225	29.39	30.20
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KAB1	03/31/2020	06/28/2024	100.000	0.000	1.8698	33.17	0.053654	0.054155	0.054662	0.055173	0.055688	19.41	19.77
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KAE5	03/31/2020	03/31/2027	100.000	0.000	2.2306	39.66	0.064057	0.064771	0.065493	0.066224	0.066962	23.32	23.84
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KAD7	03/31/2020	03/31/2026	100.000	0.000	2.0908	37.14	0.059919	0.060545	0.061178	0.061818	0.062464	21.80	22.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WPY1	02/05/2019	01/31/2022	100.000	0.000	3.1213	94.18	0.093642					2.72	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KAF2	03/31/2020	12/31/2024	100.000	0.000	1.9300	34.25	0.055445	0.055980	0.056520	0.057065	0.057616	20.06	20.45
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HHV7	12/31/2019	12/31/2026	100.000	0.000	2.6398	53.93	0.077277	0.078297	0.079331	0.080378	0.081439	28.01	28.75
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQD6	02/05/2019	01/31/2024	100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQE4	02/05/2019	01/31/2024	100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KAV7	03/31/2020	03/31/2026	100.000	0.000	2.0908	37.14	0.059919	0.060545	0.061178	0.061818	0.062464	21.80	22.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WPZ8	02/05/2019	01/31/2024	100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129M7C4	07/31/2018	07/31/2025	100.000	0.000	3.8909	140.87	0.121325	0.123685	0.126091	0.128544	0.131045	44.82	46.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQA2	02/05/2019	01/31/2024	100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQB0	02/05/2019	01/31/2024	100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQC8	02/05/2019	01/31/2024	100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQ79	04/30/2019	04/30/2026	100.000	0.000	3.2709	90.50	0.098535	0.100147	0.101785	0.103449	0.105141	35.96	37.15
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WR86	04/30/2019	04/30/2026	100.000	0.000	3.2709	90.50	0.098535	0.100147	0.101785	0.103449	0.105141	35.96	37.15
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132F2T2	10/31/2019	11/02/2026	100.000	0.000	2.6406	58.58	0.077312	0.078333	0.079367	0.080415	0.081477	28.14	28.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WR94	04/30/2019	10/31/2022	100.000	0.000	2.8813	79.38	0.085970	0.087208				25.93	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FTZ9	11/05/2019	10/31/2024	100.000	0.000	2.4507	53.93	0.071451	0.072326	0.073213	0.074110	0.075018	25.95	26.63
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MX77	07/05/2018	06/30/2023	100.000	0.000	3.6903	136.08	0.116446	0.118594	0.120782			42.31	21.62
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WQZ7	02/05/2019	01/31/2022	100.000	0.000	3.1213	94.18	0.093642					2.72	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CL43	09/05/2019	08/30/2024	100.000	0.000	2.1403	50.70	0.062020	0.062676	0.063354	0.064025	0.064718	22.61	23.09

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CL35	09/05/2019	08/30/2024	100.000	0.000	2.1403	50.70	0.062020	0.062676	0.063354	0.064025	0.064718	22.61	23.09
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MH25	08/03/2018	07/31/2023	100.000	0.000	3.6608	131.76	0.113348	0.115423	0.117535	0.119687		41.81	24.95
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MY34	09/06/2018	08/31/2023	100.000	0.000	3.7714	132.09	0.117115	0.119299	0.121574	0.123841		43.10	29.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WR37	04/30/2019	04/29/2022	100.000	0.000	2.6815	73.72	0.079609					9.39	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FD37	11/29/2019	11/30/2022	100.000	0.000	2.1007	44.63	0.060846	0.061485				20.13	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	46647MSA2	06/20/2018	06/20/2023	100.000	0.000	3.7406	139.80	0.118295	0.120507	0.122761			43.03	20.75
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KBS3	04/03/2020	12/30/2022	100.000	0.000	1.7402	30.70	0.049820	0.050253				17.96	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KBU8	04/03/2020	03/31/2023	100.000	0.000	1.7507	30.88	0.049910	0.050347	0.050788			18.13	4.52
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KBW4	04/03/2020	03/31/2025	100.000	0.000	1.9606	34.63	0.056069	0.056618	0.057174	0.057734	0.058300	20.38	20.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KBX2	04/03/2020	03/31/2025	100.000	0.000	1.9606	34.63	0.056069	0.056618	0.057174	0.057734	0.058300	20.38	20.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KBV6	04/03/2020	03/31/2023	100.000	0.000	1.7507	30.88	0.049910	0.050347	0.050788			18.13	4.52
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FDL7	08/28/2019	08/26/2022	100.000	0.000	2.4612	58.97	0.071785	0.072668				17.03	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FUA2	11/05/2019	10/31/2024	100.000	0.000	2.4507	53.93	0.071451	0.072326	0.073213	0.074110	0.075018	25.99	26.63
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CL92	08/30/2019	02/29/2024	100.000	0.000	2.5405	60.77	0.074220	0.075157	0.076117	0.077079	0.078063	27.12	27.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WAB7	12/05/2018	11/30/2023	100.000	0.000	3.8710	125.04	0.120572	0.122906	0.125284	0.127709		43.97	41.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WAC5	12/05/2018	11/30/2023	100.000	0.000	3.8710	125.04	0.120572	0.122906	0.125284	0.127709		43.97	41.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KCB8	05/29/2020	08/29/2025	100.000	0.000	2.8408	46.04	0.082013	0.083176	0.084367	0.085563	0.086789	30.02	30.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KCD5	04/03/2020	03/31/2022	100.000	0.000	1.7210	30.36	0.049044					4.36	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FUW4	10/31/2019	05/03/2027	100.000	0.000	2.6405	58.58	0.077316	0.078337	0.079371	0.080419	0.081481	28.14	28.88
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CM26	08/30/2019	02/28/2025	100.000	0.000	2.6709	63.96	0.078222	0.079267	0.080325	0.081398	0.082485	28.61	29.38
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KCF0	04/03/2020	06/30/2025	100.000	0.000	1.7300	30.52	0.049521					8.86	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KCH6	04/03/2020	09/30/2022	100.000	0.000	1.7309	30.53	0.049334	0.049761				13.35	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CM34	08/30/2019	08/31/2026	100.000	0.000	2.8904	69.36	0.085033	0.086248	0.087506	0.088759	0.090056	31.13	32.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MX92	09/06/2018	08/31/2023	100.000	0.000	3.7714	132.09	0.117115	0.119299	0.121574	0.123841		43.10	29.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MG42	08/03/2018	07/31/2023	100.000	0.000	3.6608	131.76	0.113348	0.115423	0.117535	0.119687		41.81	24.95
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WS28	04/30/2019	04/30/2024	100.000	0.000	3.1311	86.50	0.094001	0.095473	0.096967	0.098486	0.100027	34.29	35.37
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KCA1	03/31/2020	03/31/2023	100.000	0.000	1.7509	31.04	0.049925	0.050362	0.050803			18.13	4.52
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WS44	04/30/2019	04/30/2026	100.000	0.000	3.4011	94.24	0.102786	0.104534	0.106312	0.108119	0.109958	37.53	38.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132K2A2	05/29/2020	05/28/2027	100.000	0.000	3.0405	49.13	0.088363	0.089706	0.091070	0.092454	0.093860	32.14	33.13
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132KCB9	03/31/2020	03/31/2025	100.000	0.000	1.9604	34.80	0.056073	0.056623	0.057178	0.057739	0.058305	20.39	20.79
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WJW2	12/19/2018	12/19/2023	100.000	0.000	3.8702	123.32	0.120607	0.122941	0.125320	0.127745		43.90	44.05
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132C3R2	08/05/2019	07/31/2024	100.000	0.000	2.5905	63.89	0.075734	0.076715	0.077709	0.078715	0.079735	27.74	28.46
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132C3P6	08/05/2019	04/29/2022	100.000	0.000	2.4505	60.38	0.071877					8.48	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132C3Q4	08/05/2019	07/29/2022	100.000	0.000	2.4606	60.61	0.071747	0.072630				15.08	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132C3S0	08/05/2019	07/31/2024	100.000	0.000	2.5905	63.89	0.075734	0.076715	0.077709	0.078715	0.079735	27.74	28.46
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UE92	10/31/2018	10/31/2022	100.000	0.000	3.6920	122.98	0.114450	0.116563				34.60	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2M3	02/28/2020	05/30/2025	100.000	0.000	2.3804	44.57	0.068929	0.069749	0.070580	0.071420	0.072270	25.01	25.61
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4D4	11/05/2018	10/31/2023	100.000	0.000	3.8416	127.63	0.119553	0.121850	0.124190	0.126576		43.74	37.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2N1	02/28/2020	02/27/2026	100.000	0.000	2.5004	46.84	0.072087	0.072988	0.073901	0.074825	0.075760	26.34	27.00
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4E2	11/05/2018	10/31/2023	100.000	0.000	3.8416	127.63	0.119553	0.121850	0.124190	0.126576		43.74	37.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2Q4	02/28/2020	02/26/2027	100.000	0.000	2.6405	49.52	0.076279	0.077286	0.078307	0.079340	0.080388	27.90	28.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4F9	11/05/2018	10/31/2023	100.000	0.000	3.8416	127.63	0.119553	0.121850	0.124190	0.126576		43.74	37.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F7C3	06/03/2022	06/05/2025	100.000	0.000	3.4100		0.094722	0.094740	0.096355	0.097998	0.099669	19.75	35.07
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HTV4	01/31/2020	01/31/2022	100.000	0.000	2.1007	40.93	0.060210					1.75	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4G7	11/05/2018	10/31/2023	100.000	0.000	3.8416	127.63	0.119553	0.121850	0.124190	0.126576		43.74	37.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2E2	02/28/2020	08/02/2027	100.000	0.000	3.0406	43.79	0.087064	0.088388	0.089732	0.091096	0.092481	31.95	32.96
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4H5	11/05/2018	10/31/2023	100.000	0.000	3.8416	127.63	0.119553	0.121850	0.124190	0.126576		43.74	37.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HCE0	12/26/2019	12/31/2026	100.000	0.000	2.6390	54.23	0.077292	0.078312	0.079345	0.080393	0.081454	28.01	28.75
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FYV1	06/03/2022	06/04/2026	100.000	0.000	3.5700		0.099167	0.100947	0.102749	0.104583		20.67	36.76

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H3B6	03/04/2020	02/28/2025	100.000	0.000	1.9604	36.26	0.056053	0.056603	0.057158	0.057718	0.058284	20.41	20.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H3A8	03/04/2020	02/28/2025	100.000	0.000	1.9604	36.26	0.056053	0.056603	0.057158	0.057718	0.058284	20.41	20.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133GKM4	06/07/2022	06/07/2023	100.000	0.000	2.7700			0.076944	0.078010			15.72	12.17
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F7H2	05/31/2022	05/30/2025	100.000	0.000	3.4100			0.094722	0.096337	0.097980	0.099650	20.04	35.08
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4J1	11/05/2018	10/31/2023	100.000	0.000	3.8416	127.63	0.119553	0.121850	0.124190	0.126576		43.74	37.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2W1	03/04/2020	11/30/2022	100.000	0.000	1.7402	32.14	0.049818	0.050252				16.47	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U4K8	10/10/2018	10/10/2023	100.000	0.000	3.8717	131.69	0.120660	0.122995	0.125376	0.127803		44.24	35.42
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133GKN2	06/07/2022	06/05/2025	100.000	0.000	3.4100			0.094722	0.096319	0.097962	0.099632	19.36	35.06
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MSH5	08/05/2020	11/05/2024	100.000	0.000	2.7803	39.62	0.079945	0.081057	0.082184	0.083326	0.084485	29.11	29.92
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2Y7	03/04/2020	02/28/2023	100.000	0.000	1.7504	32.33	0.049896	0.050333	0.050773			18.15	2.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2X9	03/04/2020	02/28/2023	100.000	0.000	1.7536	32.39	0.049990	0.050428	0.050870			18.18	2.90
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MSJ1	07/31/2020	08/02/2027	100.000	0.000	3.0406	43.78	0.087064	0.088388	0.089732	0.091096	0.092481	31.98	32.96
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2Z4	03/04/2020	02/28/2025	100.000	0.000	1.9626	36.30	0.056118	0.056669	0.057225	0.057787	0.058354	20.44	20.84
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CFB4	05/31/2019	05/31/2022	100.000	0.000	2.8011	74.60	0.083411					12.43	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CFC2	06/05/2019	05/31/2024	100.000	0.000	2.8505	75.54	0.084952	0.086162	0.087390	0.088636	0.089899	30.88	31.76
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CFD0	05/31/2019	11/30/2022	100.000	0.000	2.8805	76.78	0.085945	0.087182				28.50	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H2N9	12/24/2018	12/22/2023	100.000	0.000	3.8705	122.73	0.120591	0.122924	0.125308	0.127728		43.88	44.42
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CFG3	05/31/2019	05/29/2026	100.000	0.000	3.4005	91.14	0.102757	0.104504	0.106281	0.108088	0.109925	37.42	38.70
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CFE8	05/31/2019	05/31/2024	100.000	0.000	3.1310	83.68	0.093995	0.095467	0.096961	0.098479	0.100021	34.20	35.27
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MSW2	08/05/2020	08/03/2023	100.000	0.000	2.7311	38.88	0.077939	0.079003	0.080082	0.081176		28.57	17.17
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HDH2	12/24/2018	12/31/2025	100.000	0.000	2.4900	51.10	0.072697	0.073662	0.074519	0.075446	0.076386	26.34	27.00
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HDG4	12/26/2019	12/31/2026	100.000	0.000	2.6396	54.23	0.077292	0.078312	0.079345	0.080393	0.081454	28.01	28.75
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H3H3	02/28/2020	02/28/2023	100.000	0.000	1.7503	32.62	0.049906	0.050343	0.050783			18.15	2.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HDJ8	12/26/2019	09/30/2024	100.000	0.000	2.2798	46.75	0.066661	0.066661	0.067421	0.068189	0.068967	24.00	24.55
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132C4Z3	07/17/2019	01/18/2022	100.000	0.000	2.1209	53.18	0.061455					1.04	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H3G5	02/28/2020	11/30/2022	100.000	0.000	1.7401	32.44	0.049830	0.050263				16.47	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H3J9	02/28/2020	02/28/2025	100.000	0.000	1.9606	36.60	0.056079	0.056629	0.057184	0.057744	0.058310	20.42	20.83
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MCQ2	06/30/2020	06/30/2027	100.000	0.000	3.0400	46.39	0.088355	0.089698	0.091061	0.092445	0.093850	32.05	33.03
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FZW8	05/25/2022	05/24/2029	100.000	0.000	3.8000			0.105556	0.107550	0.109593	0.111676	22.87	39.24
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MM60	07/25/2018	07/25/2023	100.000	0.000	3.6610	132.67	0.113388	0.115464	0.117577	0.119730		41.85	24.37
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MCS8	06/30/2020	06/30/2025	100.000	0.000	2.8198	42.98	0.081688	0.082839	0.084007	0.085192	0.086393	29.62	30.46
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MCU3	06/30/2020	06/30/2025	100.000	0.000	2.8198	42.98	0.081688	0.082839	0.084007	0.085192	0.086393	29.62	30.46
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132M2E0	09/03/2020	12/05/2024	100.000	0.000	2.7805	37.38	0.079962	0.081074	0.082201	0.083344	0.084503	29.04	29.86
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132M2H3	08/31/2020	08/31/2027	100.000	0.000	3.0406	41.17	0.087049	0.088358	0.089716	0.091065	0.092465	31.90	32.88
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UWQ4	06/29/2021	06/29/2028	100.000	0.000	1.0202	5.16	0.028483	0.028628	0.028774	0.028921	0.029069	10.28	10.39
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132M2F7	09/03/2020	03/05/2025	100.000	0.000	2.7911	37.51	0.079722	0.080835	0.081963	0.083107	0.084267	29.16	29.98
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U5P6	10/11/2018	10/12/2023	100.000	0.000	3.8719	131.58	0.120678	0.123014	0.125396	0.127824		44.24	35.67
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MCL3	06/30/2020	06/30/2027	100.000	0.000	3.0400	46.39	0.088355	0.089698	0.091061	0.092445	0.093850	32.05	33.03
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WMQ1	12/31/2018	12/29/2023	100.000	0.000	3.8703	122.00	0.120599	0.122933	0.125312	0.127737		43.85	45.30
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HF98	02/28/2020	02/28/2022	100.000	0.000	2.1016	39.27	0.060239					3.43	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FPT7	10/04/2019	07/07/2022	100.000	0.000	1.8407	41.94	0.052805	0.053291				9.91	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FQ41	11/29/2018	11/29/2024	100.000	0.000	2.1904	46.57	0.063555	0.064251	0.064955	0.065666	0.066385	23.05	23.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H4H2	02/28/2020	11/30/2022	100.000	0.000	2.1104	39.44	0.060825	0.061467				20.13	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133DD72	03/29/2022	03/28/2024	100.000	0.000	3.0930			0.085917	0.087230	0.088587	0.089957	23.45	31.90
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H4J8	02/28/2020	11/30/2023	100.000	0.000	2.1703	40.58	0.062615	0.063295	0.063982	0.064676		22.71	21.17
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MCX7	07/06/2020	06/30/2023	100.000	0.000	2.7300	41.12	0.078946	0.080024	0.081116			28.62	14.52
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132MCY5	07/06/2020	06/30/2023	100.000	0.000	2.7300	41.12	0.078946	0.080024	0.081116			28.62	14.52
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132H4K5	02/28/2020	05/30/2025	100.000	0.000	2.3804	44.57	0.068929	0.069749	0.070580	0.071420	0.072270	25.01	25.61
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HWD0	02/03/2020	02/03/2022	100.000	0.000	2.1007	40.75	0.060210					1.93	

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Name of Issuer	CUSIP	Issue Date	Maturity Date		Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
									2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133DUS7	04/05/2022	04/06/2026		100.000	0.000	2.4607			0.068359	0.069200	0.070051	0.070913	18.26	25.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132M3R0	08/27/2020	08/29/2022		100.000	0.000	2.7124	36.91	0.077413	0.078457				18.61	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WNE7	01/31/2019	02/02/2022		100.000	0.000	3.1416	95.30	0.094357					2.93	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HEZ1	12/06/2019	12/08/2022		100.000	0.000	2.1104	44.41	0.061142	0.061788				20.72	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MKK1	04/30/2018	04/30/2025		100.000	0.000	3.9714	155.28	0.126594	0.129108	0.131672	0.134286	0.136953	46.34	48.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FPX8	10/31/2019	10/30/2026		100.000	0.000	2.7505	61.08	0.080693	0.081803	0.082928	0.084069	0.085225	29.39	30.20
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CGN7	05/16/2019	05/18/2026		100.000	0.000	3.4010	92.59	0.102802	0.104550	0.106328	0.108136	0.109975	37.47	38.76
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FPZ3	10/31/2019	04/29/2022		100.000	0.000	2.2311	49.33	0.064782					7.64	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CG00	05/31/2019	05/29/2026		100.000	0.000	3.4005	91.14	0.102757	0.104504	0.106281	0.108088	0.109925	37.42	38.70
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MKH8	04/30/2018	04/30/2025		100.000	0.000	3.9714	155.28	0.126594	0.129108	0.131672	0.134286	0.136953	46.34	48.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MKJ4	04/30/2018	04/30/2025		100.000	0.000	3.9714	155.28	0.126594	0.129108	0.131672	0.134286	0.136953	46.34	48.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CGP2	05/31/2019	05/29/2026		100.000	0.000	3.4005	91.14	0.102757	0.104504	0.106281	0.108088	0.109925	37.42	38.70
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HFA5	12/06/2019	12/08/2022		100.000	0.000	2.1104	44.41	0.061142	0.061788				20.72	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYH0	07/31/2019	01/31/2023		100.000	0.000	2.2402	55.39	0.065062	0.065791	0.066528			23.77	1.93
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FQP4	11/05/2019	10/31/2022		100.000	0.000	2.2406	49.22	0.065055	0.065784				19.58	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FQ99	11/05/2019	04/29/2022		100.000	0.000	2.2312	49.01	0.064767					7.64	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYG2	07/31/2019	01/31/2022		100.000	0.000	2.2006	51.87	0.060841					1.76	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FR24	11/21/2019	11/23/2026		100.000	0.000	2.6402	56.95	0.077301	0.078322	0.079356	0.080403	0.081465	28.09	28.84
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WNF4	02/05/2019	01/31/2024		100.000	0.000	3.4409	104.23	0.104043	0.105833	0.107654	0.109506	0.111390	38.32	39.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FQ64	10/31/2019	10/31/2024		100.000	0.000	2.4504	54.28	0.071464	0.072340	0.073226	0.074123	0.075031	25.99	26.63
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WNG2	01/31/2019	01/30/2026		100.000	0.000	3.7407	114.29	0.113995	0.116127	0.118299	0.120512	0.122766	42.07	43.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WNH0	01/31/2019	01/30/2026		100.000	0.000	3.7407	114.29	0.113995	0.116127	0.118299	0.120512	0.122766	42.07	43.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYB3	07/31/2019	07/31/2024		100.000	0.000	2.5104	62.23	0.073300	0.074220	0.075151	0.076095	0.077050	26.83	27.51
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UHC2	10/03/2018	09/29/2023		100.000	0.000	3.8721	132.56	0.120621	0.122956	0.125337	0.127763		44.28	34.03
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FQL3	11/05/2019	10/31/2024		100.000	0.000	2.3206	51.01	0.067483	0.068266	0.069058	0.069859	0.070670	24.53	25.10
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYC1	07/31/2019	01/31/2024		100.000	0.000	2.4204	59.95	0.070546	0.071400	0.072264	0.073139	0.074024	25.81	26.44
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UHE8	09/28/2018	09/30/2025		100.000	0.000	4.1116	141.87	0.129071	0.131724	0.134432	0.137196	0.140016	47.43	49.40
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UHF5	09/28/2018	09/30/2025		100.000	0.000	4.1116	141.87	0.129071	0.131724	0.134432	0.137196	0.140016	47.43	49.40
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UH63	09/28/2018	09/30/2025		100.000	0.000	4.1116	141.87	0.129071	0.131724	0.134432	0.137196	0.140016	47.43	49.40
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CYE7	07/31/2019	07/31/2026		100.000	0.000	2.8103	69.87	0.082545	0.083705	0.084882	0.086074	0.087284	30.28	31.13
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5N7	04/03/2019	03/28/2024		100.000	0.000	3.0015	85.23	0.089785	0.091132	0.092500	0.093888	0.095297	32.82	33.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F2H7	06/03/2022	06/05/2025		100.000	0.000	3.4100		0.094722	0.094740	0.096355	0.097998	0.099669	19.75	35.07
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5P2	04/03/2019	03/28/2024		100.000	0.000	3.0015	85.23	0.089785	0.091132	0.092500	0.093888	0.095297	32.82	33.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F2K0	06/03/2022	06/03/2027		100.000	0.000	3.6700		0.101944	0.103815	0.105720	0.107660		21.26	37.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5S6	04/03/2019	03/28/2024		100.000	0.000	3.0015	85.23	0.089785	0.091132	0.092500	0.093888	0.095297	32.82	33.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F2L8	05/31/2022	05/30/2025		100.000	0.000	3.4100		0.094722	0.096337	0.097980	0.099650		20.04	35.08
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5T4	03/29/2019	03/31/2022		100.000	0.000	2.6812	76.17	0.079610					7.09	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5H0	04/03/2019	03/31/2022		100.000	0.000	2.6818	75.87	0.079606					7.08	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5K3	04/03/2019	03/31/2022		100.000	0.000	2.6818	75.87	0.079606					7.08	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F2C8	05/25/2022	05/25/2027		100.000	0.000	3.6700		0.101944	0.103815	0.105720	0.107660		22.09	37.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	46647MMB6	07/11/2017	07/11/2024		103.000	0.250	3.1279	152.65	0.100404	0.101866	0.103350	0.104858	0.106389	36.91	37.99
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HPG1	01/31/2020	01/29/2027		100.000	0.000	2.6405	51.65	0.076286	0.077293	0.078313	0.079347	0.080395	27.05	28.70
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W6A4	04/03/2019	03/28/2024		100.000	0.000	3.0015	85.23	0.089785	0.091132	0.092500	0.093888	0.095297	32.82	33.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FJB3	10/03/2019	03/31/2022		100.000	0.000	2.2314	51.08	0.064785					5.77	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXE6	02/28/2019	05/31/2022		100.000	0.000	3.0304	89.27	0.091452					13.63	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FJC1	10/03/2019	09/30/2022		100.000	0.000	2.2406	51.30	0.065062	0.065791				17.63	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FJE7	10/03/2019	09/30/2024		100.000	0.000	2.4507	56.21	0.071459	0.072335	0.073221	0.074119	0.075027	26.04	26.69
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXF3	02/28/2019	02/27/2026		100.000	0.000	3.5711	105.85	0.108364	0.110299	0.112268	0.114273	0.116313	39.84	41.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W6C0	04/03/2019	03/28/2024		100.000	0.000	3.0015	85.23	0.089785	0.091132	0.092500	0.093888	0.095297	32.82	33.81

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2023 3rd Period	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FJD9	10/03/2019	09/30/2024	100.000	0.000	2.4507	56.21	0.071459	0.072335	0.073221	0.074119	0.075027	26.04	26.69
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133F2M6	05/31/2022	05/28/2027	100.000	0.000	3.6700			0.101944	0.103794	0.105699	0.107639	21.57	37.84
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CR39	08/30/2019	08/31/2026	100.000	0.000	2.8904	69.36	0.085033	0.086248	0.087508	0.088759	0.090056	31.13	32.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130W5W7	04/03/2019	03/28/2024	100.000	0.000	3.0015	85.23	0.089785	0.091132	0.092500	0.093888	0.095297	32.82	33.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CR47	08/30/2019	08/31/2026	100.000	0.000	2.8904	69.36	0.085033	0.086248	0.087508	0.088759	0.090056	31.13	32.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HPE6	01/31/2020	10/31/2024	100.000	0.000	1.6800	32.65	0.048054	0.048458	0.048865	0.049275	0.049689	17.42	17.72
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HPD8	01/31/2020	07/31/2023	100.000	0.000	1.6802	32.64	0.047858	0.048260	0.048666	0.049075		17.42	10.24
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXR7	03/05/2019	02/29/2024	100.000	0.000	3.2313	94.72	0.097196	0.098757	0.100362	0.101974	0.103631	35.66	36.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXS5	03/05/2019	02/29/2024	100.000	0.000	3.2313	94.72	0.097196	0.098757	0.100362	0.101974	0.103631	35.66	36.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXT3	03/05/2019	02/28/2022	100.000	0.000	2.9917	87.45	0.089457					5.10	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CRL9	07/03/2019	03/31/2022	100.000	0.000	2.3601	60.31	0.069100					6.15	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXU0	03/05/2019	02/29/2024	100.000	0.000	3.3109	97.14	0.099785	0.101428	0.103116	0.104814	0.106559	36.63	37.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXV8	03/05/2019	02/29/2024	100.000	0.000	3.3109	97.14	0.099785	0.101428	0.103116	0.104814	0.106559	36.63	37.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CRM7	07/03/2019	06/30/2022	100.000	0.000	2.3700	60.53	0.069813					12.50	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UAC9	09/06/2018	08/31/2023	100.000	0.000	3.7714	132.09	0.117115	0.119299	0.121574	0.123841		43.10	29.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UAD7	08/31/2018	08/29/2025	100.000	0.000	4.0210	142.09	0.125851	0.128367	0.130863	0.133581	0.136282	46.39	48.27
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UAE5	08/31/2018	08/29/2025	100.000	0.000	4.0210	142.09	0.125851	0.128367	0.130963	0.133581	0.136282	46.39	48.27
JPMORGAN CHASE FINANCIAL COMPLANY LLC	46647MNK5	09/27/2017	09/27/2023	100.000	0.000	2.9208	131.54	0.091110	0.092441	0.093790	0.095160		33.29	25.19
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UAG0	08/31/2018	08/29/2025	100.000	0.000	4.0210	142.09	0.125851	0.128367	0.130963	0.133581	0.136282	46.39	48.27
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXP1	03/05/2019	02/29/2024	100.000	0.000	3.2313	94.72	0.097196	0.098757	0.100362	0.101974	0.103631	35.66	36.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MQS8	05/31/2018	05/30/2025	100.000	0.000	3.9611	151.07	0.126222	0.128722	0.131271	0.133871	0.136522	46.05	47.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FJP2	09/09/2019	09/09/2022	100.000	0.000	2.0307	47.82	0.058736	0.059332				14.67	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXQ5	03/05/2019	02/29/2024	100.000	0.000	3.2313	94.72	0.097196	0.098757	0.100362	0.101974	0.103631	35.66	36.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WHB0	01/02/2019	12/29/2023	100.000	0.000	3.8699	121.75	0.120559	0.122892	0.125270	0.127694		43.83	45.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FDZ5	05/04/2022	05/04/2027	100.000	0.000	3.6712			0.101978	0.103850	0.105756	0.107698	24.28	37.95
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132T2K1	05/10/2021	05/08/2031	100.000	0.000	2.1502	13.83	0.060363	0.061012	0.061668	0.062331	0.063001	21.92	22.39
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WYG0	02/28/2019	02/27/2026	100.000	0.000	3.7408	111.11	0.113988	0.116120	0.118292	0.120505	0.122759	41.95	43.54
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WYH8	02/28/2019	02/27/2026	100.000	0.000	3.7408	111.11	0.113988	0.116120	0.118292	0.120505	0.122759	41.95	43.54
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WYK1	02/19/2019	02/19/2026	100.000	0.000	3.6910	110.57	0.112344	0.114417	0.116528	0.118679	0.120869	41.37	42.91
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WXZ9	03/05/2019	02/29/2024	100.000	0.000	3.3109	97.14	0.099785	0.101428	0.103116	0.104814	0.106559	36.63	37.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CRS4	07/03/2019	06/28/2024	100.000	0.000	2.3702	60.54	0.069812	0.070640	0.071477	0.072324	0.073181	25.29	25.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WGY1	01/02/2019	12/29/2023	100.000	0.000	3.8699	121.75	0.120559	0.122892	0.125270	0.127694		43.83	45.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WGZ8	01/02/2019	12/29/2023	100.000	0.000	3.8699	121.75	0.120559	0.122892	0.125270	0.127694		43.83	45.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CRR6	07/03/2019	06/30/2022	100.000	0.000	2.3700	60.53	0.069813					12.50	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CRT2	07/03/2019	06/28/2024	100.000	0.000	2.3702	60.54	0.069812	0.070640	0.071477	0.072324	0.073181	25.29	25.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WHA2	01/02/2019	12/29/2023	100.000	0.000	3.8699	121.75	0.120559	0.122892	0.125270	0.127694		43.83	45.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WYT2	03/05/2019	02/28/2022	100.000	0.000	2.9917	87.45	0.089457					5.10	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FEL5	04/29/2022	05/01/2025	100.000	0.000	3.4121		0.094781	0.094799	0.096416	0.098061	0.099734	23.04	35.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FEN1	04/29/2022	05/01/2025	100.000	0.000	3.4121		0.094781	0.094799	0.096416	0.098061	0.099734	23.04	35.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FEM3	04/29/2022	05/01/2025	100.000	0.000	3.4121		0.094781	0.094799	0.096416	0.098061	0.099734	23.04	35.21
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132FKU9	09/30/2019	09/30/2026	100.000	0.000	2.4202	55.71	0.070543	0.071396	0.072260	0.073135	0.074020	25.71	26.33
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FEP6	04/29/2022	04/29/2027	100.000	0.000	3.6716			0.101988	0.103860	0.105767	0.107708	24.80	37.97
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CT37	08/21/2019	08/20/2026	100.000	0.000	2.8906	70.13	0.085032	0.086261	0.087508	0.088772	0.090056	31.16	32.06
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MQT4	07/30/2018	07/28/2023	100.000	0.000	3.6712	132.49	0.113715	0.115803	0.117928	0.120093		41.96	24.80
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WHM6	01/02/2019	12/29/2023	100.000	0.000	3.8699	121.75	0.120559	0.122892	0.125270	0.127694		43.83	45.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WHN4	01/02/2019	12/29/2023	100.000	0.000	3.8699	121.75	0.120559	0.122892	0.125270	0.127694		43.83	45.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WZJ3	02/21/2019	02/21/2024	100.000	0.000	3.4413	102.58	0.104105	0.105896	0.107718	0.109572	0.111457	38.27	39.60
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48129MPK6	05/31/2018	05/30/2025	100.000	0.000	3.9611	151.07	0.126222	0.128722	0.131271	0.133871	0.136522	46.05	47.89
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133FVU6	05/03/2022	04/03/2024	100.000	0.000	3.0925			0.085902	0.087008	0.088354	0.089720	20.54	31.80

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Name of Issuer	CUSIP	Issue Date	Maturity Date		Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
									2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HAZ5	01/02/2020	12/30/2022		100.000	0.000	2.1100	42.81	0.061117	0.061762					22.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UTP0	02/28/2020	02/26/2027		100.000	0.000	2.6405	49.52	0.076279	0.077286	0.078307	0.079340	0.080388		27.90	28.64
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HAY8	01/02/2020	12/30/2022		100.000	0.000	2.1100	42.81	0.061117	0.061762					22.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130WZ77	02/25/2019	02/25/2026		100.000	0.000	3.6909	109.90	0.112340	0.114413	0.116524	0.118675	0.120865		41.34	42.88
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130UD44	10/19/2018	10/21/2025		100.000	0.000	4.1114	139.15	0.129067	0.131720	0.134428	0.137192	0.140012		47.32	49.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48130U2R5	10/31/2018	10/31/2025		100.000	0.000	4.1115	137.73	0.129039	0.131692	0.134399	0.137162	0.139982		47.26	49.22
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HBB7	01/02/2020	12/27/2024		100.000	0.000	2.3399	47.56	0.068071	0.068867	0.069673	0.070488	0.071313		24.66	25.24
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HBA9	01/02/2020	12/27/2024		100.000	0.000	2.3200	47.15	0.067466	0.068249	0.069041	0.069841	0.070652		24.43	25.01
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HAW2	01/02/2020	09/30/2022		100.000	0.000	2.0804	42.23	0.059915	0.060539					16.23	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HB92	01/31/2020	10/31/2024		100.000	0.000	2.3102	45.11	0.066806	0.067578	0.068359	0.069148	0.069947		24.28	24.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HAX0	01/02/2020	12/30/2022		100.000	0.000	2.0900	42.40	0.060515	0.061147					21.84	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HC34	01/31/2020	01/29/2027		100.000	0.000	2.6405	51.65	0.076286	0.077293	0.078313	0.079347	0.080395		27.95	28.70
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HC26	01/31/2020	01/30/2026		100.000	0.000	2.5004	48.86	0.072092	0.072994	0.073906	0.074830	0.075766		26.39	27.05
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HBC5	12/26/2019	09/30/2022		100.000	0.000	2.0996	42.99	0.060508	0.061144					16.39	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CU76	09/05/2019	08/31/2022		100.000	0.000	2.0306	48.05	0.058716	0.059306					14.14	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HBF8	12/26/2019	12/27/2024		100.000	0.000	2.3400	47.97	0.068101	0.068897	0.069704	0.070519	0.071344		24.67	25.25
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132HBE1	12/26/2019	12/30/2022		100.000	0.000	2.3095	43.17	0.061126	0.061771					22.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48132CCY7	05/01/2019	05/01/2024		100.000	0.000	3.1313	86.41	0.094007	0.095479	0.096973	0.098492	0.100034		34.29	35.37
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NX78	11/02/2022	10/31/2024		100.000	0.000	4.8500				0.134722	0.137953	0.141298		7.95	49.48
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PMP5	11/28/2022	11/28/2025		100.000	0.000	4.9800				0.138333	0.141778	0.145308		4.57	50.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PM77	11/28/2022	11/28/2025		100.000	0.000	4.9800				0.138333	0.141778	0.145308		4.57	50.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NXD5	10/31/2022	10/29/2027		100.000	0.000	5.1900				0.144167	0.147887	0.151725		8.79	53.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PMV2	11/28/2022	11/26/2027		100.000	0.000	5.1900				0.144167	0.147866	0.151703		4.76	52.83
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NZQ4	11/03/2022	11/05/2025		100.000	0.000	4.9800			0.138333	0.138372	0.141817	0.145348		8.03	50.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PHT3	12/05/2022	12/05/2024		100.000	0.000	4.8500				0.134722	0.137989	0.141335		3.50	49.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NSK5	10/31/2022	10/29/2027		100.000	0.000	5.1900				0.144167	0.147887	0.151725		8.79	53.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NC71	10/31/2022	10/30/2025		100.000	0.000	4.9800				0.138333	0.141778	0.145308		8.44	50.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NTQ1	11/02/2022	11/01/2029		100.000	0.000	5.2900				0.146944	0.150810	0.154798		8.67	54.07
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NTW8	10/31/2022	10/31/2028		100.000	0.000	5.2600				0.146111	0.149954	0.153898		8.91	53.77
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NTP3	11/03/2022	11/05/2025		100.000	0.000	4.9800			0.138333	0.138372	0.141817	0.145348		8.03	50.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PKK8	12/05/2022	12/04/2025		100.000	0.000	4.9800				0.138333	0.141759	0.145288		3.60	50.60
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PKQ5	12/05/2022	06/04/2024		100.000	0.000	4.7400				0.131667	0.134770	0.137964		3.42	48.13
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PKX0	11/28/2022	11/26/2027		100.000	0.000	5.1900				0.144167	0.147866	0.151703		4.76	52.83
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PLE1	12/05/2022	12/03/2027		100.000	0.000	5.1900				0.144167	0.147866	0.151703		3.75	52.78
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PLJ0	11/28/2022	11/28/2025		100.000	0.000	4.9800				0.138333	0.141778	0.145308		4.57	50.65
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NPD4	11/03/2022	11/05/2025		100.000	0.000	4.9800			0.138333	0.138372	0.141817	0.145348		8.03	50.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NPE4	11/02/2022	10/31/2025		100.000	0.000	4.9800				0.138333	0.141740	0.145269		8.16	50.84
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NQA9	10/31/2022	10/30/2025		100.000	0.000	4.9800				0.138333	0.141778	0.145308		8.44	50.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133P5C3	12/02/2022	12/04/2024		100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374		3.91	49.28	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NPT9	11/03/2022	11/05/2024		100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374		7.82	49.47	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NQB7	11/03/2022	11/05/2026		100.000	0.000	5.1000			0.141667	0.141707	0.145320	0.149026		8.22	52.07
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NQ66	10/31/2022	10/31/2028		100.000	0.000	5.2600				0.146111	0.149954	0.153898		8.91	53.77
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NQJ0	11/03/2022	11/05/2025		100.000	0.000	4.9800			0.138333	0.138372	0.141817	0.145348		8.03	50.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PGH0	12/05/2022	12/05/2024		100.000	0.000	4.8500				0.134722	0.137989	0.141335		3.50	49.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NQX9	11/03/2022	11/05/2025		100.000	0.000	4.9800			0.138333	0.138372	0.141817	0.145348		8.03	50.82
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRN0	10/31/2022	10/29/2027		100.000	0.000	5.1900				0.144167	0.147887	0.151725		8.79	53.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PGQ0	12/05/2022	12/04/2025		100.000	0.000	4.9800				0.138333	0.141759	0.145288		3.60	50.60
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRS9	10/31/2022	10/29/2027		100.000	0.000	5.1900				0.144167	0.147887	0.151725		8.79	53.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRF7	11/03/2022	11/04/2027		100.000	0.000	5.1900				0.144167	0.147929	0.151767		8.36	53.01

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PGK3	12/05/2022	12/04/2025	100.000	0.000	4.9800				0.138333	0.141759	0.145288	3.60	50.60
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PGN7	12/05/2022	12/04/2025	100.000	0.000	4.9800				0.138333	0.141759	0.145288	3.60	50.60
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PGP2	12/05/2022	12/05/2024	100.000	0.000	4.8500				0.134722	0.137989	0.141335	3.50	49.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NSD1	10/31/2022	10/30/2025	100.000	0.000	4.9800				0.138333	0.141778	0.145308	8.44	50.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NSE9	11/03/2022	11/05/2025	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	8.03	50.82	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRU4	11/03/2022	05/03/2024	100.000	0.000	4.7400				0.131667	0.134787	0.137982	7.64	48.33
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NRX8	10/31/2022	10/30/2025	100.000	0.000	4.9800				0.138333	0.141778	0.145308	8.44	50.85
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PBQ5	12/02/2022	12/04/2024	100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374	3.91	49.28	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NNU8	10/31/2022	10/29/2026	100.000	0.000	5.1000				0.141667	0.145259	0.148963	8.64	52.10
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133NNZ7	11/03/2022	11/05/2025	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	8.03	50.82	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LR20	08/31/2022	08/29/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140097	16.17	49.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LR53	09/06/2022	03/05/2024	100.000	0.000	4.4000				0.122222	0.124896	0.127644	14.06	45.11
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M2V1	09/30/2022	10/01/2026	100.000	0.000	5.1000				0.141667	0.145299	0.149004	12.89	52.31
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LQN5	07/19/2022	07/17/2024	100.000	0.000	4.8100				0.133611	0.136789	0.140079	21.64	49.73
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M2P4	10/05/2022	10/03/2024	100.000	0.000	4.8500				0.134722	0.137953	0.141298	11.59	49.66
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MUF5	09/02/2022	01/05/2029	100.000	0.000	5.9000				0.163889	0.167193	0.172125	19.50	61.04
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3B4	10/04/2022	10/02/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140079	11.62	49.25
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LRJ3	07/27/2022	07/27/2027	100.000	0.000	5.0100				0.139167	0.142653	0.146226	21.43	51.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3A6	10/05/2022	10/03/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140079	11.49	49.24
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3T5	10/05/2022	10/03/2025	100.000	0.000	4.9800				0.138333	0.141740	0.145269	11.90	51.02
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3V0	10/05/2022	10/05/2026	100.000	0.000	5.1000				0.141667	0.145279	0.148984	12.18	52.28
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3X6	09/30/2022	10/02/2025	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	12.59	51.05	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3W8	10/05/2022	10/05/2027	100.000	0.000	5.1900				0.144167	0.147908	0.151746	12.40	53.23
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3Z1	09/30/2022	09/30/2027	100.000	0.000	5.1900				0.144167	0.147908	0.151746	13.12	53.26
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LB92	09/06/2022	09/03/2026	100.000	0.000	4.9300				0.136944	0.140264	0.143721	15.75	50.70
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3Y4	09/30/2022	10/02/2025	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	12.59	51.05	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M3N8	10/05/2022	10/03/2025	100.000	0.000	4.9800				0.138333	0.141740	0.145269	11.90	51.02
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PNQ2	11/08/2022	11/07/2024	100.000	0.000	4.8500				0.134722	0.137971	0.141317	7.14	49.44
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M4P2	10/05/2022	04/04/2024	100.000	0.000	4.7400				0.131667	0.134770	0.137964	11.32	48.51
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCM2	07/29/2022	07/31/2025	100.000	0.000	4.8100		0.133611	0.133629	0.136843	0.140134	20.31	49.67	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCP5	07/29/2022	07/31/2025	100.000	0.000	4.8100		0.133611	0.133629	0.136843	0.140134	20.31	49.67	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MG87	09/07/2022	09/05/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140079	15.23	49.42
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PPW7	11/09/2022	11/07/2024	100.000	0.000	4.8500				0.134722	0.137953	0.141298	7.01	49.44
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LN32	09/06/2022	09/05/2025	100.000	0.000	4.8100				0.133611	0.136807	0.140097	15.37	49.43
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LN81	09/06/2022	09/03/2027	100.000	0.000	5.0100				0.139167	0.142595	0.146167	16.00	51.54
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LNU2	07/20/2022	07/18/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140079	21.51	49.73
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MSU0	10/05/2022	10/03/2025	100.000	0.000	4.9800				0.138333	0.141740	0.145269	11.90	51.02
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LQ21	08/31/2022	08/31/2027	100.000	0.000	5.0100				0.139167	0.142614	0.146226	16.84	51.58
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LQ70	08/31/2022	08/29/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140097	16.17	49.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133M2F6	09/30/2022	10/02/2025	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	12.59	51.05	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MLL2	08/30/2022	08/28/2026	100.000	0.000	4.9300				0.136944	0.140283	0.143741	16.57	50.74
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PET6	11/09/2022	11/07/2024	100.000	0.000	4.8500				0.134722	0.137953	0.141298	7.01	49.44
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PWG4	11/23/2022	11/24/2023	100.000	0.000	4.0800				0.113333	0.115658		4.31	37.03
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LKB7	07/13/2022	07/11/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140079	22.45	49.77
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133MMW6	09/02/2022	09/05/2024	100.000	0.000	4.6100		0.128056	0.128105	0.131058	0.134078	15.24	47.34	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LM90	09/06/2022	09/05/2025	100.000	0.000	4.8100				0.133611	0.136807	0.140097	15.37	49.43
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LVV1	08/31/2022	08/29/2025	100.000	0.000	4.8100				0.133611	0.136789	0.140097	16.17	49.47
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LVU3	09/06/2022	09/05/2025	100.000	0.000	4.8100				0.133611	0.136807	0.140097	15.37	49.43
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PRX3	11/16/2022	05/15/2025	100.000	0.000	4.9200				0.136667	0.140010	0.143454	6.15	50.11

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PRY1	11/16/2022	11/16/2027	100.000	0.000	5.1900				0.144167	0.147908	0.151746	6.49	52.91
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LF62	07/29/2022	07/31/2025	100.000	0.000	4.8100			0.133611	0.133629	0.136843	0.140134	20.31	49.67
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PSB0	11/21/2022	01/06/2025	100.000	0.000	4.8500				0.134722	0.135539	0.138826	5.39	49.37
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LGG1	07/27/2022	07/27/2028	100.000	0.000	5.0800				0.141111	0.144695	0.148371	21.73	52.56
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LGJ5	07/27/2022	07/27/2026	100.000	0.000	5.0100				0.139167	0.142653	0.146226	21.43	51.81
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PTX1	11/18/2022	11/20/2024	100.000	0.000	4.8500			0.134722	0.134759	0.138026	0.141374	5.79	49.37
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133PTY9	11/18/2022	11/20/2024	100.000	0.000	4.8500			0.134722	0.134759	0.138026	0.141374	5.79	49.37
JUDSON TEX INDPT SCH DIS	48130SKT6	12/17/2020	02/01/2039	57.665	0.000	3.0607	18.51	0.049963	0.050727	0.051504	0.052292	0.053092	18.36	18.92
JUDSON TEX INDPT SCH DIS	48130SKS8	12/17/2020	02/01/2038	60.454	0.000	2.9608	18.77	0.050639	0.051389	0.052149	0.052921	0.053705	18.59	19.15
Jackson CNTYS SD#165, IL	466484FM9	06/28/2007	06/15/2027	28.707	0.000	6.3500	423.99	0.125070	0.129041	0.133138	0.137365	0.141726	45.87	48.83
Jackson CNTYS SD#165, IL	466484FL1	06/28/2007	12/01/2026	29.691	0.000	6.3498	438.54	0.129037	0.133134	0.137361	0.141722	0.147221	47.44	50.50
Jackson CNTYS SD#165, IL	466484FK3	06/28/2007	12/01/2025	31.890	0.000	6.2997	465.48	0.136543	0.140844	0.145280	0.149856	0.154577	50.19	53.40
Jackson CNTYS SD#165, IL	466484FJ6	06/28/2007	12/01/2024	33.931	0.000	6.2996	495.26	0.145279	0.149855	0.154575	0.159444	0.164466	53.40	56.82
Jackson CNTYS SD#165, IL	466484FH0	06/28/2007	12/01/2023	36.102	0.000	6.2997	526.95	0.154576	0.159445	0.164467	0.169648		56.82	55.21
Jackson CNTYS SD#165, IL	466484FG2	06/28/2007	12/01/2022	38.700	0.000	6.2498	558.21	0.163243	0.168344				54.79	
Jefferies Group LLC	47233JKK3	10/31/2022	05/02/2025	100.000	0.000	5.9500				0.165278	0.165332	0.170251	10.09	60.99
Jefferies Group LLC	47233JKJ6	10/31/2022	11/02/2026	100.000	0.000	6.2908			0.174722	0.174783	0.180288	0.185908	10.66	64.57
Jefferies Group LLC	47233JKP2	10/28/2022	10/29/2025	100.000	0.000	6.0700				0.168611	0.173757	0.179030	10.62	62.27
Jefferies Group LLC	47233JG51	10/06/2021	10/06/2041	100.000	VARIES	3.6382	8.59	0.101060	0.097845	0.094572	0.093718	0.093352	35.25	33.79
Jefferies Group LLC	47233JGU6	10/22/2021	10/22/2041	100.000	VARIES	3.7907	7.27	0.105297	0.102028	0.098697	0.098175	0.098226	36.86	35.40
Jefferies Group LLC	47233JFH6	10/21/2021	06/29/2041	100.000	VARIES	3.7162	18.89	0.102565	0.101996	0.100533	0.099618	0.098976	36.80	36.02
Jefferies Group LLC	47233JEB0	10/30/2020	10/31/2040	100.000	VARIES	3.6781	42.50	0.098743	0.096983	0.095191	0.094390	0.093692	35.01	34.03
Jefferies Group LLC	47233JDF2	05/29/2020	05/28/2032	100.000	VARIES	3.1824	12.06	0.018189	0.016608	0.016873	0.017141	0.017414	6.22	6.14
Jefferies Group LLC	47233JDQ8	08/21/2020	08/28/2035	100.000	VARIES	3.6012	48.72	0.098594	0.097869	0.097130	0.096570	0.096110	35.18	34.74
Jefferies Group LLC	47233JCR7	11/29/2019	11/29/2034	100.000	VARIES	4.1288	85.63	0.112629	0.112087	0.111534	0.111623	0.111747	40.41	40.17
Jefferies Group LLC	47233JCE6	08/30/2019	08/31/2039	100.000	VARIES	4.1514	94.35	0.108538	0.106730	0.104934	0.105339	0.105804	38.31	37.96
Jefferies Group LLC	47233JB74	03/21/2019	03/21/2031	100.000	VARIES	4.2780	14.89	0.012245	0.012507	0.012774	0.013047	0.013327	4.51	4.70
Jefferies Group LLC	47233JBW7	05/31/2019	05/31/2039	100.000	VARIES	5.4586	9.65	0.007896	0.006990	0.006059	0.005103	0.005242	2.62	1.98
Jefferies Group LLC	47233JBV9	04/30/2019	04/30/2034	100.000	VARIES	5.1653	13.84	0.012014	0.011112	0.010188	0.009239	0.009478	4.05	3.45
Jefferies Group LLC	47233JBY3	06/26/2019	06/26/2039	100.000	VARIES	5.4862	14.38	0.013107	0.012113	0.011091	0.010042	0.008964	4.53	3.79
Jefferies Group LLC	47233JBC1	10/31/2017	10/31/2037	100.000	VARIES	5.1265	204.48	0.131876	0.131416	0.131111	0.130947	0.130904	47.35	47.16
Jefferies Group LLC	47233JBB3	10/31/2017	10/31/2037	100.000	VARIES	5.1557	203.13	0.130480	0.129901	0.129477	0.129180	0.128990	46.81	46.53
Jefferies Group LLC	47233JBE7	12/28/2017	12/28/2037	100.000	VARIES	4.3011	25.93	0.013440	0.012359	0.011255	0.011497	0.011744	4.64	4.10
Jefferies Group LLC	47233JBG2	01/31/2018	01/31/2038	100.000	VARIES	5.0271	186.35	0.129069	0.129345	0.129647	0.129979	0.130347	46.60	46.84
Jefferies Group LLC	47233JBK3	03/29/2018	03/29/2038	100.000	VARIES	5.3355	194.79	0.140491	0.140711	0.140964	0.141245	0.141533	50.66	50.85
Jefferies Group LLC	47233JBJ6	02/28/2018	02/28/2038	100.000	VARIES	4.1737	12.78	0.006404	0.006536	0.006674	0.006812	0.006956	2.36	2.46
Jefferies Group LLC	47233JAL2	04/28/2017	04/28/2033	100.000	VARIES	5.1690	223.24	0.127772	0.127797	0.127823	0.127850	0.128193	46.01	46.04
Jefferies Group LLC	47233JAO1	06/30/2017	06/30/2037	100.000	VARIES	5.1829	213.16	0.123743	0.123552	0.123470	0.123489	0.123617	44.51	44.45
Jefferies Group LLC	47233JAP3	05/31/2017	05/31/2034	100.000	VARIES	5.0961	219.83	0.128477	0.127991	0.128050	0.128110	0.128172	46.15	46.11
Jefferies Group LLC	47233JAT5	07/31/2017	07/31/2037	100.000	VARIES	5.3560	225.22	0.136557	0.135890	0.135420	0.135127	0.134983	48.87	48.63
Jefferies Group LLC	47233JAV0	08/31/2017	08/31/2037	100.000	VARIES	5.1572	210.59	0.125385	0.122849	0.120319	0.120238	0.120338	44.06	43.30
Jefferies Group LLC	47233JAY4	09/29/2017	09/30/2037	100.000	VARIES	5.0451	202.76	0.125875	0.125510	0.125285	0.125115	0.125003	45.18	45.05
Jefferies Group LLC	47233JAX6	08/31/2017	08/31/2037	100.000	VARIES	5.1565	209.14	0.127621	0.126929	0.126476	0.126093	0.125912	45.68	45.39
Jefferies Group LLC	47233JAK4	02/28/2017	02/28/2024	100.000	VARIES	2.8488	12.68	0.007370	0.007475	0.007581	0.007689	0.007799	2.70	2.78
Jefferies Group, LLC	47233JKF4	10/05/2022	04/05/2027	100.000	0.000	5.6900				0.158056	0.162552	0.167177	13.59	58.49
Jefferies Group, LLC	47233JMB5	11/23/2022	05/21/2027	100.000	0.000	5.8800				0.163333	0.168082	0.173024	6.21	60.04
Jefferies Group, LLC	47233WAA7	11/23/2022	05/21/2026	100.000	0.000	5.7300				0.159167	0.163676	0.168365	6.05	58.48
Jefferies Group, LLC	47233WAD1	12/02/2022	12/02/2027	100.000	0.000	5.6100				0.155833	0.160204	0.164698	4.52	57.14
Jefferies Group, LLC	47233WAC3	11/17/2022	11/17/2027	100.000	0.000	5.8400				0.162222	0.166959	0.171834	7.14	59.68

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Jefferson CNTYS #521, IL	474070HR3	05/30/2013	12/01/2022	107.317	VARIES	2.8895	259.56	0.080939	0.080604				26.65	
Jefferson CNTYS #521, IL	474070HS1	05/30/2013	12/01/2023	105.651	VARIES	3.0399	271.10	0.085434	0.085192	0.084946	0.084696		30.70	27.99
Johnson CNTYS, IL	478167HK8	07/03/2014	10/01/2022	104.620	VARIES	3.5918	277.40	0.100389	0.100072				27.05	
Johnson CNTYS, IL	478167HL6	07/03/2014	10/01/2023	103.105	VARIES	3.8407	294.56	0.107520	0.107318	0.107111	0.106901		38.63	28.88
K. HOVNIANIAN ENTERPRISES	442488CH3	02/01/2018	02/01/2040	48.820	5.000	11.3861	26.66	0.022867	0.024169	0.025545	0.026999	0.028537	8.87	9.91
KELLER TEX INDPT SCH DIS	487694TM3	10/14/2020	02/15/2025	95.895	0.000	0.9690	11.32	0.026020	0.026146	0.026273	0.026400	0.026528	9.42	9.52
KEMP TEX INDPT SCH DIST	488386KG7	01/20/2022	02/15/2027	91.578	0.000	1.7429		0.044337	0.044391	0.044778	0.045168	0.045562	15.19	16.30
KENEDY TEX INDPT SCH DIS	488836JE8	11/18/2020	08/15/2029	84.616	0.000	1.9200	18.31	0.045772	0.046211	0.046655	0.047103	0.047555	16.68	17.00
KENEDY TEX INDPT SCH DIS	488836JD0	11/18/2020	08/15/2028	86.913	0.000	1.8199	17.82	0.044531	0.044937	0.045345	0.045758	0.046174	16.22	16.51
KERMIT TEX INDPT SCH DIS	492224EX4	08/31/2021	02/15/2025	96.611	0.000	0.9994	3.25	0.026820	0.026943	0.027078	0.027213	0.027349	9.71	9.81
KFW	500769BR4	04/19/2006	04/18/2036	19.779	0.000	5.4760	264.16	0.069496	0.071399	0.073354	0.075362	0.077425	25.64	27.07
KFW	500769CH5	06/29/2007	06/29/2037	18.097	0.000	5.7800	232.62	0.066383	0.068302	0.070275	0.072306	0.074396	24.25	25.67
KINGS LOC SCH DIST OHIO	496826MA0	01/29/2020	12/01/2031	68.518	0.000	3.2189	43.41	0.064971	0.066017	0.067079	0.068159	0.069256	23.64	24.41
KINGSVILLE TEX INDPT SCH	496800QV8	08/18/2021	02/15/2033	76.454	0.000	2.3500	6.64	0.049907	0.050484	0.051077	0.051677	0.052285	18.23	18.66
KIRBYVILLE TEX CONS INDP	497332KB1	09/29/2020	02/15/2025	95.643	0.000	1.0201	12.30	0.027345	0.027485	0.027625	0.027766	0.027908	9.91	10.01
KIRBYVILLE TEX CONS INDP	497332KC9	09/29/2020	02/15/2026	93.418	0.000	1.2700	14.97	0.033324	0.033536	0.033749	0.033963	0.034179	12.09	12.25
KIRBYVILLE TEX CONS INDP	497332KD7	09/29/2020	02/15/2027	91.602	0.000	1.3800	15.96	0.035541	0.035787	0.036034	0.036282	0.036533	12.91	13.08
Kansas City Southern	024468AF4	12/09/2015	05/15/2023	95.360	3.000	3.7202	36.86	0.018930	0.019282	0.019640			6.91	2.63
Kansas City Southern	024468AB3	12/09/2015	05/15/2043	90.810	4.300	4.9136	11.28	0.006002	0.006149	0.006301	0.006455	0.006614	2.20	2.31
Kansas City Southern	485170AJ3	12/09/2015	05/15/2043	90.810	4.300	4.9136	11.28	0.006002	0.006149	0.006301	0.006455	0.006614	2.20	2.31
Kansas City Southern	485170AV6	12/09/2015	05/15/2023	95.360	3.000	3.7202	36.86	0.018930	0.019282	0.019640			6.91	2.63
Kansas City Southern	485170AX2	12/09/2015	05/15/2043	90.810	4.300	4.9136	11.28	0.006002	0.006149	0.006301	0.006455	0.006614	2.20	2.31
Kansas City Southern	485170AP9	12/09/2015	05/15/2023	95.360	3.000	3.7202	36.86	0.018930	0.019282	0.019640			6.91	2.63
Kansas City Southern	485170AQ7	12/09/2015	05/15/2043	90.810	4.300	4.9136	11.28	0.006002	0.006149	0.006301	0.006455	0.006614	2.20	2.31
LA PORTE TEX INDPT SCH D	504102V76	03/09/2021	02/15/2026	95.563	0.000	0.9221	7.16	0.024574	0.024687	0.024801	0.024915	0.025030	8.90	8.98
LA PORTE TEX INDPT SCH D	504102V84	03/09/2021	02/15/2027	93.152	0.000	1.1991	9.08	0.031189	0.031376	0.031564	0.031754	0.031944	11.31	11.45
LA PORTE TEX INDPT SCH D	504102V92	03/09/2021	02/15/2028	91.162	0.000	1.3390	9.93	0.034105	0.034333	0.034563	0.034794	0.035027	12.38	12.55
LA PORTE TEX INDPT SCH D	504102V43	03/09/2021	02/15/2023	99.201	0.000	0.4154	3.34	0.011466	0.011490	0.011514			4.14	0.51
LA PORTE TEX INDPT SCH D	504102V50	03/09/2021	02/15/2024	98.439	0.000	0.5371	4.29	0.014720	0.014759	0.014799	0.014839	0.014878	5.32	5.35
LA PORTE TEX INDPT SCH D	504102V68	03/09/2021	02/15/2025	97.014	0.000	0.7722	6.09	0.020879	0.020959	0.021040	0.021121	0.021203	7.55	7.61
LA PORTE TEX INDPT SCH D	504102W26	03/09/2021	02/15/2029	87.964	0.000	1.6230	11.62	0.039936	0.040260	0.040587	0.040916	0.041248	14.52	14.76
LA SALLE BUREAU & LEE CN	504354DH1	06/30/2017	12/01/2022	104.232	3.750	2.8869	134.28	0.080868	0.080532				26.63	
LA SALLE BUREAU & LEE CN	504354DK4	06/30/2017	12/01/2024	104.424	3.875	3.1886	149.21	0.090299	0.090023	0.089742	0.089457	0.089167	32.44	32.24
LA SALLE BUREAU & LEE CN	504354DJ7	06/30/2017	12/01/2023	103.755	3.750	3.0878	143.53	0.086867	0.086599	0.086328	0.086053		31.21	28.44
LA SALLE BUREAU & LEE CN	504354DL2	06/30/2017	12/01/2025	104.194	3.875	3.2895	153.89	0.093364	0.093129	0.092891	0.092648	0.092402	33.55	33.38
LAGO VISTA TEX SPL ASSMT	507081AZ0	08/19/2020	09/01/2023	88.023	0.000	4.2497	52.13	0.108526	0.110832	0.113187			40.04	27.60
LAGO VISTA TEX SPL ASSMT	507081AY3	08/19/2020	09/01/2022	91.895	0.000	4.1997	53.77	0.111910	0.114260				27.28	
LAKE TRAVIS TEX INDPT SC	511074VM5	10/28/2020	02/15/2024	97.139	0.000	0.8822	10.10	0.023973	0.024079	0.024185	0.024291	0.024399	8.68	8.75
LEANDER TEX INDPT SCH DI	521841WM2	09/09/2020	08/15/2026	93.781	0.000	1.0851	13.40	0.028553	0.028708	0.028864	0.029020	0.029178	10.35	10.46
LEANDER TEX INDPT SCH DI	521841WV4	09/09/2020	08/15/2025	95.817	0.000	0.8680	10.95	0.023290	0.023391	0.023493	0.023595	0.023697	8.43	8.50
LEANDER TEX INDPT SCH DI	521841WU6	09/09/2020	08/15/2024	97.068	0.000	0.7580	9.68	0.020583	0.020661	0.020739	0.020817	0.020896	7.45	7.50
LEANDER TEX INDPT SCH DI	521841E28	06/23/2021	08/15/2030	84.104	0.000	1.9020	8.37	0.044557	0.044881	0.045205	0.045529	0.045853	16.23	16.54
LEANDER TEX INDPT SCH DI	521841E36	06/23/2021	08/15/2031	81.620	0.000	2.0120	8.59	0.045749	0.046209	0.046674	0.047144	0.047618	16.68	17.02
LEANDER TEX INDPT SCH DI	521841D94	06/23/2021	08/15/2029	86.476	0.000	1.7920	8.11	0.043156	0.043543	0.043933	0.044327	0.044724	15.71	15.99
LEANDER TEX INDPT SCH DI	521841D86	06/23/2021	08/15/2028	89.415	0.000	1.5721	7.35	0.039135	0.039442	0.039752	0.040065	0.040380	14.23	14.45
LEANDER TEX INDPT SCH DI	521841D78	06/23/2021	08/15/2027	91.773	0.000	1.4020	6.73	0.035814	0.036065	0.036310	0.036572	0.036829	13.01	13.15
LEANDER TEX INDPT SCH DI	521841D45	06/23/2021	08/15/2024	98.238	0.000	0.5661	2.91	0.015461	0.015505	0.015549	0.015593	0.015637	5.59	5.62
LEANDER TEX INDPT SCH DI	521841D37	06/23/2021	08/15/2023	99.263	0.000	0.3452	1.79	0.009524	0.009540	0.009557	0.009573		3.44	2.14
LEANDER TEX INDPT SCH DI	521841D60	06/23/2021	08/15/2026	94.300	0.000	1.1440	5.64	0.030016	0.030188	0.030361	0.030534	0.030709	10.88	11.01

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LEANDER TEX INDPT SCH DI	521841D52	06/23/2021	08/15/2025	96.410	0.000	0.8841	4.46	0.023706	0.023810	0.023916	0.024021	0.024128	8.58	8.66
LEVELLAND TEX CONS INDPT	527318KY4	09/29/2020	02/15/2029	86.864	0.000	1.6880	18.54	0.041334	0.041683	0.042035	0.042390	0.042747	15.04	15.29
LEVELLAND TEX CONS INDPT	527318KZ1	09/29/2020	02/15/2030	84.625	0.000	1.7880	19.14	0.042694	0.043075	0.043460	0.043849	0.044241	15.54	15.82
LIBERTY TRIPADVISOR HOLD	531465AA0	03/25/2021	06/30/2051	100.000	0.500	6.0428	46.78	0.175036	0.179905	0.184921	0.190088	0.195412	63.90	67.51
LITTLE ELM TEX INDPT SCH	5370962X6	12/19/2019	08/15/2024	89.879	0.000	2.3049	42.90	0.059771	0.060460	0.061156	0.061861	0.062574	21.83	22.34
LITTLE ELM TEX INDPT SCH	5370962W8	12/19/2019	08/15/2023	92.463	0.000	2.1548	41.21	0.057345	0.057962	0.058587	0.059218		20.92	13.24
LITTLE ELM TEX INDPT SCH	5370962Z1	12/19/2019	08/15/2026	83.845	0.000	2.6647	46.40	0.064844	0.065708	0.066583	0.067470	0.068369	23.74	24.37
LITTLE ELM TEX INDPT SCH	5370962Y4	12/19/2019	08/15/2025	86.818	0.000	2.5148	45.29	0.063210	0.064005	0.064810	0.065625	0.066450	23.12	23.70
LITTLE ELM TEX INDPT SCH	5370962V0	12/19/2019	08/15/2022	95.004	0.000	1.9389	38.03	0.052830	0.053342				11.93	
LITTLE ELM TEX INDPT SCH	5370963A5	12/19/2019	08/15/2027	80.942	0.000	2.7808	46.78	0.065449	0.066359	0.067281	0.068217	0.069165	23.97	24.65
LOCKHART TEX INDPT SCH D	539770LC9	10/15/2020	08/01/2024	97.118	0.000	0.7721	9.11	0.020958	0.021039	0.021120	0.021202	0.021283	7.58	7.64
LOCKHART TEX INDPT SCH D	539770LD7	10/15/2020	08/01/2025	95.914	0.000	0.8720	10.16	0.023393	0.023495	0.023598	0.023701	0.023804	8.47	8.54
LOCKHART TEX INDPT SCH D	539770LE5	10/15/2020	08/01/2026	93.754	0.000	1.1161	12.73	0.029325	0.029488	0.029653	0.029818	0.029985	10.64	10.75
LONDON TEX INDPT SCH DIS	542119HW7	11/18/2020	08/15/2028	86.846	0.000	1.8299	17.91	0.044746	0.045156	0.045569	0.045986	0.046406	16.29	16.59
LONDON TEX INDPT SCH DIS	542119HW5	11/18/2020	08/15/2029	84.543	0.000	1.9299	18.39	0.045973	0.046417	0.046865	0.047317	0.047774	16.75	17.08
LONDON TEX INDPT SCH DIS	542119HX3	11/18/2020	08/15/2030	82.138	0.000	2.0300	18.80	0.047016	0.047493	0.047975	0.048462	0.048954	17.14	17.49
LORENA TEX INDPT SCH DIS	544061PC3	11/18/2020	08/15/2030	81.743	0.000	2.0808	19.18	0.047059	0.047458	0.047866	0.048273	0.048686	17.43	17.86
LORENA TEX INDPT SCH DIS	544061PD0	11/18/2020	08/15/2027	89.513	0.000	1.6500	16.63	0.041529	0.041872	0.042217	0.042565	0.042916	15.11	15.36
LORENA TEX INDPT SCH DIS	544061PC2	11/18/2020	08/15/2026	92.039	0.000	1.4500	15.02	0.037470	0.037741	0.038015	0.038291	0.038568	13.61	13.81
LORENA TEX INDPT SCH DIS	544061PF5	11/18/2020	08/15/2029	84.178	0.000	1.9799	18.79	0.046977	0.047442	0.047912	0.048386	0.048865	17.12	17.46
LORENA TEX INDPT SCH DIS	544061PE8	11/18/2020	08/15/2025	86.846	0.000	1.8299	17.91	0.044746	0.045156	0.045569	0.045986	0.046406	16.29	16.59
LORENA TEX INDPT SCH DIS	544061PB4	11/18/2020	08/15/2025	94.574	0.000	1.1799	12.54	0.031269	0.031453	0.031639	0.031826	0.032013	11.34	11.47
LUBBOCK COOPER TEX INDPT	549108VL9	07/28/2020	02/15/2022	98.717	0.000	0.8363	11.81	0.023134					1.02	
LUBBOCK COOPER TEX INDPT	549108VM7	07/28/2020	02/15/2023	97.417	0.000	1.0300	14.37	0.028173	0.028318	0.028464			10.21	1.25
LUBBOCK COOPER TEX INDPT	549108VN5	07/28/2020	02/15/2024	95.669	0.000	1.2520	17.17	0.033710	0.033921	0.034134	0.034347	0.034563	12.23	12.39
LUBBOCK COOPER TEX INDPT	549108VT2	07/28/2020	02/15/2029	84.101	0.000	2.0361	24.64	0.048585	0.049080	0.049580	0.050084	0.050594	17.71	18.08
LUBBOCK COOPER TEX INDPT	549108VU9	07/28/2020	02/15/2030	82.026	0.000	2.0861	24.63	0.048575	0.049082	0.049594	0.050111	0.050634	17.72	18.09
LUBBOCK COOPER TEX INDPT	549108VV7	07/28/2020	02/15/2031	78.683	0.000	2.2859	25.92	0.051165	0.051750	0.052341	0.052939	0.053545	18.68	19.11
LUBBOCK COOPER TEX INDPT	549108VP0	07/28/2020	02/15/2025	94.014	0.000	1.3620	18.37	0.036079	0.036324	0.036572	0.036821	0.037072	13.10	13.28
LUBBOCK COOPER TEX INDPT	549108VQ8	07/28/2020	02/15/2026	91.448	0.000	1.6181	21.25	0.041802	0.042140	0.042481	0.042825	0.043172	15.20	15.45
LUBBOCK COOPER TEX INDPT	549108VR6	07/28/2020	02/15/2027	89.114	0.000	1.7681	22.65	0.044581	0.044975	0.045373	0.045774	0.046178	16.23	16.52
LUBBOCK COOPER TEX INDPT	549108VS4	07/28/2020	02/15/2028	86.466	0.000	1.9360	24.08	0.047449	0.047908	0.048372	0.048840	0.049313	17.29	17.63
LUBBOCK COOPER TEX INDPT	549108WF1	07/28/2020	02/15/2032	75.265	0.000	2.4759	26.88	0.053115	0.053772	0.054438	0.055112	0.055794	19.42	19.90
LUBBOCK TEX INDPT SCH DI	5492203E9	12/03/2019	02/15/2022	95.718	0.000	1.9986	40.40	0.054969					2.42	
LUBBOCK TEX INDPT SCH DI	5492203F6	12/03/2019	02/15/2023	93.211	0.000	2.2087	43.55	0.059363	0.060019	0.060682			21.67	2.67
Liberty Interactive Corp	530610AD6	08/23/2016	09/30/2046	100.000	1.750	5.2776	308.93	0.176443	0.179816	0.183279	0.186832	0.190480	64.75	67.28
Liberty Media Corp.	530715AL5	02/10/2000	02/15/2030	100.000	3.750	9.4298	4747.28	1.249600	1.303606	1.360159	1.419378	1.481389	474.61	516.80
Liberty Media Corp.	530715AK7	02/10/2000	02/15/2030	100.000	3.750	9.4298	4747.28	1.249600	1.303606	1.360159	1.419378	1.481389	474.61	516.80
Liberty Media Corp.	531229AG7	03/06/2018	03/31/2048	100.000	2.125	4.8953	196.05	0.150474	0.152713	0.155007	0.157357	0.159764	54.99	56.66
Liberty Media Corp.	531229AK8	11/12/2020	11/12/2050	100.000	0.500	3.8921	44.74	0.112020	0.113929	0.115876	0.117861	0.119884	40.79	42.19
Liberty Media Corp.	531229AJ1	11/26/2019	12/01/2049	100.000	2.750	4.4630	94.91	0.128395	0.129556	0.130742	0.131955	0.133195	46.50	47.36
Lloyds TSB Bank PLC	5394E8BB4	07/23/2012	07/23/2022	100.000	VARIES	2.8121	26.28	0.008431	0.008550				1.72	
Lloyds TSB Bank PLC	5394E8AN9	04/26/2012	04/26/2027	100.000	VARIES	4.6791	413.98	0.119878	0.120977	0.122101	0.123251	0.124233	43.50	44.30
Lloyds TSB Bank PLC	5394E8CL1	04/25/2011	04/25/2034	100.000	VARIES	3.7159	238.41	0.080743	0.081283	0.082134	0.083001	0.083885	29.26	29.84
Lloyds TSB Bank PLC	5394E8CE7	11/27/2013	11/27/2033	100.000	VARIES	4.4797	312.86	0.102277	0.102895	0.103528	0.104175	0.104836	36.97	37.43
Lloyds TSB Bank PLC	5394E8CD9	11/27/2011	11/27/2026	97.000	VARIES	4.8307	347.02	0.120622	0.120936	0.121249	0.121562	0.121874	43.48	39.50
Lloyds TSB Bank PLC	5394E8CC1	10/25/2013	10/25/2033	100.000	VARIES	5.0339	356.90	0.114156	0.114741	0.115342	0.115957	0.116588	41.28	41.72
Lloyds TSB Bank PLC	5394E8BY4	07/29/2013	07/29/2033	100.000	VARIES	4.1865	274.63	0.075484	0.076972	0.078490	0.080133	0.081810	27.90	29.00
Lloyds TSB Bank PLC	5394E8BV0	07/26/2013	07/26/2033	100.000	VARIES	4.0718	283.95	0.089302	0.090533	0.091790	0.093073	0.094381	32.76	33.68

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Lloyds TSB Bank PLC	5394E8BT5	07/05/2013	07/05/2033	100.000	VARIES	4.1638	292.30	0.095205	0.096833	0.098495	0.100354	0.102252	35.15	36.45
Lloyds TSB Bank PLC	5394E8BR5	04/26/2013	04/26/2033	100.000	VARIES	3.6255	248.36	0.076819	0.078159	0.079576	0.081018	0.082487	28.08	29.10
Lloyds TSB Bank PLC	5394E8BN8	02/22/2013	02/22/2033	100.000	VARIES	3.6892	285.64	0.084284	0.084453	0.084626	0.084801	0.085214	30.42	30.57
Lloyds TSB Bank PLC	5394E8BK4	01/31/2013	01/31/2033	100.000	VARIES	3.6033	285.80	0.085138	0.085232	0.085589	0.085952	0.086321	30.73	30.99
Lloyds TSB Bank PLC	5394E8BE8	07/23/2012	07/23/2024	96.000	VARIES	4.6384	29.53	0.010613	0.010859	0.011111	0.011369	0.011632	3.94	4.13
MADISON OHIO LOC SCH DIS	558090KE5	12/30/2019	12/01/2030	70.024	0.000	3.2899	47.32	0.068129	0.069250	0.070389	0.071547	0.072724	24.80	25.62
MADISON OHIO LOC SCH DIS	558090KF2	12/30/2019	12/01/2031	66.986	0.000	3.3899	46.68	0.067281	0.068422	0.069581	0.070761	0.071960	24.50	25.33
MANSFIELD TEX INDPT SCH	564388RT9	10/29/2020	02/15/2024	97.062	0.000	0.9071	10.36	0.024635	0.024746	0.024859	0.024971	0.025085	8.92	9.00
MARSHALL TEX INDPT SCH D	572682RV6	02/11/2021	02/15/2025	96.566	0.000	0.8731	7.51	0.023523	0.023626	0.023729	0.023833	0.023937	8.52	8.59
MARSHALL TEX INDPT SCH D	572682RW4	02/11/2021	02/15/2026	95.015	0.000	1.0230	8.66	0.027142	0.027281	0.027421	0.027561	0.027702	9.83	9.93
MARSHALL TEX INDPT SCH D	572682RT1	02/11/2021	02/15/2023	99.173	0.000	0.4133	3.65	0.011411	0.011435	0.011458			4.12	0.50
MARSHALL TEX INDPT SCH D	572682RU8	02/11/2021	02/15/2024	98.059	0.000	0.6520	5.69	0.017819	0.017877	0.017935	0.017994	0.018052	6.44	6.48
MARSHALL TEX INDPT SCH D	572682RS3	02/11/2021	02/15/2022	99.684	0.000	0.3133	2.78	0.008688					0.38	
MC BRAZIL DOWNSTREAM TRA	L626A6AA2	07/21/2021	06/30/2031	100.000	7.250	0.0000	32.81	0.206498	0.198946	0.191431	0.184612	0.176554	72.98	67.69
MC BRAZIL DOWNSTREAM TRA	55292WAA8	07/21/2021	06/30/2031	100.000	7.250	0.0000	32.81	0.206498	0.198946	0.191431	0.184612	0.176554	72.98	67.69
MC GREGOR TEX INDPT SCH	580730LR8	08/18/2020	02/15/2033	70.673	0.000	2.7980	27.42	0.056464	0.057254	0.058055	0.058867	0.059691	20.69	21.27
MC GREGOR TEX INDPT SCH	580730LQ0	08/18/2020	02/15/2032	73.913	0.000	2.6480	27.12	0.055802	0.056540	0.057289	0.058047	0.058816	20.42	20.97
MC LENNAN CNTY TEX JR CO	582188LF3	05/26/2021	08/15/2024	97.606	0.000	0.7540	4.40	0.020477	0.020554	0.020632	0.020710	0.020788	7.41	7.46
MELISSA TEX INDPT SCH DI	585488V61	11/24/2020	02/01/2024	96.927	0.000	0.9819	10.53	0.026616	0.026747	0.026878	0.027010	0.027143	9.64	9.74
MELISSA TEX INDPT SCH DI	585488VH9	11/24/2020	02/01/2025	95.384	0.000	1.1321	11.95	0.030228	0.030399	0.030571	0.030744	0.030918	10.96	11.09
MELISSA TEX INDPT SCH DI	585488VJ5	11/24/2020	02/01/2026	93.269	0.000	1.3481	13.03	0.035240	0.035487	0.035726	0.035967	0.036209	12.80	12.98
MELISSA TEX INDPT SCH DI	585488VK2	11/24/2020	02/01/2027	91.181	0.000	1.4979	15.14	0.038330	0.038617	0.038906	0.039198	0.039491	13.94	14.15
MESQUITE TEX INDPT SCH D	590760UA0	09/30/2021	08/15/2026	90.002	0.000	1.5380	3.50	0.038451	0.038673	0.038907	0.039270	0.039572	13.95	14.10
MESQUITE TEX INDPT SCH D	590760UB8	09/30/2021	08/15/2033	76.847	0.000	2.2299	4.33	0.047600	0.047998	0.048533	0.049074	0.049621	17.33	17.72
MESQUITE TEX INDPT SCH D	590760TX2	09/30/2021	08/15/2025	96.330	0.000	0.9672	2.36	0.025880	0.025974	0.026100	0.026226	0.026353	9.36	9.45
MESQUITE TEX INDPT SCH D	590760TW4	09/30/2021	08/15/2024	98.160	0.000	0.6470	1.61	0.017641	0.017684	0.017741	0.017798	0.017856	6.37	6.41
MESQUITE TEX INDPT SCH D	590760TV6	09/30/2021	08/15/2023	99.273	0.000	0.3895	0.98	0.010741	0.010757	0.010778	0.010799		3.87	2.42
MESQUITE TEX INDPT SCH D	590760TZ7	09/30/2021	08/15/2027	92.195	0.000	1.3879	3.23	0.035545	0.035730	0.035978	0.036227	0.036479	12.89	13.07
MESQUITE TEX INDPT SCH D	590760TY0	09/30/2021	08/15/2026	94.668	0.000	1.1271	2.70	0.029639	0.029764	0.029932	0.030100	0.030270	10.73	10.85
MESQUITE TEX INDPT SCH D	590760TG9	09/30/2021	08/15/2030	85.371	0.000	1.7900	3.86	0.042448	0.042733	0.043116	0.043502	0.043891	15.42	15.70
MESQUITE TEX INDPT SCH D	590760TH7	09/30/2021	08/15/2031	82.561	0.000	1.9499	4.07	0.044719	0.045046	0.045485	0.045929	0.046377	16.26	16.58
MESQUITE TEX INDPT SCH D	590760TF1	09/30/2021	08/15/2023	99.273	0.000	0.3895	0.98	0.010741	0.010757	0.010778	0.010799		3.87	2.42
MIAMI TEX INDPT SCH DIST	593745BR2	10/21/2020	02/15/2031	77.389	0.000	2.4998	23.33	0.054842	0.055527	0.056221	0.056924	0.057635	20.05	20.56
MIAMI TEX INDPT SCH DIST	593745BQ4	10/21/2020	02/15/2030	80.069	0.000	2.4000	23.17	0.054429	0.055083	0.055744	0.056412	0.057089	19.89	20.37
MIAMI TRACE OHIO LOC SCH	593779JR3	12/23/2021	12/01/2033	71.666	0.000	2.8100	0.45	0.055939	0.056628	0.057424	0.058231	0.059049	20.31	20.87
MIAMI TRACE OHIO LOC SCH	593779JS1	12/23/2021	12/01/2034	68.373	0.000	2.9600	0.45	0.056217	0.056948	0.057790	0.058646	0.059514	20.42	21.01
MIAMI TRACE OHIO LOC SCH	593779JT9	12/23/2021	12/01/2035	65.488	0.000	3.0599	0.45	0.055664	0.056411	0.057274	0.058151	0.059040	20.22	20.83
MICHIGAN FIN AUTH REV	594477J20	10/15/2020	06/01/2045	20.693	0.000	6.4997	16.71	0.040159	0.041464	0.042812	0.044203	0.045640	14.77	15.75
MIDDLETOWN OHIO CITY SCH	597137JR0	12/19/2019	12/01/2035	57.219	0.000	3.5309	42.23	0.060086	0.061147	0.062227	0.063325	0.064443	21.89	22.67
MIDDLETOWN OHIO CITY SCH	597137JS8	12/19/2019	12/01/2036	55.067	0.000	3.5510	40.88	0.058177	0.059209	0.060261	0.061331	0.062420	21.19	21.95
MIDDLETOWN OHIO CITY SCH	597137JP4	12/19/2019	12/01/2033	62.215	0.000	3.4310	44.58	0.063361	0.064448	0.065554	0.066678	0.067822	23.07	23.87
MIDDLETOWN OHIO CITY SCH	597137JQ2	12/19/2019	12/01/2034	59.613	0.000	3.4810	43.41	0.061739	0.062813	0.063907	0.065019	0.066150	22.48	23.27
MIDDLETOWN OHIO CITY SCH	597137JN9	12/19/2019	12/01/2032	65.193	0.000	3.3310	45.32	0.064335	0.065407	0.066496	0.067604	0.068729	23.42	24.20
MIDLOTHIAN TEX INDPT SCH	5978517L2	11/19/2020	02/15/2022	99.335	0.000	0.5392	5.99	0.014938					0.66	
MIDLOTHIAN TEX INDPT SCH	5978517M0	11/19/2020	02/15/2023	98.612	0.000	0.6252	6.90	0.017205	0.017259	0.017313			6.22	0.76
MINERAL WELLS TEX INDPT	603109RL5	03/31/2021	02/15/2023	99.152	0.000	0.4547	3.40	0.012544	0.012573	0.012602			4.53	0.55
MINERAL WELLS TEX INDPT	603109RS0	03/31/2021	02/15/2029	85.552	0.000	1.9913	12.87	0.047675	0.048149	0.048629	0.049113	0.049602	17.38	17.73
MINERAL WELLS TEX INDPT	603109RR2	03/31/2021	02/15/2026	88.981	0.000	1.7053	11.46	0.042419	0.042780	0.043145	0.043513	0.043884	15.43	15.70
MINERAL WELLS TEX INDPT	603109RQ4	03/31/2021	02/15/2027	91.300	0.000	1.5552	10.72	0.039671	0.039980	0.040291	0.040604	0.040920	14.42	14.65

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SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
MINERAL WELLS TEX INDPT	603109RP6	03/31/2021	02/15/2026	94.328	0.000	1.2013	8.55	0.031619	0.031809	0.032000	0.032192	0.032385	11.47	11.61
MINERAL WELLS TEX INDPT	603109RN1	03/31/2021	02/15/2025	96.018	0.000	1.0513	7.61	0.028151	0.028299	0.028448	0.028597	0.028748	10.20	10.31
MINERAL WELLS TEX INDPT	603109RM3	03/31/2021	02/15/2024	98.203	0.000	0.6317	4.68	0.017272	0.017327	0.017382	0.017437	0.017492	6.24	6.28
MISSION CONS INDPT SCH D	605041HZ8	12/30/2020	02/15/2025	95.901	0.000	1.0172	9.81	0.027269	0.027407	0.027547	0.027687	0.027828	9.88	9.98
MOOD MEDIA BORROWER LLC	614875AD4	01/01/2019	12/31/2023	100.000	VARIES	0.0000	531.26	0.780014	0.859779	0.947702	1.044615		295.33	357.67
MOOD MEDIA BORROWER LLC	614875AC6	06/28/2019	12/31/2023	84.250	VARIES	20.4523	531.26	0.780014	0.859779	0.947702	1.044615		295.33	357.67
MOOD MEDIA BORROWER LLC	U55360AB4	06/28/2019	12/31/2023	100.000	VARIES	16.1998	531.26	0.780014	0.859779	0.947702	1.044615		295.33	357.67
MORGAN STANLEY FINANCE LLC	61774FAE2	09/29/2022	10/01/2024	100.000	0.000	4.9820			0.138389	0.138427	0.141875	0.145410	12.74	51.08
MORGAN STANLEY FINANCE LLC	61773QZR3	05/04/2022	05/04/2027	100.000	0.000	4.1269			0.114636	0.117002	0.119416	0.121880	27.30	42.83
MORGAN STANLEY FINANCE LLC	61773QJ34	04/27/2022	04/26/2029	100.000	0.000	4.3151			0.119864	0.122436	0.125077	0.127776	29.41	44.90
MORGAN STANLEY FINANCE LLC	61773QZQ5	05/04/2022	05/04/2026	100.000	0.000	4.0095			0.111375	0.113608	0.115885	0.118209	26.52	41.57
MORGAN STANLEY FINANCE LLC	61774DNM5	06/10/2022	06/10/2027	100.000	0.000	4.2071			0.116864	0.119322	0.121832	0.124395	23.54	43.51
MORGAN STANLEY FINANCE LLC	61773QZT9	04/29/2022	04/29/2027	100.000	0.000	3.9369			0.109358	0.111511	0.113706	0.115944	26.60	40.81
MORGAN STANLEY FINANCE LLC	61773QZU6	04/29/2022	05/01/2029	100.000	0.000	4.1304		0.114733	0.114760	0.117130	0.119549	0.122018	27.91	42.90
MORGAN STANLEY FINANCE LLC	61773QZD4	04/27/2022	04/27/2027	100.000	0.000	4.1211			0.114475	0.116834	0.119241	0.121698	28.08	42.80
MORGAN STANLEY FINANCE LLC	61773Y359	04/22/2022	05/05/2026	100.000	0.000	3.9175		0.108819	0.108973	0.111108	0.113284	0.115503	27.25	40.64
MORGAN STANLEY FINANCE LLC	61773Y474	05/04/2022	11/05/2025	100.000	0.000	3.8947			0.108186	0.110308	0.112453	0.114642	25.78	40.34
MORGAN STANLEY FINANCE LLC	61774DGB7	06/03/2022	06/05/2025	100.000	0.000	3.5556		0.098767	0.098786	0.100542	0.102330	0.104149	20.59	36.61
MORGAN STANLEY FINANCE LLC	61774DGQ4	06/08/2022	06/08/2027	100.000	0.000	4.1771			0.116031	0.118454	0.120928	0.123454	23.61	43.20
MORGAN STANLEY FINANCE LLC	61773QG29	04/29/2022	10/29/2027	100.000	0.000	3.9912			0.110867	0.113079	0.115336	0.117637	26.97	41.40
MORGAN STANLEY FINANCE LLC	61773QX27	04/29/2022	05/01/2025	100.000	0.000	4.1304		0.114733	0.114760	0.117130	0.119549	0.122018	27.91	42.90
MORGAN STANLEY FINANCE LLC	61773QWA3	06/14/2022	09/14/2023	100.000	0.000	3.1935			0.088708	0.089417	0.090844		17.55	22.88
MORGAN STANLEY FINANCE LLC	61773QVF3	05/04/2022	11/02/2023	100.000	0.000	3.2368			0.089911	0.091350	0.092828		21.35	27.70
MORGAN STANLEY FINANCE LLC	61773QVD8	05/04/2022	08/01/2024	100.000	0.000	3.2166			0.089350	0.090045	0.091493	0.092964	21.28	33.51
MORGAN STANLEY FINANCE LLC	61773QVE6	04/28/2022	05/31/2024	100.000	0.000	3.3113		0.091981	0.092251	0.093779	0.095331	0.096910	22.46	34.14
MORGAN STANLEY FINANCE LLC	61773QUY3	04/25/2022	10/25/2023	100.000	0.000	3.0862			0.085728	0.087051	0.088394		21.18	25.83
MORGAN STANLEY FINANCE LLC	61773QUZ9	04/27/2022	10/26/2023	100.000	0.000	3.2353			0.089869	0.091315	0.092792		22.02	27.20
MORGAN STANLEY FINANCE LLC	61773QUX5	04/25/2022	10/24/2023	100.000	0.000	3.0862			0.085728	0.087043	0.088386		21.18	25.75
MORGAN STANLEY FINANCE LLC	61773QE47	04/27/2022	04/26/2029	100.000	0.000	4.3151			0.119864	0.122436	0.125077	0.127776	29.41	44.90
MORGAN STANLEY FINANCE LLC	61773QE39	04/27/2022	04/27/2027	100.000	0.000	4.1211			0.114475	0.116834	0.119241	0.121698	28.08	42.80
MORGAN STANLEY FINANCE LLC	61773QVB2	04/29/2022	08/30/2024	100.000	0.000	3.5449			0.098469	0.099643	0.101389	0.103206	23.97	36.62
MORGAN STANLEY FINANCE LLC	61773QVC0	04/29/2022	04/30/2025	100.000	0.000	3.8590			0.107194	0.109274	0.111383	0.113532	26.07	39.98
MORGAN STANLEY FINANCE LLC	61773QVA4	04/29/2022	11/29/2024	100.000	0.000	3.9696		0.110267	0.110631	0.112827	0.115067	0.117350	26.83	41.17
MORGAN STANLEY FINANCE LLC	61773QYA1	05/04/2022	05/04/2027	100.000	0.000	4.1269			0.114636	0.117002	0.119416	0.121880	27.30	42.83
MORGAN STANLEY FINANCE LLC	61773Q6U8	06/03/2022	06/04/2027	100.000	0.000	4.0488			0.112467	0.114756	0.117079	0.119449	23.45	41.86
MORGAN STANLEY FINANCE LLC	61773QYD5	04/29/2022	05/01/2029	100.000	0.000	4.1304		0.114733	0.114760	0.117130	0.119549	0.122018	27.91	42.90
MORGAN STANLEY FINANCE LLC	61773QYB9	05/04/2022	05/04/2027	100.000	0.000	4.1269			0.114636	0.117002	0.119416	0.121880	27.30	42.83
MORGAN STANLEY FINANCE, LLC	61774HJT6	10/06/2022	10/08/2024	100.000	0.000	4.9491			0.137475	0.137513	0.140916	0.144403	11.69	50.69
MORGAN STANLEY FINANCE, LLC	61774DNB9	06/03/2022	06/04/2027	100.000	0.000	4.0488			0.112467	0.114756	0.117079	0.119449	23.45	41.86
MORGAN STANLEY FINANCE, LLC	61774DNL7	06/10/2022	06/10/2027	100.000	0.000	4.2071			0.116864	0.119322	0.121832	0.124395	23.54	43.51
MORGAN STANLEY FINANCE, LLC	61774FFY3	09/30/2022	10/02/2029	100.000	0.000	5.6163			0.156008	0.156057	0.160439	0.164945	14.20	57.76
MORGAN STANLEY FINANCE, LLC	61774FEW8	10/05/2022	10/05/2027	100.000	0.000	5.5476			0.154100	0.158374	0.162767		13.25	56.99
MORGAN STANLEY FINANCE, LLC	61774FEE8	09/30/2022	09/30/2027	100.000	0.000	5.4789				0.152192	0.156361	0.160644	13.85	56.31
MORGAN STANLEY FINANCE, LLC	61774D1A5	06/28/2022	07/26/2024	100.000	0.000	3.7340			0.103722	0.104023	0.105966	0.107944	19.03	38.41
MORGAN STANLEY FINANCE, LLC	61774E428	10/05/2022	10/03/2029	100.000	0.000	5.7054				0.158483	0.162954	0.167603	13.63	58.66
MORGAN STANLEY FINANCE, LLC	61774FEZ0	10/05/2022	10/05/2027	100.000	0.000	5.5476				0.154100	0.158374	0.162767	13.25	56.99
MORGAN STANLEY FINANCE, LLC	61773Y789	06/03/2022	12/03/2025	100.000	0.000	3.7094			0.103039	0.104950	0.106890	0.108879	21.49	38.24
MORGAN STANLEY FINANCE, LLC	61774DTP2	07/13/2022	07/13/2026	100.000	0.000	4.3472				0.120750	0.123380	0.126062	20.25	44.84
MORGAN STANLEY FINANCE, LLC	61774D5R4	10/05/2022	10/05/2027	100.000	0.000	5.5476				0.154100	0.158374	0.162767	13.25	56.99

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE, LLC	61774D5S2	10/05/2022	10/05/2027	100.000	0.000	5.5476				0.154100	0.158374	0.162767	13.25	56.99
MORGAN STANLEY FINANCE, LLC	61774D5P8	09/30/2022	10/02/2029	100.000	0.000	5.6163			0.156008	0.156057	0.160439	0.164945	14.20	57.76
MORGAN STANLEY FINANCE, LLC	61774D5Q6	10/05/2022	10/05/2027	100.000	0.000	5.5476				0.154100	0.158374	0.162767	13.25	56.99
MORGAN STANLEY FINANCE, LLC	61774D5J2	09/30/2022	10/02/2029	100.000	0.000	5.6163			0.156008	0.156057	0.160439	0.164945	14.20	57.76
MORGAN STANLEY FINANCE, LLC	61774B283	07/06/2022	07/05/2029	100.000	0.000	4.7119				0.130886	0.133953	0.137108	22.91	48.77
MORGAN STANLEY FINANCE, LLC	61774D7N1	10/05/2022	10/03/2025	100.000	0.000	5.2781				0.146614	0.150440	0.154410	12.61	54.16
MORGAN STANLEY FINANCE, LLC	61774D7M3	09/30/2022	09/30/2027	100.000	0.000	5.4789				0.152192	0.156361	0.160644	13.85	56.31
MORGAN STANLEY FINANCE, LLC	61774D7K7	09/30/2022	10/02/2025	100.000	0.000	5.2218			0.145050	0.145092	0.148880	0.152767	13.20	53.60
MORGAN STANLEY FINANCE, LLC	61774DGV3	06/03/2022	06/04/2027	100.000	0.000	4.0488			0.112467	0.114756	0.117079	0.119449	23.45	41.86
MORGAN STANLEY FINANCE, LLC	61773QWJ4	07/07/2022	07/05/2024	100.000	0.000	3.5515				0.098653	0.100385	0.102168	17.17	36.45
MORGAN STANLEY FINANCE, LLC	61774HFR4	09/30/2022	09/30/2027	100.000	0.000	5.4789				0.152192	0.156361	0.160644	13.85	56.31
MORGAN STANLEY FINANCE, LLC	61773QVY2	06/15/2022	01/15/2025	100.000	0.000	3.9475			0.109653	0.110013	0.112185	0.114399	21.55	40.72
MORGAN STANLEY FINANCE, LLC	61773QVZ9	06/09/2022	12/11/2024	100.000	0.000	3.5284	0.098011	0.098030	0.099760	0.101520	0.103311	19.84	36.30	
MORGAN STANLEY FINANCE, LLC	61774HF52	10/05/2022	10/06/2023	100.000	0.000	4.2222				0.117283	0.119773		10.09	32.70
MORGAN STANLEY FINANCE, LLC	61773QVW6	06/07/2022	10/07/2024	100.000	0.000	3.5478			0.098550	0.099715	0.101484	0.103285	20.20	36.52
MORGAN STANLEY FINANCE, LLC	61774HEU8	09/29/2022	10/01/2024	100.000	0.000	4.9580			0.137722	0.137760	0.141175	0.144675	12.67	50.83
MORGAN STANLEY FINANCE, LLC	61773QVX4	06/21/2022	06/20/2025	100.000	0.000	4.3761				0.121568	0.124203	0.126921	23.13	45.26
MORGAN STANLEY FINANCE, LLC	61773QVU0	06/08/2022	12/07/2023	100.000	0.000	2.9709			0.082525	0.083744	0.084988		16.78	28.36
MORGAN STANLEY FINANCE, LLC	61773QVV8	06/21/2022	06/20/2025	100.000	0.000	4.3761				0.121558	0.124203	0.126921	23.13	45.26
MORGAN STANLEY FINANCE, LLC	61773QVR7	06/03/2022	06/05/2025	100.000	0.000	3.6428	0.101189	0.101209	0.103053	0.104930	0.106841	21.10	37.54	
MORGAN STANLEY FINANCE, LLC	61773QV55	06/03/2022	11/30/2023	100.000	0.000	2.9497			0.081936	0.083131	0.084357		17.16	27.57
MORGAN STANLEY FINANCE, LLC	61774DMB0	06/30/2022	07/02/2029	100.000	0.000	4.7878			0.132994	0.133030	0.136214	0.139475	24.08	49.62
MORGAN STANLEY FINANCE, LLC	61774DML8	07/06/2022	07/06/2027	100.000	0.000	4.5507				0.126400	0.129285	0.132226	22.12	47.04
MORGAN STANLEY FINANCE, LLC	61774DMJ3	06/06/2022	06/04/2027	100.000	0.000	4.1122			0.114228	0.116550	0.118947	0.121392	23.48	42.52
MORGAN STANLEY FINANCE, LLC	61774FAF9	10/05/2022	08/04/2025	100.000	0.000	5.2329				0.145358	0.147873	0.151742	12.50	53.72
MORGAN STANLEY FINANCE, LLC	61774FAC6	09/30/2022	10/02/2025	100.000	0.000	5.2793			0.146647	0.146690	0.150562	0.154537	13.35	54.20
MORGAN STANLEY FINANCE, LLC	61774FAD4	09/21/2022	09/19/2024	100.000	0.000	4.5365				0.126014	0.128840	0.131763	12.60	46.46
MORGAN STANLEY FINANCE, LLC	61774FAB8	09/14/2022	09/12/2024	100.000	0.000	4.1940				0.116500	0.118916	0.121410	12.47	42.91
MORGAN STANLEY FINANCE, LLC	61774DLG0	06/30/2022	07/02/2029	100.000	0.000	4.7878			0.132994	0.133030	0.136214	0.139475	24.08	49.62
MORGAN STANLEY FINANCE, LLC	61774DLD7	06/23/2022	12/22/2025	100.000	0.000	4.3932			0.122033	0.124699	0.127438	0.130237	22.97	45.43
MORGAN STANLEY FINANCE, LLC	61773Q6B0	06/03/2022	06/04/2027	100.000	0.000	4.0488			0.112467	0.114756	0.117079	0.119449	23.45	41.86
Marion CNTY SD #133, IL	568870BN8	05/05/2015	12/01/2023	119.592	VARIES	3.7759	286.59	0.110342	0.109016	0.107666	0.106290		39.40	35.28
Marion CNTY SD #133, IL	568870BM0	05/05/2015	12/01/2022	117.424	VARIES	3.5754	265.63	0.101905	0.100623				33.40	
Mashantucket Western	574754AM9	07/01/2013	07/01/2036	14.695	VARIES	N/A	550.52	0.331636	0.335314	0.339354	0.343791	0.348664	120.75	123.81
Mashantucket Western	574754AL1	07/01/2013	07/01/2026	53.461	6.350	N/A	841.56	0.334636	0.343755	0.353578	0.364162	0.375565	123.83	131.19
McLean County, IL	582001FF5	06/30/2014	12/01/2022	111.828	VARIES	3.8797	313.25	0.109465	0.108625				35.97	
McLean County, IL	582001FG3	06/30/2014	12/01/2023	110.876	VARIES	4.1300	333.31	0.117709	0.116985	0.116246	0.115491		42.20	38.23
McLean County, IL	582001FH1	06/30/2014	12/01/2024	109.553	VARIES	4.3801	351.90	0.125462	0.124864	0.124252	0.123628	0.122989	45.02	44.58
Miami-Dade County, FL	59333MXE0	12/15/2009	12/15/2026	73.673	5.760	8.7676	144.47	0.054398	0.056783	0.059272	0.061871	0.064583	20.09	21.89
MORGAN STANLEY FINANCE LLC	61760QAK0	03/30/2012	03/30/2032	100.000	VARIES	5.8741	495.40	0.137526	0.138251	0.139209	0.140194	0.141209	49.79	50.47
MORGAN STANLEY FINANCE LLC	61761JXP9	03/03/2015	03/03/2025	100.000	0.000	3.5983	275.75	0.126030	0.128297	0.130606	0.132956	0.135348	46.32	48.00
MORGAN STANLEY FINANCE LLC	61760B2S9	05/04/2012	11/03/2023	100.000	0.000	3.0362	185.94	0.099535	0.101046	0.102550	0.104138		36.28	31.26
MORGAN STANLEY FINANCE LLC	61760QAG9	03/15/2012	03/15/2032	100.000	VARIES	5.5710	478.75	0.133260	0.133886	0.134530	0.135191	0.135940	48.22	48.70
MORGAN STANLEY FINANCE LLC	61761JGH6	05/31/2013	05/31/2033	100.000	VARIES	4.3438	351.32	0.109913	0.109421	0.110134	0.109646	0.109869	48.04	48.10
MORGAN STANLEY FINANCE LLC	61764V828	06/03/2015	12/05/2022	100.000	0.000	3.2131	233.29	0.109820	0.111584				37.00	
MORGAN STANLEY FINANCE LLC	61760QAP5	03/30/2012	03/30/2032	100.000	VARIES	5.8451	505.28	0.145028	0.146139	0.147472	0.148848	0.150256	52.63	53.59
MORGAN STANLEY FINANCE LLC	61760QAN4	03/30/2012	03/30/2032	100.000	VARIES	6.0912	539.70	0.148332	0.148612	0.149269	0.149940	0.150644	53.54	53.98
MORGAN STANLEY FINANCE LLC	61761JGS2	05/24/2013	05/24/2033	100.000	VARIES	4.1821	335.32	0.105009	0.105944	0.106083	0.106224	0.106480	38.13	38.23
MORGAN STANLEY FINANCE LLC	61760QAW4	04/30/2012	04/30/2032	100.000	VARIES	5.9580	500.99	0.141328	0.142201	0.143089	0.144003	0.144945	51.14	51.79

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
MORGAN STANLEY FINANCE LLC	61745EN64	05/19/2011	05/19/2026	100.000	VARIES	5.5224	550.48	0.142408	0.140782	0.144098	0.142741	0.145342	51.75	52.40
MORGAN STANLEY FINANCE LLC	61745EN72	09/30/2011	09/30/2031	100.000	VARIES	6.1252	537.05	0.143568	0.144762	0.145994	0.147191	0.148425	52.12	52.99
MORGAN STANLEY FINANCE LLC	617482UH5	05/31/2011	05/29/2026	100.000	VARIES	5.3835	556.91	0.145009	0.145134	0.145502	0.145880	0.146269	52.24	52.47
MORGAN STANLEY FINANCE LLC	61761JHD4	06/28/2013	06/28/2033	100.000	VARIES	5.2916	419.85	0.133387	0.133528	0.133672	0.133821	0.134142	48.05	48.15
MORGAN STANLEY FINANCE LLC	617482VB7	06/30/2011	06/30/2031	100.000	VARIES	5.5330	541.50	0.139182	0.139257	0.139570	0.139891	0.140221	50.12	50.30
MORGAN STANLEY FINANCE LLC	61766B135	04/05/2016	10/04/2023	100.000	0.000	3.0621	190.57	0.100525	0.102064	0.103627	0.105214		36.74	28.58
MORGAN STANLEY FINANCE LLC	617482UY8	06/15/2011	06/13/2031	100.000	VARIES	5.5345	539.51	0.137997	0.138269	0.138549	0.138837	0.139339	49.74	49.94
MORGAN STANLEY FINANCE LLC	61766B168	04/05/2016	10/04/2023	100.000	0.000	3.0621	190.57	0.100525	0.102064	0.103627	0.105214		36.74	28.58
MORGAN STANLEY FINANCE LLC	61760S621	03/18/2014	07/18/2022	100.000	0.000	3.7451	335.04	0.136570	0.139128				27.36	
MORGAN STANLEY FINANCE LLC	61765R669	11/04/2015	05/05/2023	100.000	0.000	3.3210	224.98	0.111795	0.111798	0.115538			41.02	14.33
MORGAN STANLEY FINANCE LLC	61761JWZ8	02/24/2015	02/24/2023	100.000	0.000	3.1504	238.91	0.107225	0.108914	0.110630			39.34	5.86
MORGAN STANLEY FINANCE LLC	6174824H4	04/30/2013	04/28/2023	100.000	VARIES	3.0093	253.75	0.082709	0.082987	0.083287			29.86	9.74
MORGAN STANLEY FINANCE LLC	61760QAC8	02/29/2012	02/29/2032	100.000	VARIES	5.1025	475.88	0.132137	0.130325	0.132795	0.130942	0.132704	47.98	48.12
MORGAN STANLEY FINANCE LLC	61760QAB0	02/29/2012	02/29/2032	100.000	VARIES	5.1014	439.05	0.122444	0.121076	0.123738	0.122382	0.124465	44.60	45.00
MORGAN STANLEY FINANCE LLC	61761JGF0	05/08/2013	05/06/2033	100.000	VARIES	3.9967	326.55	0.102371	0.102440	0.102510	0.102582	0.102770	36.87	36.93
MORGAN STANLEY FINANCE LLC	61765U175	12/03/2015	06/02/2023	100.000	0.000	3.3916	226.82	0.115264	0.117219	0.119207			41.96	18.00
MORGAN STANLEY FINANCE LLC	61760QC8	02/28/2013	03/01/2023	100.000	VARIES	1.9009	30.00	0.010064	0.010161	0.010258			3.05	0.62
MORGAN STANLEY FINANCE LLC	61760QCW2	06/28/2013	06/28/2028	100.000	VARIES	4.2811	338.72	0.112752	0.113454	0.114007	0.114572	0.115148	40.72	41.15
MORGAN STANLEY FINANCE LLC	61760QCV4	06/28/2013	06/28/2028	100.000	VARIES	4.3010	340.21	0.113185	0.113888	0.114446	0.115017	0.115600	40.88	41.31
MORGAN STANLEY FINANCE LLC	6174824W1	05/30/2013	05/30/2028	100.000	VARIES	3.5684	295.17	0.096134	0.096343	0.096556	0.096772	0.096988	34.66	34.81
MORGAN STANLEY FINANCE LLC	61762P476	08/08/2013	08/08/2023	100.000	0.000	4.3440	434.54	0.170210	0.173597	0.177685	0.181545		63.00	39.43
MORGAN STANLEY FINANCE LLC	61760QCT9	06/28/2013	06/28/2028	100.000	VARIES	4.5851	346.02	0.113701	0.114622	0.115565	0.116529	0.117508	41.10	41.78
MORGAN STANLEY FINANCE LLC	61760QCS1	06/07/2013	06/07/2028	100.000	VARIES	4.0272	309.13	0.098949	0.099697	0.100460	0.101238	0.102172	35.79	36.35
MORGAN STANLEY FINANCE LLC	61760QC05	06/28/2013	06/28/2028	100.000	VARIES	3.9696	305.44	0.100381	0.101071	0.101776	0.102494	0.103211	36.27	36.77
MORGAN STANLEY FINANCE LLC	61761JJB6	06/18/2013	06/18/2032	100.000	VARIES	4.7373	384.38	0.122673	0.122794	0.122918	0.123046	0.123298	44.19	44.28
MORGAN STANLEY FINANCE LLC	61760QCZ5	07/31/2013	07/31/2033	100.000	VARIES	4.4981	338.44	0.109697	0.110297	0.110910	0.111458	0.112018	39.78	40.19
MORGAN STANLEY FINANCE LLC	61760QCY8	07/31/2013	07/31/2028	100.000	VARIES	4.5084	350.99	0.116752	0.117464	0.118192	0.118821	0.119463	42.38	42.85
MORGAN STANLEY FINANCE LLC	61760QDE1	08/28/2013	08/28/2033	100.000	VARIES	4.4982	326.11	0.104188	0.104710	0.105244	0.105791	0.106349	37.73	38.12
MORGAN STANLEY FINANCE LLC	61760QDD3	08/19/2013	08/19/2033	100.000	VARIES	4.5466	333.88	0.107757	0.108352	0.108960	0.109583	0.110219	39.06	39.50
MORGAN STANLEY FINANCE LLC	61760QDB7	08/19/2013	08/19/2033	100.000	VARIES	4.7352	365.29	0.121715	0.122311	0.122922	0.123548	0.124188	44.08	44.53
MORGAN STANLEY FINANCE LLC	61760QBJ2	05/31/2012	05/31/2027	100.000	VARIES	6.1478	516.83	0.146354	0.147938	0.149571	0.151254	0.153393	53.07	54.27
MORGAN STANLEY FINANCE LLC	61766B366	06/03/2016	12/05/2023	100.000	0.000	3.0194	181.96	0.098920	0.100413	0.101929	0.103468		35.96	34.32
MORGAN STANLEY FINANCE LLC	61765G804	09/03/2015	03/03/2023	100.000	0.000	3.4969	245.33	0.119595	0.121686	0.123813			43.93	7.68
MORGAN STANLEY FINANCE LLC	61760QBH6	05/31/2012	05/31/2027	100.000	VARIES	6.1478	516.83	0.146354	0.147938	0.149571	0.151254	0.153393	53.07	54.27
MORGAN STANLEY FINANCE LLC	61760QBG8	05/16/2012	05/16/2022	100.000	VARIES	3.9371	81.40	0.026378					3.56	
MORGAN STANLEY FINANCE LLC	61764C275	11/05/2014	04/29/2022	100.000	0.000	3.5962	282.43	0.124154					14.65	
MORGAN STANLEY FINANCE LLC	61761JZB8	06/03/2015	06/03/2022	100.000	0.000	3.2133	233.31	0.109807					16.69	
MORGAN STANLEY FINANCE LLC	61760QBZ6	10/10/2012	10/10/2024	100.000	VARIES	4.6395	427.33	0.128874	0.128876	0.128877	0.128878	0.128880	46.40	46.40
MORGAN STANLEY FINANCE LLC	61760QBY9	10/15/2012	10/15/2024	100.000	VARIES	4.4801	412.03	0.124456	0.124434	0.124412	0.124415	0.124418	44.80	44.79
MORGAN STANLEY FINANCE LLC	617482H23	03/16/2012	03/16/2027	100.000	VARIES	6.4024	600.28	0.167597	0.168095	0.168610	0.169141	0.169630	60.53	60.93
MORGAN STANLEY FINANCE LLC	61760QCG7	01/31/2013	01/31/2023	100.000	VARIES	2.1326	30.78	0.010295	0.010404	0.010515			3.76	0.30
MORGAN STANLEY FINANCE LLC	61760QCD4	12/28/2012	12/28/2022	100.000	VARIES	2.3577	28.40	0.009507	0.009510				3.41	
MORGAN STANLEY FINANCE LLC	61760QCB8	11/28/2012	11/28/2027	100.000	VARIES	4.4679	441.70	0.139460	0.139162	0.138858	0.138237	0.137602	50.13	49.84
MORGAN STANLEY FINANCE LLC	617482X64	08/30/2011	08/29/2031	100.000	VARIES	6.1189	590.35	0.151159	0.152009	0.151190	0.152286	0.150894	55.33	55.35
MORGAN STANLEY FINANCE LLC	61765U381	01/05/2016	07/06/2023	100.000	0.000	3.3685	221.48	0.112451	0.114345	0.116271	0.118229		41.49	21.86
MORGAN STANLEY FINANCE LLC	61760QEZ3	09/17/2013	09/17/2024	100.000	VARIES	2.6675	29.99	0.010461	0.010501	0.010742	0.010885	0.011031	3.82	3.92
MORGAN STANLEY FINANCE LLC	61761JKY4	09/30/2013	09/30/2033	100.000	VARIES	4.8148	374.97	0.123725	0.123869	0.124017	0.124168	0.124324	44.59	44.70
MORGAN STANLEY FINANCE LLC	61760QFH2	10/30/2014	10/30/2024	100.000	VARIES	2.1052	145.59	0.057170	0.057382	0.057596	0.057813	0.058032	20.65	20.80
MORGAN STANLEY FINANCE LLC	61745ER60	05/31/2011	05/31/2031	100.000	VARIES	5.6682	543.76	0.138465	0.139007	0.139564	0.140137	0.140955	49.98	50.39

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61766F250	11/03/2016	05/03/2024	100.000	0.000	2.9896	165.53	0.096326	0.097766	0.099228	0.100711	0.102216	35.10	36.16
MORGAN STANLEY FINANCE LLC	61767BAA8	02/22/2016	02/23/2026	100.000	VARIES	3.7844	223.49	0.106802	0.106852	0.106903	0.106955	0.106876	38.47	38.49
MORGAN STANLEY FINANCE LLC	61768B598	07/06/2016	01/04/2022	100.000	0.000	2.5838	151.25	0.081591					0.24	
MORGAN STANLEY FINANCE LLC	61769QDL5	09/26/2013	09/26/2033	100.000	VARIES	4.6879	342.82	0.112267	0.112754	0.113253	0.113763	0.114285	40.60	40.96
MORGAN STANLEY FINANCE LLC	61761JJP5	07/31/2013	07/29/2033	100.000	VARIES	4.8133	380.80	0.122545	0.122634	0.122725	0.122818	0.122913	44.16	44.23
MORGAN STANLEY FINANCE LLC	61761JJY6	07/15/2013	07/15/2033	99.000	VARIES	4.8838	391.42	0.126590	0.126725	0.126863	0.127005	0.127150	45.64	45.74
MORGAN STANLEY FINANCE LLC	61760QDR2	11/27/2013	11/27/2033	100.000	VARIES	4.4302	312.66	0.102842	0.103568	0.104309	0.105066	0.105841	37.20	37.74
MORGAN STANLEY FINANCE LLC	61766B564	07/06/2016	01/03/2024	100.000	0.000	2.7558	162.01	0.087755	0.088964	0.090190	0.091433	0.092693	32.24	33.14
MORGAN STANLEY FINANCE LLC	61760QEC4	03/31/2014	03/31/2034	100.000	VARIES	4.3149	304.09	0.105779	0.106011	0.106314	0.106623	0.106939	38.17	38.39
MORGAN STANLEY FINANCE LLC	61761JKL2	08/30/2013	08/30/2033	100.000	VARIES	5.0532	396.68	0.127703	0.127139	0.127976	0.127417	0.127561	46.54	46.56
MORGAN STANLEY FINANCE LLC	61760QGW8	07/31/2015	07/31/2027	100.000	VARIES	2.7281	24.79	0.010596	0.010741	0.010887	0.011036	0.011186	3.88	3.99
MORGAN STANLEY FINANCE LLC	61760QGV0	07/31/2015	07/31/2027	100.000	VARIES	2.7160	22.22	0.009498	0.009627	0.009758	0.009890	0.010024	3.48	3.58
MORGAN STANLEY FINANCE LLC	61761JMZ9	12/26/2013	06/27/2022	100.000	0.000	3.9457	367.70	0.149837					26.37	
MORGAN STANLEY FINANCE LLC	61761JMW6	11/29/2013	03/29/2022	100.000	0.000	3.7206	347.52	0.137953					12.14	
MORGAN STANLEY FINANCE LLC	61745ET27	05/31/2011	05/31/2026	100.000	VARIES	5.5394	572.30	0.150265	0.150440	0.150765	0.151099	0.151442	54.14	54.36
MORGAN STANLEY FINANCE LLC	61760QGP3	06/30/2015	06/30/2022	100.000	VARIES	1.5573	25.58	0.010750					1.92	
MORGAN STANLEY FINANCE LLC	61745E2F7	11/28/2011	11/28/2026	100.000	VARIES	6.0157	536.68	0.151820	0.153109	0.154437	0.155887	0.157380	54.97	55.98
MORGAN STANLEY FINANCE LLC	61745E2E0	07/11/2011	07/11/2023	100.000	VARIES	5.5160	583.01	0.154332	0.154071	0.153803	0.153517		55.42	29.17
MORGAN STANLEY FINANCE LLC	61760QHA5	08/28/2015	08/28/2025	100.000	VARIES	2.5293	18.28	0.008045	0.008147	0.008250	0.008355	0.008460	2.94	3.01
MORGAN STANLEY FINANCE LLC	61761JNF2	12/26/2013	12/27/2033	100.000	VARIES	4.7412	360.55	0.121189	0.120645	0.121430	0.120890	0.121018	44.14	44.22
MORGAN STANLEY FINANCE LLC	61760QH00	09/30/2015	09/30/2026	100.000	VARIES	1.6925	21.68	0.010042	0.010134				2.72	
MORGAN STANLEY FINANCE LLC	61766F466	12/05/2016	06/05/2024	100.000	0.000	3.5039	192.68	0.115791	0.117820	0.119884	0.121984	0.124121	42.16	43.65
MORGAN STANLEY FINANCE LLC	61761JLY3	10/31/2013	10/31/2033	100.000	VARIES	4.7082	359.92	0.118629	0.118945	0.119065	0.119187	0.119312	42.81	42.90
MORGAN STANLEY FINANCE LLC	61745EU66	06/10/2011	06/10/2026	100.000	VARIES	5.3579	563.02	0.146927	0.146882	0.147034	0.147190	0.147351	52.89	52.97
MORGAN STANLEY FINANCE LLC	61761JLU1	09/30/2013	09/30/2033	100.000	VARIES	4.8742	385.50	0.127829	0.127939	0.128052	0.128167	0.128285	46.06	46.14
MORGAN STANLEY FINANCE LLC	61745E2S9	07/13/2011	07/13/2031	100.000	VARIES	5.5541	530.11	0.135894	0.136195	0.136505	0.137073	0.137658	49.08	49.44
MORGAN STANLEY FINANCE LLC	61745ED65	04/08/2011	04/08/2026	100.000	VARIES	5.9065	627.90	0.164806	0.165146	0.165172	0.165199	0.165227	59.42	59.47
MORGAN STANLEY FINANCE LLC	61745E2M2	11/30/2011	11/30/2031	100.000	VARIES	6.5857	600.82	0.161331	0.162045	0.162783	0.163545	0.164332	58.25	58.79
MORGAN STANLEY FINANCE LLC	61745E2K6	01/21/2011	01/21/2026	100.000	VARIES	5.7295	538.78	0.137769	0.139757	0.141802	0.143906	0.146275	50.60	52.14
MORGAN STANLEY FINANCE LLC	61760E341	06/29/2011	06/24/2026	100.000	1.000	5.3273	704.00	0.236398	0.241955	0.247660	0.253517	0.259530	86.18	90.30
MORGAN STANLEY FINANCE LLC	61745E3D1	02/14/2011	02/14/2031	100.000	VARIES	6.0719	567.46	0.142421	0.143750	0.145118	0.146529	0.148139	51.88	52.91
MORGAN STANLEY FINANCE LLC	61760QGA6	05/27/2015	05/27/2030	100.000	VARIES	2.7018	23.64	0.009135	0.009259	0.009384	0.009511	0.009639	3.32	3.41
MORGAN STANLEY FINANCE LLC	61760QGB4	05/20/2015	05/20/2025	100.000	VARIES	2.6352	19.64	0.008395	0.008505	0.008618	0.008731	0.008846	3.05	3.13
MORGAN STANLEY FINANCE LLC	61745E2Z3	11/30/2011	11/30/2031	100.000	VARIES	6.7334	592.98	0.159188	0.160101	0.161045	0.162147	0.163286	57.53	58.24
MORGAN STANLEY FINANCE LLC	61745E3Y5	07/29/2011	07/29/2026	100.000	VARIES	5.4529	487.89	0.131491	0.133057	0.134667	0.136498	0.138379	48.10	49.37
MORGAN STANLEY FINANCE LLC	61768CAV9	10/31/2016	10/31/2023	100.000	0.000	2.9263	162.07	0.093993	0.095368	0.096764	0.098180		34.25	29.19
MORGAN STANLEY FINANCE LLC	61745E3T6	12/27/2011	12/27/2026	100.000	VARIES	6.9292	616.05	0.172510	0.174245	0.176040	0.177896	0.179815	62.43	63.72
MORGAN STANLEY FINANCE LLC	61745EE49	04/15/2011	04/15/2026	100.000	VARIES	5.7613	590.24	0.155784	0.156377	0.156933	0.157504	0.158092	56.28	56.69
MORGAN STANLEY FINANCE LLC	61745EV65	01/20/2009	01/20/2024	100.000	VARIES	5.9022	697.84	0.159870	0.160607	0.161365	0.162146	0.163034	57.93	58.50
MORGAN STANLEY FINANCE LLC	61745E3S8	07/29/2011	07/29/2031	100.000	VARIES	5.6231	530.05	0.137688	0.138248	0.138824	0.139624	0.140447	49.84	50.37
MORGAN STANLEY FINANCE LLC	61760QJA3	11/25/2015	11/25/2025	100.000	VARIES	2.4581	19.38	0.008871	0.008980	0.009090	0.009202	0.009315	3.22	3.30
MORGAN STANLEY FINANCE LLC	61760QJ01	02/17/2016	02/17/2026	100.000	VARIES	2.3825	36.91	0.017337	0.017544	0.017756	0.017966	0.018180	6.33	6.48
MORGAN STANLEY FINANCE LLC	61760QJ34	01/28/2016	01/28/2023	100.000	VARIES	2.2365	19.55	0.009550	0.009657	0.009765			3.49	0.26
MORGAN STANLEY FINANCE LLC	61758S559	09/02/2014	07/03/2023	100.000	0.000	3.4567	285.65	0.121374	0.123472	0.125600	0.127777		44.83	23.25
MORGAN STANLEY FINANCE LLC	61745E4E8	07/29/2011	07/29/2026	100.000	VARIES	5.4933	518.99	0.141487	0.142618	0.143780	0.144829	0.145907	51.49	52.27
MORGAN STANLEY FINANCE LLC	61760QJT2	03/20/2017	03/20/2027	100.000	VARIES	2.5542	12.52	0.007202	0.007292	0.007385	0.007480	0.007575	2.63	2.69
MORGAN STANLEY FINANCE LLC	61760QJS4	02/24/2017	02/24/2027	100.000	VARIES	2.8869	25.16	0.013806	0.014006	0.014208	0.014413	0.014621	5.06	5.20
MORGAN STANLEY FINANCE LLC	61765U803	03/03/2016	09/01/2023	100.000	0.000	3.5880	230.39	0.121206	0.123381	0.125595	0.127849		44.55	30.55
MORGAN STANLEY FINANCE LLC	61745EF97	08/31/2011	08/31/2031	100.000	VARIES	5.6735	524.56	0.141495	0.139873	0.142907	0.141354	0.143715	51.52	51.97

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									2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61760QHT4	10/07/2015	10/07/2025		100.000	VARIES	2.4403	22.20	0.009940	0.010061	0.010184	0.010308	0.010434	3.62	3.71
MORGAN STANLEY FINANCE LLC	61745E4T5	01/13/2012	01/13/2032		100.000	VARIES	6.1787	524.06	0.139824	0.140774	0.141754	0.142764	0.143987	50.83	51.59
MORGAN STANLEY FINANCE LLC	61745EF63	05/18/2010	05/18/2025		100.000	VARIES	6.0399	687.17	0.164504	0.164862	0.165231	0.165611	0.166128	59.32	59.59
MORGAN STANLEY FINANCE LLC	61745EW49	01/30/2009	01/30/2024		100.000	VARIES	6.4553	774.44	0.175452	0.176115	0.176890	0.177612	0.178450	63.49	64.04
MORGAN STANLEY FINANCE LLC	61745EW23	06/23/2011	06/23/2026		100.000	VARIES	5.4880	503.26	0.135101	0.136621	0.138345	0.140116	0.141936	48.94	50.15
MORGAN STANLEY FINANCE LLC	61745EW31	10/27/2011	10/27/2031		100.000	VARIES	6.4618	646.39	0.177037	0.177551	0.178082	0.178360	0.178647	63.89	64.20
MORGAN STANLEY FINANCE LLC	61745EF22	04/15/2011	04/15/2026		100.000	VARIES	5.8397	647.73	0.169365	0.168987	0.168192	0.167374	0.166533	60.81	60.28
MORGAN STANLEY FINANCE LLC	61745E4L2	07/29/2011	07/29/2026		100.000	VARIES	5.5117	496.95	0.134361	0.135837	0.137353	0.139084	0.140862	49.09	50.29
MORGAN STANLEY FINANCE LLC	61760QH20	11/10/2015	11/10/2025		100.000	VARIES	2.5656	19.68	0.008946	0.009061	0.009177	0.009295	0.009414	3.25	3.34
MORGAN STANLEY FINANCE LLC	61758S625	10/03/2014	03/31/2022		100.000	0.000	3.6906	303.53	0.132399					11.78	
MORGAN STANLEY FINANCE LLC	61766F839	02/03/2017	02/03/2022		100.000	0.000	3.0758	161.74	0.098018					3.14	
MORGAN STANLEY FINANCE LLC	61745E5Z0	01/31/2012	01/31/2032		100.000	VARIES	5.6272	496.16	0.137561	0.138113	0.138681	0.139264	0.140022	49.79	50.23
MORGAN STANLEY FINANCE LLC	61745E5X5	03/22/2011	03/22/2031		100.000	VARIES	5.8739	621.18	0.160995	0.161394	0.161804	0.162226	0.162311	58.11	58.38
MORGAN STANLEY FINANCE LLC	617600KZ6	03/22/2018	03/22/2028		100.000	VARIES	3.8651	146.14	0.107052	0.105368	0.107132	0.105424	0.106578	38.77	38.73
MORGAN STANLEY FINANCE LLC	61745EX63	06/30/2011	06/30/2031		100.000	VARIES	5.7759	544.01	0.139383	0.139979	0.140591	0.141222	0.142054	50.29	50.73
MORGAN STANLEY FINANCE LLC	61745E5S6	08/22/2011	08/22/2031		100.000	VARIES	5.6565	522.48	0.142368	0.143036	0.143724	0.144401	0.145096	51.55	52.04
MORGAN STANLEY FINANCE LLC	61745EG62	04/25/2011	04/25/2023		100.000	VARIES	5.6775	604.93	0.156149	0.155202	0.155021			56.81	17.75
MORGAN STANLEY FINANCE LLC	61760QLC6	05/03/2018	05/03/2028		100.000	VARIES	3.4370	13.55	0.009683	0.009849	0.010018	0.010190	0.010366	3.54	3.66
MORGAN STANLEY FINANCE LLC	61760QLB5	04/03/2018	04/03/2028		100.000	VARIES	3.4407	20.73	0.014503	0.014752	0.015006	0.015264	0.015527	5.31	5.49
MORGAN STANLEY FINANCE LLC	61760QLA0	04/03/2018	04/03/2028		100.000	VARIES	3.1280	9.45	0.006652	0.006756	0.006861	0.006969	0.007078	2.43	2.51
MORGAN STANLEY FINANCE LLC	61761JB24	07/06/2015	07/06/2025		100.000	0.000	3.3973	244.22	0.115511	0.117472				21.72	
MORGAN STANLEY FINANCE LLC	61760QLN2	07/31/2018	07/31/2023		100.000	VARIES	3.2828	10.21	0.008402	0.008540	0.008680	0.008823		3.09	1.84
MORGAN STANLEY FINANCE LLC	61760QLM4	06/29/2018	06/29/2023		100.000	VARIES	3.2564	10.69	0.008717	0.008859	0.009004			3.16	1.60
MORGAN STANLEY FINANCE LLC	61760QLJ1	06/29/2018	06/29/2023		100.000	VARIES	3.3558	14.22	0.011332	0.011522	0.011716			4.11	2.09
MORGAN STANLEY FINANCE LLC	61760QLX0	09/26/2018	09/26/2028		100.000	VARIES	3.8192	8.82	0.006824	0.006955	0.007087	0.007223	0.007361	2.51	2.60
MORGAN STANLEY FINANCE LLC	61745E6D8	03/23/2011	03/23/2026		100.000	VARIES	5.5647	593.61	0.154442	0.154614	0.154701	0.154789	0.154881	55.66	55.73
MORGAN STANLEY FINANCE LLC	61745E6E5	08/24/2011	08/24/2023		100.000	VARIES	4.5799	476.41	0.128014	0.127822	0.127626	0.127425		46.00	29.70
MORGAN STANLEY FINANCE LLC	61745E6Y2	08/12/2011	08/12/2023		100.000	VARIES	5.0167	523.04	0.139929	0.139791	0.139648	0.139502		50.31	30.84
MORGAN STANLEY FINANCE LLC	61760QJV7	03/31/2017	03/31/2027		100.000	VARIES	2.8769	20.18	0.011299	0.011461	0.011626	0.011793	0.011963	4.13	4.25
MORGAN STANLEY FINANCE LLC	61745E6V8	04/15/2010	04/15/2025		100.000	VARIES	5.5533	641.71	0.152855	0.153039	0.153229	0.153423	0.153624	55.09	55.23
MORGAN STANLEY FINANCE LLC	61766V578	04/05/2017	10/04/2023		100.000	0.000	3.3161	168.70	0.106799	0.108570	0.110370	0.112200		39.08	30.46
MORGAN STANLEY FINANCE LLC	61768CST5	12/08/2017	06/10/2024		100.000	0.000	3.1083	133.55	0.097695	0.099213	0.100755	0.102321	0.103911	35.51	36.62
MORGAN STANLEY FINANCE LLC	61760QKF0	12/30/2016	12/30/2026		100.000	VARIES	2.8667	23.11	0.012498	0.012677	0.012859	0.013043	0.013230	4.53	4.66
MORGAN STANLEY FINANCE LLC	61760QKE3	12/28/2016	12/28/2026		100.000	VARIES	2.2900	13.31	0.007232	0.007315	0.007399	0.007484	0.007569	2.62	2.68
MORGAN STANLEY FINANCE LLC	61745EH46	04/26/2011	04/26/2026		100.000	VARIES	5.7525	534.15	0.140336	0.141063	0.143661	0.144742	0.146661	51.58	52.84
MORGAN STANLEY FINANCE LLC	61745E6R7	03/25/2011	03/25/2031		100.000	VARIES	5.9463	570.15	0.149531	0.150596	0.151692	0.152821	0.153971	54.23	55.03
MORGAN STANLEY FINANCE LLC	61760QKA1	09/30/2016	09/30/2026		100.000	VARIES	2.5378	34.34	0.017769	0.017994	0.018223	0.018454	0.018688	6.48	6.64
MORGAN STANLEY FINANCE LLC	61745EY47	06/30/2011	06/30/2026		100.000	VARIES	5.5720	534.24	0.145905	0.146960	0.147955	0.148978	0.150030	52.72	53.45
MORGAN STANLEY FINANCE LLC	61762GBE3	03/11/2014	03/04/2024		100.000	VARIES	3.8517	307.86	0.108852	0.108497	0.108137	0.107770	0.107385	39.04	38.78
MORGAN STANLEY FINANCE LLC	61762GBF0	03/31/2014	03/29/2029		100.000	VARIES	4.2966	350.39	0.128099	0.128034	0.127687	0.127332	0.126971	46.07	45.84
MORGAN STANLEY FINANCE LLC	61760QKK9	06/30/2017	06/30/2027		100.000	VARIES	2.7385	19.24	0.011372	0.011528	0.011686	0.011846	0.012008	4.12	4.24
MORGAN STANLEY FINANCE LLC	61760QKH6	02/21/2017	02/21/2027		100.000	VARIES	2.7058	12.71	0.007183	0.007280	0.007379	0.007478	0.007580	2.63	2.70
MORGAN STANLEY FINANCE LLC	61760QKU7	09/29/2017	09/29/2027		100.000	VARIES	2.7477	17.51	0.010770	0.010917	0.011067	0.011220	0.011374	3.93	4.04
MORGAN STANLEY FINANCE LLC	61745E7E5	08/31/2011	08/31/2026		100.000	VARIES	5.5216	495.23	0.132113	0.131529	0.135350	0.135062	0.138539	48.51	49.74
MORGAN STANLEY FINANCE LLC	61760QKR4	09/15/2017	09/15/2027		100.000	VARIES	2.6232	17.34	0.010600	0.010739	0.010880	0.011022	0.011167	3.87	3.97
MORGAN STANLEY FINANCE LLC	61760QKQ5	08/02/2017	08/02/2027		100.000	VARIES	2.7106	20.06	0.011926	0.012086	0.012252	0.012418	0.012586	4.37	4.49
MORGAN STANLEY FINANCE LLC	61766YAN1	09/30/2016	09/30/2026		100.000	VARIES	2.2435	16.67	0.008840	0.008939	0.009039	0.009141	0.009243	3.22	3.29
MORGAN STANLEY FINANCE LLC	617482PU2	12/22/2010	12/22/2025		100.000	VARIES	6.2469	654.13	0.164672	0.165401	0.166153	0.167210	0.168312	59.43	60.03
MORGAN STANLEY FINANCE LLC	61765R271	09/18/2015	03/20/2023		100.000	0.000	3.6136	252.54	0.124467	0.126716	0.129005			45.67	10.19

* Called in 2022; reportable OID is computed to call date.

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61766YAD3	05/25/2016	05/25/2023	100.000	VARIES	1.9635	15.73	0.008010	0.008088	0.008168			2.90	1.18
MORGAN STANLEY FINANCE LLC	61745EZ87	07/07/2011	07/07/2026	100.000	VARIES	5.7789	553.99	0.151701	0.152310	0.152937	0.153582	0.154245	54.94	55.40
MORGAN STANLEY FINANCE LLC	61745EJ28	04/29/2011	04/29/2026	100.000	VARIES	5.7372	561.48	0.145219	0.146447	0.147710	0.149010	0.150587	52.65	53.59
MORGAN STANLEY FINANCE LLC	61765G309	07/06/2015	01/05/2023	100.000	0.000	3.3974	244.22	0.115501	0.117463	0.119458			42.63	0.48
MORGAN STANLEY FINANCE LLC	61764V364	04/06/2015	04/05/2022	100.000	0.000	2.9611	219.00	0.099564					9.36	
MORGAN STANLEY FINANCE LLC	61760QMF8	11/28/2018	11/28/2028	100.000	VARIES	3.9167	17.56	0.013374	0.013636	0.013903	0.014176	0.014453	4.88	5.07
MORGAN STANLEY FINANCE LLC	61745EJ93	09/09/2011	09/09/2026	100.000	VARIES	5.8527	542.86	0.148174	0.149393	0.150649	0.151940	0.153270	53.84	54.76
MORGAN STANLEY FINANCE LLC	617482RH9	02/28/2011	02/27/2026	100.000	VARIES	5.9551	621.25	0.158088	0.158511	0.159140	0.159787	0.160453	57.12	57.57
MORGAN STANLEY FINANCE LLC	61766YAB7	05/25/2016	05/25/2026	100.000	VARIES	2.2927	18.75	0.009430	0.009538	0.009647	0.009758	0.009870	3.42	3.50
MORGAN STANLEY FINANCE LLC	61760QMM3	02/25/2019	02/25/2029	100.000	VARIES	3.3395	15.76	0.013749	0.013979	0.014212	0.014449	0.014691	5.05	5.22
MORGAN STANLEY FINANCE LLC	61760QMZ4	06/19/2020	06/19/2030	100.000	VARIES	1.9060	28.91	0.051960	0.052139	0.052306	0.052456	0.052593	18.74	18.86
MORGAN STANLEY FINANCE LLC	61764V646	05/05/2015	11/03/2022	100.000	0.000	3.1620	232.23	0.107682	0.109384				32.83	
MORGAN STANLEY FINANCE LLC	6174464Q9	03/20/2008	03/20/2023	78.350	2.624	4.6440	554.45	0.125266	0.126482	0.127726			45.56	10.09
MORGAN STANLEY FINANCE LLC	61765G564	08/05/2015	02/03/2023	100.000	0.000	3.4449	244.60	0.117436	0.119459	0.121516			43.24	3.89
MORGAN STANLEY FINANCE LLC	61745EL58	09/16/2011	09/16/2031	100.000	VARIES	5.8547	526.05	0.142532	0.143324	0.144139	0.144977	0.145841	51.62	52.22
MORGAN STANLEY FINANCE LLC	6174464P1	03/20/2008	03/20/2023	81.700	2.935	4.6422	567.47	0.125796	0.126823	0.127875			45.68	10.10
MORGAN STANLEY FINANCE LLC	61764V570	04/01/2015	11/07/2025	100.000	0.000	3.4005	256.40	0.118385	0.120403	0.122450	0.124543	0.126667	43.20	44.65
MORGAN STANLEY FINANCE LLC	61762GFA7	10/30/2015	10/30/2023	100.000	0.000	3.5009	238.81	0.119759	0.121855	0.123988	0.126158		43.75	37.46
MORGAN STANLEY FINANCE LLC	61761JDB2	02/20/2013	02/18/2033	100.000	VARIES	4.5201	370.85	0.113178	0.113292	0.113407	0.113526	0.113794	40.80	40.90
MORGAN STANLEY FINANCE LLC	61765R438	10/05/2015	04/04/2023	100.000	0.000	3.3207	228.15	0.112384	0.112429	0.116146			41.12	10.80
MORGAN STANLEY FINANCE LLC	61745EM81	05/17/2011	05/17/2023	100.000	VARIES	5.1511	550.28	0.143521	0.143376	0.143231			51.63	19.48
MORGAN STANLEY FINANCE LLC	61745EM32	09/22/2011	09/22/2026	100.000	VARIES	5.5348	508.09	0.140035	0.141066	0.142125	0.143420	0.144750	50.81	51.66
MORGAN STANLEY FINANCE LLC	61773E700	10/05/2021	10/04/2028	100.000	0.000	2.0411	4.88	0.056698	0.057273	0.057850	0.058448	0.059045	20.62	21.04
MORGAN STANLEY FINANCE LLC	61771BJV7	07/06/2020	07/03/2025	100.000	0.000	1.2523	18.73	0.035220	0.035440	0.035662	0.035886	0.036110	12.80	12.96
MORGAN STANLEY FINANCE LLC	61768R583	08/15/2018	08/14/2025	100.000	0.000	3.9076	139.69	0.121895	0.124277	0.126705	0.129180	0.131704	44.97	46.74
MORGAN STANLEY FINANCE LLC	61771BJQ8	06/30/2020	06/30/2027	100.000	0.000	1.6297	24.69	0.046385	0.046763	0.047144	0.047528	0.047916	16.77	17.04
MORGAN STANLEY FINANCE LLC	61773Y110	03/21/2022	09/21/2026	100.000	0.000	3.2764		0.091012	0.092503	0.094019	0.095559		25.63	33.88
MORGAN STANLEY FINANCE LLC	61771V3W8	06/30/2021	06/29/2028	100.000	0.000	1.9839	9.98	0.055652	0.056204	0.056762	0.057325	0.057893	20.14	20.54
MORGAN STANLEY FINANCE LLC	61771V3Q1	07/06/2021	07/06/2026	100.000	0.000	1.4969	7.28	0.041582	0.041893	0.042206	0.042522	0.042841	15.13	15.36
MORGAN STANLEY FINANCE LLC	61769HTA3	09/30/2019	06/29/2023	100.000	0.000	2.4287	55.91	0.071227	0.072092	0.072967			25.80	12.99
MORGAN STANLEY FINANCE LLC	61766YFJ5	03/03/2021	03/02/2023	100.000	0.000	0.4795	3.97	0.013350	0.013382	0.013414			4.82	0.82
MORGAN STANLEY FINANCE LLC	61770FLC8	02/19/2020	02/19/2025	100.000	0.000	2.1606	40.94	0.061982	0.062651	0.063328	0.064012	0.064704	22.61	23.10
MORGAN STANLEY FINANCE LLC	61773U548	03/03/2022	03/04/2026	100.000	0.000	2.5450		0.070700	0.071599	0.072511	0.073433		21.17	26.15
MORGAN STANLEY FINANCE LLC	61771BJP0	06/30/2020	06/30/2027	100.000	0.000	1.6297	24.69	0.046385	0.046763	0.047144	0.047528	0.047916	16.77	17.04
MORGAN STANLEY FINANCE LLC	61768R591	08/15/2018	08/15/2024	100.000	0.000	3.7617	134.19	0.116853	0.119051	0.121290	0.123572	0.125896	43.07	44.70
MORGAN STANLEY FINANCE LLC	61768CZF7	02/28/2018	02/27/2025	100.000	0.000	3.6613	149.61	0.115462	0.117576	0.119728	0.121920	0.124152	42.48	44.05
MORGAN STANLEY FINANCE LLC	61770FKC9	02/28/2020	08/29/2024	100.000	0.000	1.8417	34.35	0.052588	0.053069	0.053560	0.054051	0.054551	19.14	19.49
MORGAN STANLEY FINANCE LLC	61769HAR6	06/05/2019	06/05/2024	100.000	0.000	2.9744	78.92	0.088952	0.090275	0.091618	0.092980	0.094363	32.33	33.30
MORGAN STANLEY FINANCE LLC	61769HAQ8	06/05/2019	12/06/2022	100.000	0.000	2.7658	73.22	0.082296	0.083434				27.77	
MORGAN STANLEY FINANCE LLC	61769HAP0	05/31/2019	05/31/2024	100.000	0.000	3.0990	82.79	0.092961	0.094402	0.095865	0.097350	0.098858	33.82	34.87
MORGAN STANLEY FINANCE LLC	61768M576	03/05/2018	03/05/2025	100.000	0.000	3.7266	151.62	0.117799	0.119994	0.122229	0.124507	0.126827	43.32	44.95
MORGAN STANLEY FINANCE LLC	61768M592	03/05/2018	03/03/2022	100.000	0.000	3.3325	134.74	0.103041					6.44	
MORGAN STANLEY FINANCE LLC	61770FL46	04/29/2020	04/27/2023	100.000	0.000	1.6712	28.23	0.047592	0.047989	0.048390			17.26	5.61
MORGAN STANLEY FINANCE LLC	61768M584	03/05/2018	03/03/2023	100.000	0.000	3.4611	140.19	0.108391	0.110267	0.112175			39.80	6.95
MORGAN STANLEY FINANCE LLC	61769HAH8	06/05/2019	06/05/2024	100.000	0.000	2.9744	78.92	0.088952	0.090275	0.091618	0.092980	0.094363	32.33	33.30
MORGAN STANLEY FINANCE LLC	61771VD49	05/25/2021	05/25/2026	100.000	0.000	1.9994	11.96	0.056091	0.056652	0.057219	0.057791	0.058368	20.33	20.74
MORGAN STANLEY FINANCE LLC	61770FJW7	03/04/2020	09/01/2022	100.000	0.000	1.5946	29.42	0.045355	0.045717				10.95	
MORGAN STANLEY FINANCE LLC	61773QZF9	04/27/2022	04/26/2029	100.000	0.000	4.3160		0.119906	0.122479	0.125123	0.127823		29.42	44.92
MORGAN STANLEY FINANCE LLC	61770C111	10/03/2019	04/03/2024	100.000	0.000	2.1674	49.59	0.062858	0.063540	0.064228	0.064924	0.065628	22.87	23.37

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61769HB87	10/30/2019	05/02/2024	100.000	0.000	2.3725	52.52	0.069094	0.069914	0.070743	0.071582	0.072431	25.12	25.72
MORGAN STANLEY FINANCE LLC	61768R781	10/03/2018	10/04/2023	100.000	0.000	3.8198	130.67	0.118874	0.121145	0.123458	0.125816		43.60	34.13
MORGAN STANLEY FINANCE LLC	61771VX54	05/28/2021	05/31/2028	100.000	0.000	1.9431	11.51	0.054505	0.055034	0.055569	0.056109	0.056654	19.75	20.14
MORGAN STANLEY FINANCE LLC	61769HE43	10/25/2019	10/25/2024	100.000	0.250	2.3773	52.86	0.068896	0.069633	0.070378	0.071132	0.071895	25.03	25.57
MORGAN STANLEY FINANCE LLC	61766X483	09/06/2017	09/06/2023	100.000	0.000	2.9385	134.31	0.091728	0.093076	0.094443	0.095831		33.58	23.39
MORGAN STANLEY FINANCE LLC	61766X459	09/06/2017	03/05/2024	100.000	0.000	3.0212	138.32	0.094609	0.096038	0.097489	0.098961	0.100456	34.65	35.71
MORGAN STANLEY FINANCE LLC	61773FLT8	08/31/2021	08/31/2028	100.000	0.000	1.9137	6.43	0.053158	0.053661	0.054180	0.054693	0.055222	19.35	19.72
MORGAN STANLEY FINANCE LLC	61768P157	04/05/2018	04/03/2025	100.000	0.000	3.8093	151.58	0.120727	0.123026	0.125369	0.127757	0.130191	44.28	45.99
MORGAN STANLEY FINANCE LLC	61768P124	04/04/2018	04/05/2022	100.000	0.000	3.4793	137.81	0.109061					10.25	
MORGAN STANLEY FINANCE LLC	61773HBE8	11/29/2021	11/29/2028	100.000	0.000	2.4000	2.13	0.066666	0.067466	0.068276	0.069095	0.069924	24.20	24.78
MORGAN STANLEY FINANCE LLC	61773HBC2	11/08/2021	11/06/2026	100.000	0.000	1.8561	2.73	0.051560	0.052033	0.052516	0.053003	0.053495	18.70	19.05
MORGAN STANLEY FINANCE LLC	61772X691	06/03/2021	06/05/2028	100.000	0.000	1.9849	11.48	0.055690	0.056243	0.056801	0.057365	0.057934	20.18	20.58
MORGAN STANLEY FINANCE LLC	61769HUJ2	09/13/2019	03/15/2023	100.000	0.000	2.3832	56.02	0.069420	0.070247	0.071084			25.32	5.26
MORGAN STANLEY FINANCE LLC	61771VFW5	03/31/2021	03/30/2028	100.000	0.000	2.1048	15.90	0.059082	0.059704	0.060332	0.060967	0.061609	21.50	21.95
MORGAN STANLEY FINANCE LLC	61771BMB7	06/26/2020	12/29/2025	100.000	0.000	1.3458	20.51	0.038147	0.038404	0.038663	0.038923	0.039185	13.78	13.97
MORGAN STANLEY FINANCE LLC	61771BMA9	06/26/2020	06/28/2027	100.000	0.000	1.6168	24.68	0.046014	0.046385	0.046760	0.047138	0.047520	16.63	16.90
MORGAN STANLEY FINANCE LLC	61772X659	06/03/2021	06/05/2028	100.000	0.000	1.9849	11.48	0.055690	0.056243	0.056801	0.057365	0.057934	20.18	20.58
MORGAN STANLEY FINANCE LLC	61773QLH0	03/17/2022	03/12/2026	100.000	0.000	3.0167		0.083797	0.085026	0.086309	0.087611		23.93	31.12
MORGAN STANLEY FINANCE LLC	61771BLH5	07/06/2020	07/03/2025	100.000	0.000	1.2523	18.73	0.035220	0.035440	0.035662	0.035886	0.036110	12.80	12.96
MORGAN STANLEY FINANCE LLC	61773QLL1	03/09/2022	03/09/2027	100.000	0.000	2.7515		0.076430	0.077482	0.078548	0.079628		22.44	28.33
MORGAN STANLEY FINANCE LLC	61773QLJ6	03/17/2022	03/12/2027	100.000	0.000	3.2312		0.089756	0.091165	0.092638	0.094135		25.64	33.41
MORGAN STANLEY FINANCE LLC	61771BKY9	06/30/2020	06/30/2027	100.000	0.000	1.6297	24.69	0.046385	0.046763	0.047144	0.047528	0.047916	16.77	17.04
MORGAN STANLEY FINANCE LLC	61773QKV0	03/16/2022	03/16/2028	100.000	0.000	3.3682		0.093560	0.095135	0.096738	0.098367		26.83	34.88
MORGAN STANLEY FINANCE LLC	61773HQY8	12/28/2021	12/28/2026	100.000	0.000	1.9271	0.16	0.053531	0.054047	0.054568	0.055093		19.37	19.74
MORGAN STANLEY FINANCE LLC	61773HQZ5	12/28/2021	12/28/2028	100.000	0.000	2.1941	0.18	0.060948	0.061616	0.062292	0.062976	0.063667	22.07	22.55
MORGAN STANLEY FINANCE LLC	61771BKZ6	06/30/2020	12/30/2027	100.000	0.000	1.6965	25.71	0.048334	0.048744	0.049158	0.049575	0.049995	17.48	17.77
MORGAN STANLEY FINANCE LLC	61769H2T1	12/18/2019	12/17/2026	100.000	0.000	2.5573	53.11	0.074736	0.075691	0.076659	0.077639	0.078632	27.10	27.80
MORGAN STANLEY FINANCE LLC	61771V4K3	06/23/2021	12/23/2026	100.000	0.000	1.5784	8.25	0.044192	0.044540	0.044892	0.045246	0.045603	15.98	16.23
MORGAN STANLEY FINANCE LLC	61771V4J6	06/23/2021	06/22/2028	100.000	0.000	1.8975	9.91	0.053207	0.053712	0.054221	0.054736	0.055255	19.25	19.62
MORGAN STANLEY FINANCE LLC	61769HTU9	10/03/2019	10/03/2024	100.000	0.000	2.1901	50.12	0.063545	0.064241	0.064944	0.065655	0.066374	23.12	23.63
MORGAN STANLEY FINANCE LLC	61769H2F1	12/27/2019	12/27/2024	100.000	0.000	2.5252	51.76	0.073753	0.074684	0.075627	0.076582	0.077549	26.73	27.41
MORGAN STANLEY FINANCE LLC	61769HCK9	05/24/2019	05/26/2022	100.000	0.000	2.9183	78.34	0.087166					12.64	
MORGAN STANLEY FINANCE LLC	61771VVY3	04/30/2021	04/28/2028	100.000	0.000	2.0160	13.53	0.056559	0.057129	0.057705	0.058286	0.058874	20.54	20.95
MORGAN STANLEY FINANCE LLC	61769HTM7	10/03/2019	10/05/2022	100.000	0.000	2.1500	49.19	0.062341	0.063011				17.20	
MORGAN STANLEY FINANCE LLC	61772Y863	09/03/2021	09/06/2028	100.000	0.000	1.8357	6.02	0.051000	0.051468	0.051941	0.052417	0.052899	18.55	18.89
MORGAN STANLEY FINANCE LLC	61769HDG7	06/03/2019	06/03/2024	100.000	0.000	3.3497	89.43	0.101105	0.102799	0.104520	0.106271	0.108051	36.80	38.04
MORGAN STANLEY FINANCE LLC	61773N163	12/20/2021	01/04/2029	100.000	0.000	2.2783	0.70	0.063285	0.063341	0.064063	0.064792	0.065530	22.93	23.45
MORGAN STANLEY FINANCE LLC	61769H3D5	12/27/2019	06/26/2024	100.000	0.000	2.4842	50.91	0.072492	0.073393	0.074304	0.075227	0.076162	26.27	26.92
MORGAN STANLEY FINANCE LLC	61769H3B9	12/26/2019	06/25/2024	100.000	0.000	2.4842	50.98	0.072493	0.073393	0.074305	0.075228	0.076162	26.27	26.93
MORGAN STANLEY FINANCE LLC	61771BKP8	06/16/2020	06/16/2027	100.000	0.000	1.6181	25.16	0.046046	0.046419	0.046794	0.047173	0.047554	16.65	16.93
MORGAN STANLEY FINANCE LLC	61768CL47	03/29/2018	03/30/2023	100.000	0.000	3.6383	145.06	0.114670	0.116756	0.118880			42.04	10.58
MORGAN STANLEY FINANCE LLC	61773HA23	01/26/2022	01/26/2027	100.000	0.000	2.3685		0.065796	0.066575	0.067363	0.068161		22.16	24.35
MORGAN STANLEY FINANCE LLC	61773HA25	01/26/2022	01/25/2029	100.000	0.000	2.6702		0.074172	0.075157	0.076160	0.077177		25.00	27.55
MORGAN STANLEY FINANCE LLC	61770C343	11/05/2019	05/03/2024	100.000	0.000	2.2919	50.36	0.066623	0.067386	0.068159	0.068948	0.069730	24.21	24.77
MORGAN STANLEY FINANCE LLC	61773QKF5	03/31/2022	04/03/2029	100.000	0.000	3.7117		0.103102	0.103134	0.105048	0.106998	0.108984	28.12	38.51
MORGAN STANLEY FINANCE LLC	61773QKG3	03/31/2022	04/03/2029	100.000	0.000	3.7117		0.103102	0.103134	0.105048	0.106998	0.108984	28.12	38.51
MORGAN STANLEY FINANCE LLC	61769H2Y0	12/26/2019	12/24/2026	100.000	0.000	2.7295	56.12	0.080031	0.081123	0.082230	0.083352	0.084490	29.02	29.82
MORGAN STANLEY FINANCE LLC	61769HFT7	07/03/2019	01/03/2023	100.000	0.000	2.4864	63.58	0.072565	0.073467	0.074380			26.61	0.15
MORGAN STANLEY FINANCE LLC	61773H2Y4	02/24/2022	02/23/2027	100.000	0.000	2.8221		0.078392	0.079492	0.080614	0.081751		24.21	29.11

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61770G203	03/04/2020	09/03/2025	100.000	0.000	1.8551	34.28	0.052975	0.053466	0.053962	0.054463	0.054968	19.28	19.64
MORGAN STANLEY FINANCE LLC	61770G211	03/04/2020	03/04/2027	100.000	0.000	2.0962	38.80	0.060077	0.060707	0.061343	0.061986	0.062636	21.89	22.35
MORGAN STANLEY FINANCE LLC	61768Q601	07/05/2018	07/05/2022	100.000	0.000	3.6818	135.71	0.114072	0.114072				21.37	
MORGAN STANLEY FINANCE LLC	61769HFS9	07/03/2019	07/03/2024	100.000	0.000	2.6772	68.59	0.078428	0.079478	0.080542	0.081620	0.082712	28.80	29.58
MORGAN STANLEY FINANCE LLC	61773HDE6	11/24/2021	05/24/2027	100.000	0.000	2.0320	2.09	0.056444	0.057018	0.057597	0.058182	0.058773	20.47	20.88
MORGAN STANLEY FINANCE LLC	61773HDF3	11/24/2021	11/24/2028	100.000	0.000	2.2835	2.35	0.063431	0.064155	0.064887	0.065628	0.066377	23.02	23.55
MORGAN STANLEY FINANCE LLC	61766W352	06/05/2017	12/05/2023	100.000	0.000	3.0702	149.50	0.097816	0.099318	0.100843	0.102391		35.56	33.96
MORGAN STANLEY FINANCE LLC	61768Q619	07/05/2018	07/05/2022	100.000	0.000	3.6818	135.71	0.114072	0.116172				21.37	
MORGAN STANLEY FINANCE LLC	61769HXM3	11/05/2019	11/05/2024	100.000	0.000	2.3221	51.04	0.067550	0.068334	0.069128	0.069930	0.070742	24.55	25.12
MORGAN STANLEY FINANCE LLC	61768K562	01/03/2018	01/04/2022	100.000	0.000	2.8170	118.22	0.086304					0.26	
MORGAN STANLEY FINANCE LLC	61770C640	12/04/2019	12/04/2024	100.000	0.000	2.3719	50.15	0.069068	0.069888	0.070716	0.071555	0.072404	25.06	25.65
MORGAN STANLEY FINANCE LLC	61773H2P3	02/24/2022	02/23/2029	100.000	0.000	3.0802			0.085561	0.086871	0.088209	0.089568	26.43	31.86
MORGAN STANLEY FINANCE LLC	61769HET8	06/28/2019	06/28/2024	100.000	0.000	2.6301	67.74	0.077991	0.079017	0.080056	0.081109	0.082175	28.27	29.02
MORGAN STANLEY FINANCE LLC	61769HEN1	06/28/2019	12/30/2022	100.000	0.000	2.4358	62.61	0.071893	0.072768				25.97	
MORGAN STANLEY FINANCE LLC	61773H2F5	02/28/2022	02/28/2029	100.000	0.000	3.1853			0.088482	0.089891	0.091323	0.092777	26.98	32.97
MORGAN STANLEY FINANCE LLC	61773H2E8	02/28/2022	02/28/2029	100.000	0.000	3.1853			0.088482	0.089891	0.091323	0.092777	26.98	32.97
MORGAN STANLEY FINANCE LLC	61773H437	01/05/2022	01/04/2029	100.000	0.000	2.2508			0.062751	0.063455	0.064172	0.064897	22.46	23.23
MORGAN STANLEY FINANCE LLC	61769HER2	07/03/2019	07/01/2022	100.000	0.000	2.4284	62.06	0.071643					12.90	
MORGAN STANLEY FINANCE LLC	61768CNA1	07/31/2017	07/29/2022	100.000	0.000	2.8126	131.39	0.087357	0.088585				18.39	
MORGAN STANLEY FINANCE LLC	61771VXF2	06/02/2021	06/01/2026	100.000	0.000	1.4602	8.49	0.040857	0.041155	0.041455	0.041758	0.042063	14.78	15.00
MORGAN STANLEY FINANCE LLC	61768Q0E8	12/05/2018	12/05/2023	100.000	0.000	4.0845	132.22	0.128092	0.130706	0.133376	0.136095		46.72	45.04
MORGAN STANLEY FINANCE LLC	61773FMJ9	09/03/2021	09/03/2026	100.000	0.000	1.3944	4.57	0.038734	0.039004	0.039276	0.039550	0.039826	14.06	14.25
MORGAN STANLEY FINANCE LLC	61768CNB9	08/01/2017	02/01/2022	100.000	0.000	2.7076	126.14	0.083753					2.51	
MORGAN STANLEY FINANCE LLC	61771VXK1	05/28/2021	05/31/2028	100.000	0.000	1.9431	11.51	0.054505	0.055034	0.055569	0.056109	0.056654	19.75	20.14
MORGAN STANLEY FINANCE LLC	61773HC23	01/12/2022	01/11/2029	100.000	0.000	2.5645			0.071237	0.072145	0.073070	0.074007	25.02	26.46
MORGAN STANLEY FINANCE LLC	61768CMZ7	07/31/2017	07/29/2022	100.000	0.000	2.8125	131.39	0.087354	0.088582				18.39	
MORGAN STANLEY FINANCE LLC	61768DBW4	08/09/2018	08/11/2025	100.000	0.000	3.9321	141.35	0.122787	0.125201	0.127663	0.130173	0.132732	45.32	47.12
MORGAN STANLEY FINANCE LLC	61768DBX2	08/29/2018	08/29/2023	100.000	0.000	3.6325	127.76	0.112412	0.114442	0.116532	0.118637		41.34	28.12
MORGAN STANLEY FINANCE LLC	61773N767	02/03/2022	02/05/2029	100.000	0.000	2.6759		0.074332	0.074343	0.075337	0.076345	0.077367	24.53	27.60
MORGAN STANLEY FINANCE LLC	61769Q212	08/05/2019	02/05/2025	100.000	0.000	2.8032	69.27	0.082326	0.083480	0.084650	0.085836	0.087039	30.18	31.04
MORGAN STANLEY FINANCE LLC	61769Q220	08/05/2019	08/03/2023	100.000	0.000	2.6268	64.80	0.076864	0.077874	0.078897	0.079933		28.15	16.91
MORGAN STANLEY FINANCE LLC	61770FAP1	01/23/2020	01/22/2027	100.000	0.000	2.5533	50.43	0.073673	0.074613	0.075566	0.076530	0.077507	26.99	27.69
MORGAN STANLEY FINANCE LLC	61769H7Q2	02/05/2020	02/05/2025	100.000	0.000	1.9970	38.60	0.057151	0.057722	0.058298	0.058880	0.059468	20.84	21.26
MORGAN STANLEY FINANCE LLC	61769HZ57	01/02/2020	06/30/2022	100.000	0.000	2.1271	43.17	0.061633					11.03	
MORGAN STANLEY FINANCE LLC	61766X848	10/04/2017	10/04/2023	100.000	0.000	2.9409	131.86	0.091812	0.093162	0.094532	0.095922		33.53	26.06
MORGAN STANLEY FINANCE LLC	61769HHQ1	07/01/2019	07/01/2025	100.000	0.000	2.7490	70.64	0.081756	0.081756	0.084019	0.084019	0.086344	29.63	30.45
MORGAN STANLEY FINANCE LLC	61768DBS3	08/07/2018	08/07/2023	100.000	0.000	3.7613	135.10	0.116837	0.119034	0.121273	0.123553		43.10	26.61
MORGAN STANLEY FINANCE LLC	61770FB96	04/30/2020	02/01/2027	100.000	0.000	2.2244	37.65	0.063526	0.064233	0.064947	0.065670	0.066400	23.21	23.73
MORGAN STANLEY FINANCE LLC	61770FAB2	02/05/2020	02/05/2025	100.000	0.000	1.9970	38.60	0.057151	0.057722	0.058298	0.058880	0.059468	20.84	21.26
MORGAN STANLEY FINANCE LLC	61773H4Y2	02/28/2022	02/28/2029	100.000	0.000	3.1853			0.088482	0.089891	0.091323	0.092777	26.98	32.97
MORGAN STANLEY FINANCE LLC	61768J441	11/03/2017	11/03/2023	100.000	0.000	2.9727	130.67	0.092920	0.094301	0.095703	0.097125		33.86	29.16
MORGAN STANLEY FINANCE LLC	61768J459	11/03/2017	11/03/2024	100.000	0.000	3.0887	136.53	0.097357	0.098866	0.100397	0.101953	0.103533	35.45	36.60
MORGAN STANLEY FINANCE LLC	61770FAJ5	02/05/2020	02/05/2024	100.000	0.000	1.9189	37.07	0.054851	0.055377	0.055908	0.056445	0.056986	20.00	20.38
MORGAN STANLEY FINANCE LLC	61773G234	11/03/2021	11/03/2028	100.000	0.000	2.2272	3.59	0.061868	0.062557	0.063253	0.063958	0.064670	22.48	22.90
MORGAN STANLEY FINANCE LLC	61769H6X8	01/31/2020	01/31/2025	100.000	0.000	2.1858	42.62	0.062730	0.063416	0.064109	0.064810	0.065518	22.91	23.42
MORGAN STANLEY FINANCE LLC	61769H6W0	01/31/2020	01/31/2025	100.000	0.000	2.1858	42.62	0.062730	0.063416	0.064109	0.064810	0.065518	22.91	23.42
MORGAN STANLEY FINANCE LLC	61769HXY6	10/31/2019	05/04/2023	100.000	0.000	2.3061	51.02	0.067081	0.067855	0.068637			24.38	8.44
MORGAN STANLEY FINANCE LLC	61769HH32	11/27/2019	08/27/2024	100.000	0.000	2.3730	50.68	0.068695	0.069510	0.070335	0.071170	0.072014	25.05	25.60
MORGAN STANLEY FINANCE LLC	61769HXR1	10/31/2019	10/31/2025	100.000	0.000	2.5933	57.51	0.075846	0.076830	0.077826	0.078835	0.079857	27.60	28.32

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023	
MORGAN STANLEY FINANCE LLC	61769HXW0	11/05/2019	08/04/2022	100.000	0.000	2.1452	47.09	0.061854	0.062518					13.29	
MORGAN STANLEY FINANCE LLC	61769H6T7	01/23/2020	01/22/2027	100.000	0.000	2.5533	50.43	0.073673	0.074613	0.075566	0.076530	0.077507		26.99	27.69
MORGAN STANLEY FINANCE LLC	61768DAR6	08/31/2018	09/03/2025	100.000	0.000	3.9373	138.97	0.122981	0.125402	0.127871	0.130388	0.132955		45.29	47.09
MORGAN STANLEY FINANCE LLC	61769HH40	11/27/2019	02/26/2026	100.000	0.000	2.5493	54.53	0.074022	0.074965	0.075921	0.076888	0.077868		27.06	27.75
MORGAN STANLEY FINANCE LLC	61771C136	06/03/2020	06/03/2026	100.000	0.000	1.6786	26.73	0.047813	0.048214	0.048619	0.049027	0.049438		17.31	17.60
MORGAN STANLEY FINANCE LLC	61769H7N9	01/31/2020	02/02/2027	100.000	0.000	2.4454	47.77	0.070459	0.071321	0.072193	0.073076	0.073969		25.78	26.41
MORGAN STANLEY FINANCE LLC	61769H7M1	01/31/2020	02/02/2027	100.000	0.000	2.4454	47.77	0.070459	0.071321	0.072193	0.073076	0.073969		25.78	26.41
MORGAN STANLEY FINANCE LLC	61769H7L3	01/31/2020	02/02/2027	100.000	0.000	2.4454	47.77	0.070459	0.071321	0.072193	0.073076	0.073969		25.78	26.41
MORGAN STANLEY FINANCE LLC	61769H7K5	01/31/2020	02/02/2027	100.000	0.000	2.4454	47.77	0.070459	0.071321	0.072193	0.073076	0.073969		25.78	26.41
MORGAN STANLEY FINANCE LLC	61766X822	10/04/2017	10/04/2023	100.000	0.000	2.9409	131.86	0.091812	0.093162	0.094532	0.095922			33.53	26.06
MORGAN STANLEY FINANCE LLC	61769HYC3	11/05/2019	11/03/2022	100.000	0.000	2.1789	47.84	0.063199	0.063888					19.21	
MORGAN STANLEY FINANCE LLC	61773H3V9	03/03/2022	03/04/2027	100.000	0.000	2.7394			0.076101	0.077144	0.078201	0.079272		22.80	28.21
MORGAN STANLEY FINANCE LLC	61773H3T4	03/03/2022	03/04/2027	100.000	0.000	2.7394			0.076101	0.077144	0.078201	0.079272		22.80	28.21
MORGAN STANLEY FINANCE LLC	61768CRZ2	10/31/2017	10/31/2023	100.000	0.000	2.9977	132.11	0.093795	0.095201	0.096628	0.098076			34.19	29.15
MORGAN STANLEY FINANCE LLC	61768CB89	02/28/2018	03/03/2026	100.000	0.000	3.7712	154.39	0.119452	0.121704	0.123999	0.126337	0.128720		43.94	45.62
MORGAN STANLEY FINANCE LLC	61769HKB0	08/05/2019	08/04/2022	100.000	0.000	2.5169	62.03	0.073495	0.074420					15.82	
MORGAN STANLEY FINANCE LLC	61769HJV8	08/05/2019	08/05/2024	100.000	0.000	2.7548	68.05	0.080826	0.081939	0.083068	0.084212	0.085372		29.63	30.45
MORGAN STANLEY FINANCE LLC	61773HZ28	02/09/2022	02/09/2026	100.000	0.000	2.3951			0.066531	0.067328	0.068134	0.068950		21.54	24.61
MORGAN STANLEY FINANCE LLC	61769HJU0	07/02/2019	07/03/2024	100.000	0.000	2.6771	68.67	0.078433	0.079483	0.080547	0.081625	0.082718		28.80	29.58
MORGAN STANLEY FINANCE LLC	61774DFZ5	06/01/2022	05/29/2026	100.000	0.000	3.7654			0.104594	0.106542	0.108548	0.110591		22.03	38.85
MORGAN STANLEY FINANCE LLC	61769HJV2	07/31/2019	05/02/2023	100.000	0.000	2.6026	64.60	0.076639	0.077636	0.078647				27.89	9.52
MORGAN STANLEY FINANCE LLC	61768T381	11/05/2018	11/05/2025	100.000	0.000	4.2534	142.09	0.134050	0.136901	0.139813	0.142786	0.145823		49.09	51.20
MORGAN STANLEY FINANCE LLC	61773HY94	02/09/2022	02/08/2029	100.000	0.000	2.8839			0.080108	0.081257	0.082428	0.083617		25.96	29.80
MORGAN STANLEY FINANCE LLC	61769HKS3	08/05/2019	08/05/2024	100.000	0.000	2.7548	68.05	0.080826	0.081939	0.083068	0.084212	0.085372		29.63	30.45
MORGAN STANLEY FINANCE LLC	61769HKR5	08/05/2019	08/04/2022	100.000	0.000	2.5169	62.03	0.073495	0.074420					15.82	
MORGAN STANLEY FINANCE LLC	61770FCR5	01/29/2020	01/28/2027	100.000	0.000	2.4281	47.50	0.069928	0.070777	0.071636	0.072506	0.073386		25.59	26.21
MORGAN STANLEY FINANCE LLC	61770G641	04/03/2020	04/06/2026	100.000	0.000	2.6405	46.85	0.076306	0.077314	0.078334	0.079368	0.080416		27.82	28.56
MORGAN STANLEY FINANCE LLC	61770FC53	01/30/2020	02/01/2024	100.000	0.000	2.0269	39.47	0.058034	0.058622	0.059216	0.059816	0.060422		21.18	21.61
MORGAN STANLEY FINANCE LLC	61768CSH1	10/30/2017	10/28/2032	100.000	0.000	3.7753	158.52	0.104903	0.106884	0.108378	0.109367	0.110657		38.15	38.34
MORGAN STANLEY FINANCE LLC	61771BRF3	07/31/2020	08/02/2027	100.000	0.000	1.3386	19.12	0.037685	0.037937	0.038191	0.038447	0.038704		13.69	13.87
MORGAN STANLEY FINANCE LLC	61771BRE6	07/31/2020	08/04/2027	100.000	0.000	1.3386	19.12	0.037688	0.037940	0.038194	0.038450	0.038707		13.69	13.87
MORGAN STANLEY FINANCE LLC	61773N858	02/03/2022	02/05/2029	100.000	0.000	2.6759		0.074332	0.074343	0.075337	0.076345	0.077367		24.53	27.60
MORGAN STANLEY FINANCE LLC	61770FC38	04/30/2020	04/30/2027	100.000	0.000	2.2634	38.30	0.065031	0.065767	0.066511	0.067264	0.068025		23.63	24.17
MORGAN STANLEY FINANCE LLC	61770FC46	04/30/2020	04/30/2027	100.000	0.000	2.2634	38.30	0.065031	0.065767	0.066511	0.067264	0.068025		23.63	24.17
MORGAN STANLEY FINANCE LLC	61770FST4	04/03/2020	10/05/2022	100.000	0.000	2.4324	43.10	0.070073	0.070925					19.35	
MORGAN STANLEY FINANCE LLC	61771EJ38	11/12/2020	11/10/2022	100.000	0.000	0.4618	5.26	0.012888	0.012918					3.99	
MORGAN STANLEY FINANCE LLC	61770FBU9	01/31/2020	08/01/2024	100.000	0.000	2.1409	41.73	0.061402	0.062059	0.062724	0.063395	0.064074		22.42	22.90
MORGAN STANLEY FINANCE LLC	61769HZU2	10/23/2019	10/21/2022	100.000	0.000	2.2217	49.57	0.064496	0.065212					18.83	
MORGAN STANLEY FINANCE LLC	61773FAG8	06/30/2021	06/30/2028	100.000	0.000	1.9839	9.98	0.055655	0.056207	0.056765	0.057328	0.057896		20.14	20.54
MORGAN STANLEY FINANCE LLC	61771C409	07/06/2020	07/06/2027	100.000	0.000	1.6108	24.13	0.045467	0.045833	0.046202	0.046574	0.046949		16.56	16.83
MORGAN STANLEY FINANCE LLC	61768CQT7	09/29/2017	03/31/2023	100.000	0.000	2.8669	128.81	0.089248	0.090527	0.091825				32.59	8.17
MORGAN STANLEY FINANCE LLC	61773HXK0	01/31/2022	01/31/2029	100.000	0.000	2.7958			0.077661	0.078746	0.079847	0.080963		25.87	28.89
MORGAN STANLEY FINANCE LLC	61773HXL8	02/03/2022	02/04/2027	100.000	0.000	2.4163			0.067125	0.067936	0.068757	0.069587		22.14	24.85
MORGAN STANLEY FINANCE LLC	61773HX95	02/28/2022	02/26/2027	100.000	0.000	2.9302			0.081395	0.082575	0.083784	0.085012		24.81	30.25
MORGAN STANLEY FINANCE LLC	61769HK38	12/02/2019	12/02/2024	100.000	0.000	2.3657	50.16	0.068878	0.069692	0.070517	0.071351	0.072195		24.99	25.58
MORGAN STANLEY FINANCE LLC	61768DDL6	09/28/2018	09/30/2025	100.000	0.000	4.1262	142.40	0.129586	0.132259	0.134988	0.137773	0.140615		47.62	49.61
MORGAN STANLEY FINANCE LLC	61773QA33	06/05/2022	06/05/2027	100.000	0.000	3.4184			0.094956	0.096579	0.098229	0.099908		19.60	35.15
MORGAN STANLEY FINANCE LLC	61773FDC4	08/04/2021	08/04/2026	100.000	0.000	1.7696	7.23	0.049592	0.049592	0.050030	0.050473	0.050920		17.90	18.22
MORGAN STANLEY FINANCE LLC	61773QDP1	03/23/2022	03/22/2029	100.000	0.000	3.3861			0.094059	0.095642	0.097261	0.098908		26.31	35.05

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61773QDM8	03/23/2022	03/23/2028	100.000	0.000	3.3224			0.092290	0.093823	0.095382	0.096966	25.81	34.36
MORGAN STANLEY FINANCE LLC	61768Y307	06/05/2019	03/05/2024	100.000	0.000	2.9394	78.00	0.087192	0.088474	0.089774	0.091093	0.092432	31.92	32.86
MORGAN STANLEY FINANCE LLC	61773QDN6	03/23/2022	03/23/2027	100.000	0.000	3.2206			0.089461	0.090901	0.092365	0.093852	25.01	33.28
MORGAN STANLEY FINANCE LLC	61770FFB7	02/28/2020	02/28/2025	100.000	0.000	1.9133	35.70	0.054687	0.055210	0.055738	0.056272	0.056810	19.91	20.29
MORGAN STANLEY FINANCE LLC	61773FUK7	09/30/2021	10/02/2028	100.000	0.000	2.0246	5.12	0.056244	0.056813	0.057388	0.057969	0.058556	20.45	20.87
MORGAN STANLEY FINANCE LLC	61768Y356	06/05/2019	06/03/2022	100.000	0.000	2.6952	71.30	0.080038					12.17	
MORGAN STANLEY FINANCE LLC	61773FU84	11/03/2021	11/03/2026	100.000	0.000	1.8149	2.92	0.050413	0.050870	0.051332	0.051798	0.052268	18.28	18.62
MORGAN STANLEY FINANCE LLC	61773FCU5	07/30/2021	08/01/2028	100.000	0.000	1.7934	7.52	0.049818	0.050265	0.050715	0.051170	0.051629	18.15	18.48
MORGAN STANLEY FINANCE LLC	61768DH57	02/28/2019	03/02/2022	100.000	0.000	3.1591	93.19	0.094939					5.79	
MORGAN STANLEY FINANCE LLC	61768DH40	03/05/2019	03/04/2024	100.000	0.000	3.5292	103.81	0.106984	0.108872	0.110793	0.112748	0.114737	39.30	40.70
MORGAN STANLEY FINANCE LLC	61770FW77	05/21/2020	05/21/2027	100.000	0.000	2.1231	34.62	0.060872	0.061518	0.062172	0.062832	0.063498	22.08	22.55
MORGAN STANLEY FINANCE LLC	61770FW85	05/20/2020	05/20/2025	100.000	0.000	1.7889	29.17	0.051036	0.051493	0.051953	0.052418	0.052887	18.49	18.83
MORGAN STANLEY FINANCE LLC	61768J870	12/05/2017	12/04/2024	100.000	0.000	3.1714	136.72	0.099902	0.101486	0.103096	0.104730	0.106391	36.34	37.50
MORGAN STANLEY FINANCE LLC	61770FW93	05/21/2020	05/21/2027	100.000	0.000	2.1231	34.62	0.060872	0.061518	0.062172	0.062832	0.063498	22.08	22.55
MORGAN STANLEY FINANCE LLC	61770E232	01/03/2020	01/05/2027	100.000	0.000	2.6098	53.08	0.075379	0.076363	0.077359	0.078369	0.079391	27.66	28.39
MORGAN STANLEY FINANCE LLC	61768C3H8	06/29/2018	07/01/2025	100.000	0.000	4.0272	150.02	0.128648	0.128648	0.133882	0.133882	0.139328	46.78	48.68
MORGAN STANLEY FINANCE LLC	61770FW28	05/29/2020	05/29/2026	100.000	0.000	1.7764	28.50	0.050671	0.051121	0.051578	0.052033	0.052495	18.35	18.68
MORGAN STANLEY FINANCE LLC	61770FW36	05/29/2020	06/01/2027	100.000	0.000	1.9425	31.20	0.055551	0.056091	0.056636	0.057186	0.057741	20.13	20.52
MORGAN STANLEY FINANCE LLC	61768Y295	06/05/2019	06/05/2024	100.000	0.000	2.9744	78.92	0.088953	0.090275	0.091618	0.092981	0.094363	32.33	33.30
MORGAN STANLEY FINANCE LLC	61770FV86	05/29/2020	06/01/2027	100.000	0.000	1.9425	31.20	0.055551	0.056091	0.056636	0.057186	0.057741	20.13	20.52
MORGAN STANLEY FINANCE LLC	61770FV94	05/29/2020	06/01/2027	100.000	0.000	1.9425	31.20	0.055551	0.056091	0.056636	0.057186	0.057741	20.13	20.52
MORGAN STANLEY FINANCE LLC	61768CSS7	10/31/2017	10/31/2022	100.000	0.000	2.8463	125.09	0.088527	0.089787				26.70	
MORGAN STANLEY FINANCE LLC	61770FED4	01/29/2020	01/27/2023	100.000	0.000	2.0128	39.26	0.057611	0.058190	0.058776			21.02	1.53
MORGAN STANLEY FINANCE LLC	61769HL78	11/06/2019	05/05/2022	100.000	0.000	2.1373	46.84	0.061943					7.68	
MORGAN STANLEY FINANCE LLC	61769Q543	09/05/2019	09/06/2022	100.000	0.000	2.1338	50.54	0.061847	0.062507				15.27	
MORGAN STANLEY FINANCE LLC	61768CSU2	11/30/2017	11/29/2024	100.000	0.000	3.1215	134.94	0.098136	0.099668	0.101223	0.102803	0.104407	35.70	36.83
MORGAN STANLEY FINANCE LLC	61769Q535	09/05/2019	09/06/2023	100.000	0.000	2.2400	53.11	0.065061	0.065790	0.066526	0.067272		23.72	16.43
MORGAN STANLEY FINANCE LLC	61768C2K2	05/30/2018	05/29/2026	100.000	0.000	4.0544	154.85	0.129595	0.132222	0.134903	0.137638	0.140428	47.30	49.23
MORGAN STANLEY FINANCE LLC	61773FT45	10/29/2021	10/31/2028	100.000	0.000	2.2359	3.85	0.062112	0.062806	0.063508	0.064218	0.064936	22.57	23.08
MORGAN STANLEY FINANCE LLC	61773QST7	03/30/2022	03/31/2027	100.000	0.000	3.6190			0.100529	0.102348	0.104200	0.106085	27.41	37.52
MORGAN STANLEY FINANCE LLC	61768CTQ0	11/30/2017	12/03/2025	100.000	0.000	3.2697	141.73	0.103435	0.105126	0.106845	0.108591	0.110367	37.64	38.88
MORGAN STANLEY FINANCE LLC	61769HM77	12/02/2019	12/02/2024	100.000	0.000	2.3657	50.16	0.068878	0.069692	0.070517	0.071351	0.072195	24.99	25.58
MORGAN STANLEY FINANCE LLC	61774DGA9	06/01/2022	06/01/2027	100.000	0.000	3.9473			0.109647	0.111811	0.114018	0.116268	23.09	40.78
MORGAN STANLEY FINANCE LLC	61769HM51	12/02/2019	12/02/2024	100.000	0.000	2.3657	50.16	0.068878	0.069692	0.070517	0.071351	0.072195	24.99	25.58
MORGAN STANLEY FINANCE LLC	61768DFQ3	10/31/2018	10/30/2025	100.000	0.000	4.1832	140.27	0.131566	0.134318	0.137128	0.139996	0.142924	48.20	50.24
MORGAN STANLEY FINANCE LLC	61770FE36	04/30/2020	04/30/2027	100.000	0.000	2.2634	38.30	0.065031	0.065767	0.066511	0.067264	0.068025	23.63	24.17
MORGAN STANLEY FINANCE LLC	61770FE69	05/05/2020	11/03/2022	100.000	0.000	1.4528	24.26	0.041239	0.041539				12.51	
MORGAN STANLEY FINANCE LLC	61770FDU7	01/28/2020	01/29/2030	100.000	0.000	2.6694	52.38	0.077166	0.078196	0.079239	0.080297	0.081369	28.28	29.04
MORGAN STANLEY FINANCE LLC	61770G708	04/03/2020	04/07/2026	100.000	0.000	2.6405	46.85	0.076314	0.077321	0.078342	0.079376	0.080424	27.82	28.56
MORGAN STANLEY FINANCE LLC	61773QC64	04/29/2022	05/01/2029	100.000	0.000	4.1317		0.114770	0.117168	0.119588	0.122059	0.124527	27.92	42.91
MORGAN STANLEY FINANCE LLC	61773QFJ3	03/31/2022	04/03/2029	100.000	0.000	3.7117		0.103102	0.103134	0.105048	0.106998	0.108984	28.12	38.51
MORGAN STANLEY FINANCE LLC	61768D8A6	05/31/2019	03/03/2023	100.000	0.000	2.9077	77.62	0.096277	0.097592	0.098905			31.55	5.53
MORGAN STANLEY FINANCE LLC	61773HLN7	12/23/2021	12/26/2028	100.000	0.000	2.2328	0.50	0.062035	0.062727	0.063428	0.064136	0.064852	22.46	22.97
MORGAN STANLEY FINANCE LLC	61773QFH7	03/31/2022	04/03/2029	100.000	0.000	3.7117		0.103102	0.103134	0.105048	0.106998	0.108984	28.12	38.51
MORGAN STANLEY FINANCE LLC	61773FWH2	09/07/2021	09/08/2022	100.000	0.000	0.1948	0.62	0.005412	0.005417				1.34	
MORGAN STANLEY FINANCE LLC	61768CWE3	12/21/2017	12/31/2025	100.000	0.000	3.3131	140.68	0.104966	0.106706	0.108474	0.110271	0.112098	38.10	39.38
MORGAN STANLEY FINANCE LLC	61773Q5Q8	06/03/2022	06/04/2026	100.000	0.000	3.8630			0.107306	0.109390	0.111503	0.113656	22.38	39.88
MORGAN STANLEY FINANCE LLC	61770FYL4	05/05/2020	05/05/2025	100.000	0.000	1.8350	30.71	0.052387	0.052867	0.053353	0.053842	0.054336	19.00	19.35
MORGAN STANLEY FINANCE LLC	61769Q881	10/03/2019	04/03/2025	100.000	0.000	2.2103	50.59	0.064156	0.064865	0.065582	0.066306	0.067039	23.35	23.87

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61773F5Q2	10/21/2021	10/23/2028	100.000	0.000	2.2503	4.38	0.062517	0.063220	0.063931	0.064651	0.065378	22.73	23.24
MORGAN STANLEY FINANCE LLC	61769P529	05/05/2020	05/05/2027	100.000	0.000	2.0902	35.04	0.059900	0.060526	0.061159	0.061798	0.062444	21.75	22.20
MORGAN STANLEY FINANCE LLC	61770FYH3	04/22/2020	10/22/2025	100.000	0.000	1.9271	32.99	0.055093	0.055624	0.056160	0.056701	0.057247	20.00	20.39
MORGAN STANLEY FINANCE LLC	61770FGP5	02/28/2020	03/02/2027	100.000	0.000	2.1748	40.65	0.062417	0.063096	0.063782	0.064476	0.065177	22.75	23.25
MORGAN STANLEY FINANCE LLC	61768DZW8	02/28/2019	02/29/2024	100.000	0.000	3.4964	103.55	0.105922	0.107764	0.109658	0.111564	0.113526	38.92	40.29
MORGAN STANLEY FINANCE LLC	61768CX28	05/30/2018	05/30/2025	100.000	0.000	3.9488	150.57	0.125776	0.128259	0.130792	0.133374	0.136007	45.88	47.71
MORGAN STANLEY FINANCE LLC	61769HP82	11/29/2019	05/30/2024	100.000	0.000	2.3629	50.30	0.068799	0.069612	0.070434	0.071266	0.072108	24.96	25.56
MORGAN STANLEY FINANCE LLC	61770FGS9	03/04/2020	03/04/2024	100.000	0.000	1.7557	32.43	0.050066	0.050506	0.050949	0.051396	0.051848	18.21	18.53
MORGAN STANLEY FINANCE LLC	61773QF61	04/11/2022	04/10/2025	100.000	0.000	3.3450			0.092917	0.094462	0.096042	0.097648	24.28	34.55
MORGAN STANLEY FINANCE LLC	61773FVU4	09/22/2021	03/22/2027	100.000	0.000	1.5893	4.37	0.044147	0.044498	0.044851	0.045208	0.045567	16.03	16.28
MORGAN STANLEY FINANCE LLC	61768C5S2	07/31/2018	07/31/2025	100.000	0.000	4.0045	145.23	0.125286	0.127795	0.130354	0.132964	0.135626	46.32	48.19
MORGAN STANLEY FINANCE LLC	61774DJV0	05/31/2022	06/01/2029	100.000	0.000	4.1329			0.114803	0.117188	0.119610	0.122082	24.29	42.77
MORGAN STANLEY FINANCE LLC	61773FFC2	03/24/2022	03/25/2027	100.000	0.000	3.3435			0.092883	0.094436	0.096014	0.097620	25.88	34.59
MORGAN STANLEY FINANCE LLC	61770FXY7	04/01/2020	05/28/2027	100.000	0.000	2.8687	51.15	0.083541	0.084739	0.085955	0.087187	0.088438	30.37	31.25
MORGAN STANLEY FINANCE LLC	61768CWL7	12/18/2017	06/18/2025	100.000	0.000	3.2094	137.14	0.101259	0.102884	0.104535	0.106212	0.107917	36.79	37.98
MORGAN STANLEY FINANCE LLC	61773FFB4	03/24/2022	03/26/2025	100.000	0.000	3.1571			0.087698	0.087713	0.089098	0.090504	24.43	32.60
MORGAN STANLEY FINANCE LLC	61768DBJ7	06/05/2019	06/03/2022	100.000	0.000	2.6953	71.31	0.080041					12.17	
MORGAN STANLEY FINANCE LLC	61773Q4Z9	06/03/2022	06/04/2027	100.000	0.000	4.0488			0.112467	0.114756	0.117079	0.119449	23.45	41.86
MORGAN STANLEY FINANCE LLC	61773QVH5	05/05/2022	05/02/2025	100.000	0.000	3.8097			0.105825	0.107807	0.109861	0.111953	25.05	39.42
MORGAN STANLEY FINANCE LLC	61769P495	05/05/2020	05/05/2026	100.000	0.000	1.9401	32.49	0.055474	0.056013	0.056556	0.057105	0.057658	20.13	20.52
MORGAN STANLEY FINANCE LLC	61773F4D2	10/27/2021	04/27/2027	100.000	0.000	1.9805	3.52	0.055014	0.055555	0.056109	0.056665	0.057226	19.97	20.37
MORGAN STANLEY FINANCE LLC	61773F4E0	10/27/2021	10/26/2028	100.000	0.000	2.2698	4.04	0.063050	0.063762	0.064486	0.065218	0.065958	22.92	23.44
MORGAN STANLEY FINANCE LLC	61768DHE8	10/31/2018	05/01/2023	100.000	VARIES	3.8571	127.38	0.116807	0.119060	0.120280			42.67	14.44
MORGAN STANLEY FINANCE LLC	61768X101	03/05/2019	03/03/2023	100.000	0.000	3.3204	97.43	0.100131	0.101794	0.103484			36.74	6.42
MORGAN STANLEY FINANCE LLC	61773QVQ5	05/31/2022	05/29/2025	100.000	0.000	3.5672			0.099089	0.100846	0.102645	0.104476	20.96	36.74
MORGAN STANLEY FINANCE LLC	61770FGC4	03/04/2020	03/03/2023	100.000	0.000	1.6561	30.57	0.047153	0.047544	0.047938			17.14	2.97
MORGAN STANLEY FINANCE LLC	61768CUZ8	12/27/2017	12/27/2024	100.000	0.000	3.2580	138.41	0.102987	0.104665	0.106370	0.108103	0.109864	37.39	38.62
MORGAN STANLEY FINANCE LLC	61768CVQ7	12/29/2017	06/30/2023	100.000	0.000	3.0395	128.44	0.095267	0.096714	0.098184			34.56	17.57
MORGAN STANLEY FINANCE LLC	61769HNV3	09/05/2019	09/05/2024	100.000	0.000	2.3651	56.14	0.068862	0.069676	0.070500	0.071334	0.072177	25.13	25.72
MORGAN STANLEY FINANCE LLC	61768CVR5	12/08/2017	06/10/2024	100.000	0.000	3.1083	133.55	0.097695	0.099213	0.100755	0.102321	0.103911	35.51	36.62
MORGAN STANLEY FINANCE LLC	61766V867	05/03/2017	11/03/2023	100.000	0.000	3.2047	159.77	0.102713	0.104358	0.106031	0.107730		37.47	32.33
MORGAN STANLEY FINANCE LLC	61769HNU5	09/05/2019	09/05/2024	100.000	0.000	2.3651	56.14	0.068862	0.069676	0.070500	0.071334	0.072177	25.13	25.72
MORGAN STANLEY FINANCE LLC	61773QUW7	04/14/2022	10/11/2024	100.000	0.000	2.9922			0.083117	0.084340	0.085602	0.086883	21.46	30.79
MORGAN STANLEY FINANCE LLC	61770FX27	05/21/2020	05/21/2026	100.000	0.000	1.9379	31.57	0.055410	0.055946	0.056489	0.057036	0.057589	20.09	20.48
MORGAN STANLEY FINANCE LLC	61773FDV2	07/28/2021	01/28/2027	100.000	0.000	1.4801	6.29	0.041115	0.041419	0.041725	0.042034	0.042345	14.95	15.17
MORGAN STANLEY FINANCE LLC	61768DHP3	10/16/2018	10/14/2022	100.000	0.000	3.7996	128.41	0.118138	0.120383				33.84	
MORGAN STANLEY FINANCE LLC	61768CVP9	12/29/2017	06/30/2023	100.000	0.000	3.0395	128.44	0.095267	0.096714	0.098184			34.56	17.57
MORGAN STANLEY FINANCE LLC	61772Y145	07/06/2021	07/06/2028	100.000	0.000	1.9323	9.39	0.053674	0.054193	0.054716	0.055245	0.055779	19.60	19.98
MORGAN STANLEY FINANCE LLC	61770FX35	05/21/2020	05/21/2027	100.000	0.000	2.1231	34.62	0.060872	0.061518	0.062172	0.062832	0.063498	22.08	22.55
MORGAN STANLEY FINANCE LLC	61770FFJ0	02/04/2020	02/04/2025	100.000	0.000	2.0787	40.26	0.059562	0.060181	0.060806	0.061438	0.062077	21.74	22.19
MORGAN STANLEY FINANCE LLC	61773FDU4	07/28/2021	07/27/2028	100.000	0.000	1.8084	7.69	0.050235	0.050686	0.051145	0.051607	0.052074	18.31	18.64
MORGAN STANLEY FINANCE LLC	61769HNW7	08/29/2019	06/22/2023	100.000	0.000	2.2105	52.86	0.054093	0.054409	0.054724			23.46	9.95
MORGAN STANLEY FINANCE LLC	61773QDQ9	03/23/2022	03/23/2027	100.000	0.000	3.2206			0.089461	0.090901	0.092365	0.093852	25.01	33.28
MORGAN STANLEY FINANCE LLC	61773FUT8	10/05/2021	10/05/2026	100.000	0.000	1.5992	3.82	0.044423	0.044778	0.045136	0.045497	0.045861	16.12	16.30
MORGAN STANLEY FINANCE LLC	61768C4Q7	06/29/2018	06/30/2023	100.000	0.000	3.7636	139.64	0.119130	0.121372	0.123656			43.30	22.13
MORGAN STANLEY FINANCE LLC	61770FX84	06/03/2021	06/02/2023	100.000	0.000	1.1097	17.62	0.031341	0.031515	0.031690			11.32	4.75
MORGAN STANLEY FINANCE LLC	61768DHK4	10/22/2018	10/20/2023	100.000	0.000	3.9969	134.69	0.124995	0.127493	0.130041	0.132640		45.81	38.05
MORGAN STANLEY FINANCE LLC	61770E307	01/03/2020	01/03/2025	100.000	0.000	2.3534	47.77	0.067707	0.068504	0.069310	0.070125	0.070950	24.80	25.39
MORGAN STANLEY FINANCE LLC	61770FX68	06/03/2020	06/03/2025	100.000	0.000	1.5338	24.40	0.043592	0.043926	0.044263	0.044603	0.044945	15.77	16.01

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61773Q3X5	06/03/2022	06/04/2027	100.000	0.000	4.0488			0.112467	0.114756	0.117079	0.119449	23.45	41.86
MORGAN STANLEY FINANCE LLC	61768C7D3	07/17/2018	07/17/2023	100.000	2.500	3.7523	132.89	0.108398	0.110432	0.109905	0.111967		39.64	21.91
MORGAN STANLEY FINANCE LLC	61773F7L1	11/09/2021	11/09/2026	100.000	0.000	1.7857	2.58	0.049604	0.050046	0.050493	0.050944	0.051399	17.98	18.31
MORGAN STANLEY FINANCE LLC	61768DKG9	11/30/2018	12/03/2025	100.000	0.000	4.2632	139.08	0.134446	0.137312	0.140239	0.143229	0.146282	49.08	51.19
MORGAN STANLEY FINANCE LLC	61773Q7G8	05/25/2022	05/23/2024	100.000	0.000	3.3425		0.092847	0.094382	0.095959	0.097563		20.11	34.38
MORGAN STANLEY FINANCE LLC	61771VSK7	04/28/2021	10/28/2026	100.000	0.000	1.6286	11.02	0.045606	0.045978	0.046352	0.046730	0.047110	16.53	16.80
MORGAN STANLEY FINANCE LLC	61773Q7H6	05/25/2022	05/23/2025	100.000	0.000	3.7175		0.103264	0.105162	0.107117	0.109108		22.38	38.36
MORGAN STANLEY FINANCE LLC	61771VSJ0	04/28/2021	04/27/2028	100.000	0.000	1.9961	13.51	0.055998	0.056557	0.057121	0.057692	0.058267	20.33	20.74
MORGAN STANLEY FINANCE LLC	61770FJD9	02/07/2020	08/09/2023	100.000	0.000	1.9816	38.18	0.056702	0.057263	0.057831	0.058404		20.67	12.71
MORGAN STANLEY FINANCE LLC	61772X220	05/05/2021	05/03/2028	100.000	0.000	2.0240	13.30	0.056785	0.057360	0.057940	0.058527	0.059119	20.61	21.03
MORGAN STANLEY FINANCE LLC	61773E528	10/05/2021	10/04/2028	100.000	0.000	2.0411	4.88	0.056698	0.057273	0.057858	0.058448	0.059045	20.62	21.04
MORGAN STANLEY FINANCE LLC	61773QZ93	05/31/2022	05/31/2029	100.000	0.000	4.2085		0.116903	0.119363	0.121874	0.124439		24.74	43.58
MORGAN STANLEY FINANCE LLC	61771BHX5	06/17/2020	06/17/2025	100.000	0.000	1.3734	21.29	0.038940	0.039208	0.039477	0.039748	0.040021	14.07	14.27
MORGAN STANLEY FINANCE LLC	61768CYW1	01/31/2018	01/31/2023	100.000	0.000	3.2187	133.34	0.099981	0.101590	0.103225			36.77	2.99
MORGAN STANLEY FINANCE LLC	61770FZV1	04/30/2020	04/30/2027	100.000	0.000	2.2634	38.30	0.065031	0.065767	0.066511	0.067264	0.068025	23.63	24.17
MORGAN STANLEY FINANCE LLC	61770FZW9	05/05/2020	11/03/2022	100.000	0.000	1.4528	24.26	0.041239	0.041539				12.51	
MORGAN STANLEY FINANCE LLC	61772Y475	08/04/2021	08/03/2028	100.000	0.000	1.7695	7.23	0.049156	0.049588	0.050027	0.050470	0.050916	17.05	18.22
MORGAN STANLEY FINANCE LLC	61769HRA5	08/30/2019	09/01/2026	100.000	0.000	2.4648	58.92	0.071909	0.072795	0.073692	0.074600	0.075520	26.26	26.91
MORGAN STANLEY FINANCE LLC	61773Q6X1	04/05/2022	04/05/2027	100.000	0.000	3.4195		0.094996	0.096620	0.098273	0.099953		25.41	35.37
MORGAN STANLEY FINANCE LLC	61773QH88	04/05/2022	04/05/2027	100.000	1.750	3.4182		0.094949	0.096572	0.098561	0.098211		25.40	34.90
MORGAN STANLEY FINANCE LLC	61768CZ59	05/31/2021	11/30/2023	100.000	0.000	3.6405	138.16	0.114751	0.116940	0.118961	0.121133		41.82	39.53
MORGAN STANLEY FINANCE LLC	61770FZZ2	05/05/2020	05/05/2025	100.000	0.000	1.8350	30.71	0.052387	0.052867	0.053353	0.053842	0.054336	19.00	19.35
MORGAN STANLEY FINANCE LLC	61773QHA0	04/05/2022	04/05/2027	100.000	0.000	3.4195		0.094996	0.096620	0.098273	0.099953		25.41	35.37
MORGAN STANLEY FINANCE LLC	61773U266	02/16/2022	03/05/2029	100.000	0.000	3.0399		0.084441	0.084577	0.085862	0.087167	0.088492	26.79	31.45
MORGAN STANLEY FINANCE LLC	61768CXC6	01/31/2018	01/30/2025	100.000	0.000	3.4110	141.77	0.106656	0.108475	0.110325	0.112207	0.114121	39.28	40.63
MORGAN STANLEY FINANCE LLC	61773Q6G9	05/25/2022	11/25/2026	100.000	0.000	4.1277		0.114658	0.117025	0.119440	0.121905		24.85	42.74
MORGAN STANLEY FINANCE LLC	61768CXJ1	01/31/2018	07/31/2023	100.000	0.000	3.3080	137.25	0.103070	0.104775	0.106508	0.108270		37.93	22.58
MORGAN STANLEY FINANCE LLC	61773Q6H7	05/25/2022	11/25/2025	100.000	0.000	3.8756		0.107656	0.109742	0.111868	0.114036		23.33	40.04
MORGAN STANLEY FINANCE LLC	61769HPC3	09/05/2019	09/02/2022	100.000	0.000	2.1339	50.54	0.061836	0.062496				15.02	
MORGAN STANLEY FINANCE LLC	61768Y687	07/03/2019	07/06/2023	100.000	0.000	2.5444	65.10	0.074360	0.075306	0.076264	0.077234		27.27	14.28
MORGAN STANLEY FINANCE LLC	61769HPA7	09/05/2019	09/02/2022	100.000	0.000	2.1339	50.54	0.061836	0.062496				15.02	
MORGAN STANLEY FINANCE LLC	61768Y679	07/03/2019	07/06/2022	100.000	0.000	2.4288	62.07	0.070819	0.071679				13.26	
MORGAN STANLEY FINANCE LLC	61773F6S7	11/01/2021	11/01/2028	100.000	0.000	2.1922	3.65	0.060894	0.061561	0.062236	0.062918	0.063608	22.12	22.61
MORGAN STANLEY FINANCE LLC	61768CH42	03/29/2018	03/31/2025	100.000	0.000	3.8850	155.52	0.123488	0.125887	0.128333	0.130825	0.133367	45.33	47.11
MORGAN STANLEY FINANCE LLC	61770FYU4	04/30/2020	10/30/2025	100.000	0.000	1.9442	32.84	0.055595	0.056136	0.056682	0.057233	0.057789	20.18	20.57
MORGAN STANLEY FINANCE LLC	61773Q5X3	05/31/2022	05/31/2029	100.000	0.000	4.2085		0.116903	0.119363	0.121874	0.124439		24.74	43.58
MORGAN STANLEY FINANCE LLC	61773Q5Y1	05/31/2022	05/31/2029	100.000	0.000	4.2085		0.116903	0.119363	0.121874	0.124439		24.74	43.58
MORGAN STANLEY FINANCE LLC	61768CXH8	01/31/2018	02/01/2024	100.000	0.000	3.3672	139.85	0.105137	0.106907	0.108707	0.110537	0.112398	38.70	40.02
MORGAN STANLEY FINANCE LLC	61773Q5U9	05/31/2022	05/28/2027	100.000	0.000	4.0281		0.111892	0.114120	0.116419	0.118763		23.68	41.65
MORGAN STANLEY FINANCE LLC	61770FHN9	03/04/2020	03/05/2025	100.000	0.000	1.7527	32.37	0.049981	0.050419	0.050861	0.051307	0.051756	18.17	18.49
MORGAN STANLEY FINANCE LLC	61770FHP4	03/04/2020	03/05/2025	100.000	0.000	1.7527	32.37	0.049981	0.050419	0.050861	0.051307	0.051756	18.17	18.49
MORGAN STANLEY FINANCE LLC	61773Q5T2	05/31/2022	05/31/2029	100.000	0.000	4.2085		0.116903	0.119363	0.121874	0.124439		24.74	43.58
MORGAN STANLEY FINANCE LLC	61768CXW2	01/31/2018	07/31/2025	100.000	0.000	3.4534	143.64	0.108139	0.110006	0.111906	0.113838	0.115803	39.83	41.22
MORGAN STANLEY FINANCE LLC	61771VQW3	04/30/2021	05/02/2026	100.000	0.000	2.0160	13.53	0.056571	0.057141	0.057717	0.058293	0.058887	20.54	20.95
MORGAN STANLEY FINANCE LLC	61770E588	02/05/2020	02/05/2025	100.000	0.000	1.9970	38.60	0.057152	0.057722	0.058299	0.058881	0.059469	20.84	21.26
MORGAN STANLEY FINANCE LLC	61770FYX0	04/30/2021	04/30/2027	100.000	0.000	2.2634	38.30	0.065031	0.065767	0.066511	0.067264	0.068025	23.63	24.17
MORGAN STANLEY FINANCE LLC	61774HK31	11/16/2022	11/14/2024	100.000	0.000	5.2055				0.144597	0.148319	0.152179	6.51	53.08
MORGAN STANLEY FINANCE LLC	61774HZY7	11/15/2022	11/15/2027	100.000	0.000	5.6531				0.157031	0.161469	0.166033	7.22	57.74
MORGAN STANLEY FINANCE LLC	61774HZZ4	11/16/2022	11/14/2025	100.000	0.000	5.2838				0.146772	0.150607	0.154586	6.60	53.90

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
MORGAN STANLEY FINANCE LLC	61774HJ33	11/29/2022	11/29/2027	100.000	0.000	5.2152				0.144867	0.148644	0.152520	4.64	53.08
MORGAN STANLEY FINANCE LLC	61774HJ41	11/22/2022	11/22/2027	100.000	0.000	5.3302				0.148061	0.152007	0.156058	5.77	54.32
MORGAN STANLEY FINANCE LLC	61774DMM6	07/06/2022	07/06/2027	100.000	0.000	4.5507				0.126408	0.129285	0.132226	22.12	47.04
MORGAN STANLEY FINANCE LLC	61774HYZ5	11/28/2022	11/28/2029	100.000	0.000	5.3723				0.149231	0.153239	0.157355	4.92	54.71
MORGAN STANLEY FINANCE LLC	617741ZU5	12/05/2022	12/04/2025	100.000	0.000	4.9291				0.136919	0.140275	0.143732	3.56	50.08
MORGAN STANLEY FINANCE LLC	61774DA23	07/29/2022	07/29/2027	100.000	0.000	4.3358				0.120439	0.123050	0.125717	18.31	44.63
MORGAN STANLEY FINANCE LLC	61774DPZ4	06/17/2022	06/17/2027	100.000	0.000	4.9268			0.136856	0.140227	0.143681	0.147221	26.60	51.20
MORGAN STANLEY FINANCE LLC	61774HLB2	11/03/2022	11/04/2027	100.000	0.000	5.8023				0.161175	0.165877	0.170689	9.35	59.41
MORGAN STANLEY FINANCE LLC	61774DPD3	06/23/2022	06/23/2027	100.000	0.000	4.6901			0.130281	0.133336	0.136462	0.139663	24.52	48.61
MORGAN STANLEY FINANCE LLC	61774HKX5	11/03/2022	11/04/2027	100.000	0.000	5.8023				0.161175	0.165877	0.170689	9.35	59.41
MORGAN STANLEY FINANCE LLC	61774DPN1	06/21/2022	06/21/2027	100.000	0.000	4.6797			0.129992	0.133833	0.136146	0.139332	24.73	48.52
MORGAN STANLEY FINANCE LLC	61774HKW7	11/03/2022	11/04/2027	100.000	0.000	5.8023				0.161175	0.165877	0.170689	9.35	59.41
MORGAN STANLEY FINANCE LLC	61774HKC1	10/31/2022	10/29/2027	100.000	0.000	5.7935				0.160931	0.165566	0.170362	9.82	59.35
MORGAN STANLEY FINANCE LLC	61774HKA5	10/31/2022	10/30/2025	100.000	0.000	5.5515				0.154208	0.158489	0.162888	9.41	56.81
MORGAN STANLEY FINANCE LLC	61774HKB3	10/31/2022	10/29/2027	100.000	0.000	5.7935				0.160931	0.165566	0.170362	9.82	59.35
MORGAN STANLEY FINANCE LLC	61774HKL1	11/03/2022	11/05/2025	100.000	0.000	5.5897			0.155269	0.155318	0.159659	0.164121	9.01	57.19
MORGAN STANLEY FINANCE LLC	61774HKH0	11/03/2022	11/04/2027	100.000	0.000	5.8023				0.161175	0.165877	0.170689	9.35	59.41
MORGAN STANLEY FINANCE LLC	617741LA4	10/31/2022	10/31/2029	100.000	0.000	5.9019				0.163942	0.168780	0.173760	10.00	60.49
MORGAN STANLEY FINANCE LLC	617741KZ0	10/31/2022	10/31/2029	100.000	0.000	5.9019				0.163942	0.168780	0.173760	10.00	60.49
MORGAN STANLEY FINANCE LLC	61774HNN7	10/31/2022	10/31/2029	100.000	0.000	5.9019				0.163942	0.168780	0.173760	10.00	60.49
MORGAN STANLEY FINANCE LLC	61774DB48	08/03/2022	08/03/2027	100.000	0.000	4.0342				0.112061	0.114321	0.116627	16.59	41.42
MORGAN STANLEY FINANCE LLC	61774DA64	08/03/2022	08/03/2027	100.000	0.000	4.0342				0.112061	0.114321	0.116627	16.59	41.42
MORGAN STANLEY FINANCE LLC	61774DUS4	07/29/2022	07/31/2029	100.000	0.000	4.4850			0.124583	0.124599	0.127393	0.130250	18.94	46.21
MORGAN STANLEY FINANCE LLC	61774DUP0	08/03/2022	08/03/2027	100.000	0.000	4.0342				0.112061	0.114321	0.116627	16.59	41.42
MORGAN STANLEY FINANCE LLC	61774HQ66	10/31/2022	10/29/2027	100.000	0.000	5.7935				0.160931	0.165566	0.170362	9.82	59.35
MORGAN STANLEY FINANCE LLC	61774HQF8	10/31/2022	10/29/2027	100.000	0.000	5.7935				0.160931	0.165566	0.170362	9.82	59.35
MORGAN STANLEY FINANCE LLC	61774HQ27	11/10/2022	05/07/2026	100.000	0.000	5.6730				0.157583	0.161979	0.166573	8.04	58.01
MORGAN STANLEY FINANCE LLC	61774DD38	07/25/2022	04/24/2025	100.000	0.000	4.1367			0.114908	0.116083	0.118484	0.120935	18.00	42.55
MORGAN STANLEY FINANCE LLC	61774DWU7	07/29/2022	07/29/2027	100.000	0.000	4.3358				0.120439	0.123050	0.125717	18.31	44.63
MORGAN STANLEY FINANCE LLC	61774DWT0	07/29/2022	07/31/2025	100.000	0.000	4.0373			0.112147	0.112160	0.114424	0.116734	17.05	41.48
MORGAN STANLEY FINANCE LLC	61774HB23	11/23/2022	05/21/2027	100.000	0.000	5.3341				0.148169	0.152077	0.156133	5.63	54.36
MORGAN STANLEY FINANCE LLC	61774DWH6	08/03/2022	08/03/2027	100.000	0.000	4.0342				0.112061	0.114321	0.116627	16.59	41.42
MORGAN STANLEY FINANCE LLC	61774DWE3	07/29/2022	07/31/2029	100.000	0.000	4.4850			0.124583	0.124599	0.127393	0.130250	18.94	46.21
MORGAN STANLEY FINANCE LLC	61774DWF0	07/29/2022	07/31/2029	100.000	0.000	4.4850			0.124583	0.124599	0.127393	0.130250	18.94	46.21
MORGAN STANLEY FINANCE LLC	61774HB31	11/23/2022	05/23/2028	100.000	0.000	5.4757				0.152103	0.156267	0.160545	5.78	55.83
MORGAN STANLEY FINANCE LLC	61774DWJ2	07/06/2022	07/06/2026	100.000	0.000	4.3555				0.120986	0.123621	0.126313	21.17	44.96
MORGAN STANLEY FINANCE LLC	61774DF85	07/29/2022	07/30/2027	100.000	0.000	4.3358				0.120439	0.123064	0.125732	18.31	44.63
MORGAN STANLEY FINANCE LLC	61774HA73	12/05/2022	12/03/2027	100.000	0.000	5.0920				0.141444	0.145006	0.148697	3.68	51.76
MORGAN STANLEY FINANCE LLC	61774DYU5	07/20/2022	07/20/2027	100.000	0.000	4.4916				0.124767	0.127569	0.130434	20.09	46.33
MORGAN STANLEY FINANCE LLC	61774B275	07/06/2022	01/06/2026	100.000	0.000	4.2080				0.116889	0.119348	0.121859	20.46	43.39
MORGAN STANLEY FINANCE LLC	61774HD54	11/04/2022	11/04/2027	100.000	0.000	5.8518				0.162550	0.167306	0.172201	9.27	59.92
MORGAN STANLEY FINANCE LLC	61774H2U1	12/01/2022	12/03/2025	100.000	0.000	5.0815			0.141153	0.141193	0.144789	0.148458	4.24	51.68
MORGAN STANLEY FINANCE LLC	61774H2K3	11/30/2022	11/30/2027	100.000	0.000	5.1973				0.144369	0.148121	0.151970	4.48	52.88
MORGAN STANLEY FINANCE LLC	61773QWL9	07/13/2022	01/11/2024	100.000	0.000	3.7773				0.104825	0.106885	0.108903	17.63	38.80
MORGAN STANLEY FINANCE LLC	61773QWM7	07/20/2022	07/18/2025	100.000	0.000	4.0774				0.113261	0.115545	0.117900	18.24	41.94
MORGAN STANLEY FINANCE LLC	61773QWK1	07/21/2022	07/19/2025	100.000	0.000	4.1950				0.116520	0.118945	0.121440	18.76	43.19
MORGAN STANLEY FINANCE LLC	61773QWH8	07/05/2022	07/03/2025	100.000	0.000	4.1999				0.116664	0.119087	0.121587	20.53	43.31
MORGAN STANLEY FINANCE LLC	61773QWF2	07/06/2022	07/03/2025	100.000	0.000	4.0520				0.112556	0.114798	0.117124	19.70	41.74
MORGAN STANLEY FINANCE LLC	61773QWG0	06/29/2022	06/27/2024	100.000	0.000	3.6988			0.102744	0.104623	0.106558	0.108529	18.71	38.03

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
MORGAN STANLEY FINANCE LLC	61760QNL4	07/29/2022	07/29/2027	100.000	VARIES	4.1020				0.113944	0.113409	0.112910	17.32	40.77
MORGAN STANLEY FINANCE LLC	61773QWQ8	07/29/2022	07/29/2025	100.000	0.000	3.8215				0.106153	0.108181	0.110248	16.14	39.20
MORGAN STANLEY FINANCE LLC	61773QWN5	07/29/2022	03/14/2025	100.000	0.000	3.8193			0.106092	0.106598	0.108634	0.110708	16.18	39.18
MORGAN STANLEY FINANCE LLC	61773QWD7	06/25/2022	12/27/2024	100.000	0.000	4.2371	0.117697	0.117725	0.120219	0.122766	0.125367	21.91	43.76	
MORGAN STANLEY FINANCE LLC	61773QWE5	06/30/2022	07/02/2025	100.000	0.000	4.0382			0.112172	0.112197	0.114463	0.116774	20.31	41.62
MORGAN STANLEY FINANCE LLC	61773QWB1	06/23/2022	12/21/2023	100.000	0.000	3.7562			0.104339	0.106277	0.108273		19.64	37.56
MORGAN STANLEY FINANCE LLC	61774HUW6	11/03/2022	11/04/2027	100.000	0.000	5.8023				0.161175	0.165877	0.170689	9.35	59.41
MORGAN STANLEY FINANCE LLC	61774HUS5	11/09/2022	11/09/2027	100.000	0.000	5.8138				0.161494	0.166189	0.171020	8.40	59.48
MORGAN STANLEY FINANCE LLC	61774DMK0	07/06/2022	07/06/2027	100.000	0.000	4.5507				0.126408	0.129285	0.132226	22.12	47.04
MORGAN STANLEY FINANCE LLC	61774HYW2	11/28/2022	11/28/2029	100.000	0.000	5.3723				0.149231	0.153239	0.157355	4.92	54.71
MORGAN STANLEY FINANCE LLC	61774DME4	06/30/2022	07/02/2029	100.000	0.000	4.7878			0.132994	0.133030	0.136214	0.139475	24.08	49.62
MORGAN STANLEY FINANCE LLC	61774HH84	11/29/2022	11/29/2027	100.000	0.000	5.2152				0.144867	0.148644	0.152520	4.64	53.08
MORGAN STANLEY FINANCE LLC	61774HXH6	12/05/2022	12/03/2027	100.000	0.000	5.0920				0.141444	0.145006	0.148697	3.68	51.76
MORGAN STANLEY FINANCE LLC	61774FAL6	11/03/2022	11/05/2025	100.000	0.000	5.6239			0.156219	0.156268	0.160662	0.165180	9.06	57.55
MORGAN STANLEY FINANCE LLC	61774DLE5	06/23/2022	12/22/2026	100.000	0.000	4.6126			0.128128	0.131066	0.134089	0.137182	24.11	47.78
MORGAN STANLEY FINANCE LLC	61774HXP8	12/28/2022	11/26/2027	100.000	0.000	5.2889				0.146914	0.150108	0.154078	0.44	53.71
MORGAN STANLEY FINANCE LLC	61774FAH5	10/31/2022	10/29/2025	100.000	0.000	5.5763				0.154897	0.159192	0.163631	9.45	57.08
MORGAN STANLEY FINANCE LLC	61774HG51	11/16/2022	11/16/2027	100.000	0.000	5.4032				0.150089	0.154144	0.158308	6.75	55.13
MORGAN STANLEY FINANCE LLC	61774HXB9	12/05/2022	12/03/2027	100.000	0.000	5.0920				0.141444	0.145006	0.148697	3.68	51.76
MORGAN STANLEY FINANCE LLC	61774HXD5	11/28/2022	11/26/2027	100.000	0.000	5.2889				0.146914	0.150756	0.154742	4.85	53.85
Morgan Stanley Finance, LLC	61774B788	08/17/2022	09/06/2029	100.000	0.000	4.2693			0.118592	0.118859	0.121396	0.123987	15.92	43.84
Morgan Stanley Finance, LLC	61774FFW7	09/06/2022	09/03/2027	100.000	0.000	4.5585				0.126625	0.129463	0.132414	14.56	46.78
Morgan Stanley Finance, LLC	61774DR33	09/06/2022	09/03/2027	100.000	0.000	4.5585				0.126625	0.129463	0.132414	14.56	46.78
Morgan Stanley Finance, LLC	61774DQ91	08/31/2022	08/30/2029	100.000	0.000	3.8529				0.107025	0.109064	0.111188	12.95	39.40
Morgan Stanley Finance, LLC	61774DQ83	08/31/2022	08/30/2029	100.000	0.000	3.8529				0.107025	0.109064	0.111188	12.95	39.40
Morgan Stanley Finance, LLC	61774HL71	11/28/2022	11/28/2025	100.000	0.000	5.1721				0.143669	0.147385	0.151196	4.74	52.64
Morgan Stanley Finance, LLC	61774DP76	09/06/2022	09/05/2025	100.000	0.000	4.2264				0.117490	0.119867	0.122400	13.50	43.29
Morgan Stanley Finance, LLC	61774DP27	09/06/2022	09/03/2027	100.000	0.000	4.5585				0.126625	0.129463	0.132414	14.56	46.78
Morgan Stanley Finance, LLC	61774DP35	08/31/2022	08/31/2027	100.000	0.000	3.6468				0.101300	0.103127	0.105028	12.26	37.25
Morgan Stanley Finance, LLC	61774DT23	09/06/2022	09/03/2027	100.000	0.000	4.5585				0.126625	0.129463	0.132414	14.56	46.78
Morgan Stanley Finance, LLC	61774DS57	08/31/2022	08/30/2029	100.000	0.000	3.8529				0.107025	0.109064	0.111188	12.95	39.40
Morgan Stanley Finance, LLC	61774FGV8	09/16/2022	09/18/2024	100.000	0.000	4.3614			0.121150	0.121179	0.123822	0.126522	12.72	44.65
Morgan Stanley Finance, LLC	61774DA98	08/03/2022	08/01/2025	100.000	0.000	3.6630				0.101750	0.103593	0.105490	15.06	37.52
Morgan Stanley Finance, LLC	61774DR90	09/06/2022	09/03/2027	100.000	0.000	4.5585				0.126625	0.129463	0.132414	14.56	46.78
Morgan Stanley Finance, LLC	61774DR82	09/06/2022	09/03/2027	100.000	0.000	4.5585				0.126625	0.129463	0.132414	14.56	46.78
Morgan Stanley Finance, LLC	61774DG35	08/03/2022	08/03/2027	100.000	0.000	4.0342				0.112061	0.114321	0.116627	16.59	41.42
Morgan Stanley Finance, LLC	61774HSE9	10/27/2022	10/29/2025	100.000	0.000	5.7140			0.158722	0.158773	0.163309	0.167974	10.16	58.55
Morgan Stanley Finance, LLC	61774HB56	09/23/2022	09/25/2029	100.000	0.000	5.1656			0.143489	0.143530	0.147237	0.151040	14.07	53.06
Morgan Stanley Finance, LLC	61774HRA8	10/26/2022	01/26/2026	100.000	0.000	5.7002				0.158339	0.160595	0.165172	10.29	58.47
Morgan Stanley Finance, LLC	61766YMJ7	11/29/2022	11/28/2025	100.000	VARIES	5.2840				0.146778	0.144763	0.142717	4.70	52.34
Morgan Stanley Finance, LLC	61774HAG3	09/13/2022	09/13/2027	100.000	0.000	4.6526				0.129239	0.132245	0.135322	13.96	47.72
Morgan Stanley Finance, LLC	61774HOK7	10/13/2022	10/13/2027	100.000	0.000	5.4140				0.150389	0.154460	0.158641	11.73	55.52
Morgan Stanley Finance, LLC	61774HA32	11/28/2022	11/28/2029	100.000	0.000	5.3723				0.149231	0.153239	0.157355	4.92	54.71
Morgan Stanley Finance, LLC	61774D4E4	09/02/2022	09/03/2026	100.000	0.000	4.3303				0.120286	0.122905	0.125566	14.31	44.40
Morgan Stanley Finance, LLC	61774HUB2	11/02/2022	11/02/2027	100.000	0.000	5.7872				0.160756	0.165407	0.170193	9.48	59.27
Morgan Stanley Finance, LLC	61774HDH8	09/23/2022	09/25/2024	100.000	0.000	4.6094			0.128039	0.128072	0.131023	0.134043	12.55	47.21
Morgan Stanley Finance, LLC	61774D7D3	09/02/2022	07/06/2028	100.000	0.000	4.5332				0.125922	0.127888	0.130787	14.98	46.54
Morgan Stanley Finance, LLC	61774HSY5	10/28/2022	10/28/2027	100.000	0.000	5.8614				0.162817	0.167588	0.172500	10.26	60.08
Morgan Stanley Finance, LLC	61774H256	12/01/2022	12/04/2024	100.000	0.000	5.1428			0.142856	0.142917	0.146592	0.150361	4.29	52.31

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								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
Morgan Stanley Finance, LLC	61774HWJ3	10/14/2022	10/16/2024	100.000	0.000	5.1050			0.141806	0.141846	0.145466	0.149179	10.92	52.27
Morgan Stanley Finance, LLC	61773QWU9	08/24/2022	02/23/2024	100.000	0.000	3.6443				0.101231	0.103065	0.104943	12.86	37.25
Morgan Stanley Finance, LLC	61774HVS4	10/26/2022	10/26/2027	100.000	0.000	5.9864				0.166289	0.171266	0.176393	10.81	61.42
Morgan Stanley Finance, LLC	61774HGY8	09/28/2022	09/26/2025	100.000	0.000	5.0419				0.140053	0.143544	0.147163	13.02	51.72
Morgan Stanley Finance, LLC	61774DM61	08/31/2022	08/29/2025	100.000	0.000	3.0960				0.086000	0.087316	0.088676	10.41	31.52
Morgan Stanley Finance, LLC	61774H6P8	12/02/2022	12/02/2027	100.000	0.000	5.0920				0.141444	0.145046	0.148738	4.10	51.78
Morgan Stanley Finance, LLC	61774HWU8	10/26/2022	10/24/2024	100.000	0.000	5.4629				0.151747	0.155846	0.160103	9.86	55.93
Morgan Stanley Finance, LLC	61773QWX3	08/31/2022	02/28/2025	100.000	0.000	4.1979				0.116608	0.119029	0.121527	14.11	43.02
Morgan Stanley Finance, LLC	61774HXA1	12/05/2022	12/03/2027	100.000	0.000	5.0920				0.141444	0.145006	0.148697	3.68	51.76
MORGAN STANLEY FINANCE LLC	61774DM79	08/31/2022	08/31/2027	100.000	0.000	3.6468				0.101300	0.103127	0.105028	12.26	37.25
NATIONAL BANK OF CANADA	63305LLR2	05/20/2022	05/31/2024	100.000	0.000	3.4031		0.094530	0.094620	0.096230	0.097867	0.099532	20.96	35.04
NEW CANEY TEX INDPT SCH	643154GS0	09/24/2020	02/15/2026	93.251	0.000	1.3001	15.47	0.034069	0.034290	0.034513	0.034738	0.034963	12.36	12.53
NEW CANEY TEX INDPT SCH	643154GR2	09/24/2020	02/15/2025	95.484	0.000	1.0550	12.84	0.028245	0.028394	0.028544	0.028695	0.028846	10.24	10.34
NEW CANEY TEX INDPT SCH	643154GT8	09/24/2020	02/15/2027	91.352	0.000	1.4201	16.57	0.036493	0.036752	0.037013	0.037276	0.037540	13.25	13.44
NEW CANEY TEX INDPT SCH	643154GQ4	09/24/2020	02/15/2024	96.820	0.000	0.9550	11.79	0.025904	0.026028	0.026152	0.026277	0.026403	9.38	9.47
NEW CANEY TEX INDPT SCH	643154GP6	09/24/2020	02/15/2023	98.305	0.000	0.7160	8.96	0.019677	0.019748	0.019818			7.12	0.87
NEW SUMMERFIELD TEX INDP	648839DF2	12/10/2021	08/15/2024	97.361	0.000	1.0001	0.57	0.027048	0.027096	0.027233	0.027368	0.027505	9.77	9.87
NEW SUMMERFIELD TEX INDP	648839DG0	12/10/2021	08/15/2025	95.168	0.000	1.3500	0.75	0.035688	0.035775	0.036017	0.036260	0.036505	12.91	13.08
NEW SUMMERFIELD TEX INDP	648839DH8	12/10/2021	08/15/2026	93.331	0.000	1.4795	0.81	0.038366	0.038469	0.038753	0.039046	0.039329	13.88	14.08
NEW SUMMERFIELD TEX INDP	648839DJ4	12/10/2021	08/15/2027	90.678	0.000	1.7299	0.92	0.043574	0.043710	0.044088	0.044469	0.044854	15.78	16.04
NJ Econ Dev Auth	64578JAP1	09/07/2007	07/01/2023	36.303	0.000	6.5093	545.36	0.164242	0.169597	0.175114			60.00	31.52
NJ Econ Dev Auth	64578JAN6	09/07/2007	07/01/2022	38.760	0.000	6.4993	580.93	0.174854					31.47	
NORTHMONT OHIO CITY SCH	666586LX8	07/22/2020	11/01/2027	86.846	0.000	1.9479	24.63	0.048167	0.048636	0.049109	0.049588	0.050071	17.48	17.82
NORTHMONT OHIO CITY SCH	666586LY6	07/22/2020	11/01/2028	83.705	0.000	2.1609	26.37	0.051641	0.052199	0.052763	0.053333	0.053909	18.76	19.17
NORTHMONT OHIO CITY SCH	666586LZ3	07/22/2020	11/01/2029	81.177	0.000	2.2609	26.77	0.052465	0.053058	0.053658	0.054264	0.054878	19.07	19.50
NORTHMONT OHIO CITY SCH	666586MA7	07/22/2020	11/01/2030	78.570	0.000	2.3609	27.07	0.053093	0.053720	0.054354	0.054996	0.055645	19.30	19.76
NORTHMONT OHIO CITY SCH	666586MB5	07/22/2020	11/01/2031	75.897	0.000	2.4609	27.27	0.053527	0.054185	0.054852	0.055527	0.056210	19.47	19.95
NORTHDRIDGE OHIO LOC SCH	666705GM4	02/10/2021	12/01/2035	64.917	0.000	2.9389	17.14	0.054262	0.055059	0.055868	0.056689	0.057522	19.73	20.31
NORTHDRIDGE OHIO LOC SCH	666705GN2	02/10/2021	12/01/2036	62.076	0.000	3.0389	16.95	0.053695	0.054511	0.055339	0.056180	0.057034	19.53	20.12
NORTHDRIDGE OHIO LOC SCH	666705GP7	02/10/2021	12/01/2037	59.656	0.000	3.0969	16.60	0.052611	0.053426	0.054253	0.055093	0.055946	19.14	19.73
NORTHDRIDGE OHIO LOC SCH	666705GQ5	02/10/2021	12/01/2038	57.346	0.000	3.1468	16.22	0.051410	0.052219	0.053041	0.053875	0.054723	18.70	19.30
NORTHWEST OHIO LOC SCH D	667712CP6	11/15/2019	12/01/2039	47.272	0.000	3.7730	39.15	0.053479	0.054488	0.055516	0.056564	0.057631	19.50	20.24
NORTHWEST OHIO LOC SCH D	667712CQ4	11/15/2019	12/01/2040	45.070	0.000	3.8230	37.84	0.051716	0.052704	0.053711	0.054738	0.055785	18.86	19.58
NORTHWEST OHIO LOC SCH D	667712CN1	11/15/2019	12/01/2038	49.534	0.000	3.7230	40.46	0.055239	0.056267	0.057315	0.058382	0.059468	20.13	20.89
NORTHWEST TEX INDPT SCH	667826BS9	04/07/2022	02/15/2024	96.351	0.000	2.0128			0.053871	0.054257	0.054803	0.055354	14.27	19.78
NORWOOD OHIO CITY SCH DI	669674DL4	11/16/2021	11/01/2025	94.686	0.000	1.3842	1.64	0.036407	0.036638	0.036891	0.037146	0.037404	13.18	13.36
NORWOOD OHIO CITY SCH DI	669674DK6	11/16/2021	11/01/2024	96.929	0.000	1.0571	1.28	0.028462	0.028600	0.028751	0.028903	0.029056	10.29	10.40
NORWOOD OHIO CITY SCH DI	669674DJ9	11/16/2021	11/01/2023	98.714	0.000	0.6620	0.82	0.018153	0.018208	0.018268	0.018329		6.55	5.49
NORWOOD OHIO CITY SCH DI	669674DP5	11/16/2021	11/01/2028	86.798	0.000	2.0451	2.22	0.049309	0.049771	0.050280	0.050794	0.051313	17.89	18.26
NORWOOD OHIO CITY SCH DI	669674DN0	11/16/2021	11/01/2027	89.476	0.000	1.8750	2.10	0.046601	0.047002	0.047442	0.047887	0.048336	16.90	17.21
NORWOOD OHIO CITY SCH DI	669674DM2	11/16/2021	11/01/2026	92.475	0.000	1.5840	1.83	0.040688	0.040984	0.041308	0.041636	0.041965	14.74	14.97
NORWOOD OHIO CITY SCH DI	669674DT7	11/16/2021	11/01/2032	74.157	0.000	2.7478	2.55	0.056586	0.057299	0.058084	0.058884	0.059692	20.58	21.15
NORWOOD OHIO CITY SCH DI	669674DS9	11/16/2021	11/01/2031	77.340	0.000	2.5970	2.51	0.055792	0.056456	0.057189	0.057932	0.058684	20.29	20.81
NORWOOD OHIO CITY SCH DI	669674DR1	11/16/2021	11/01/2030	80.778	0.000	2.3971	2.42	0.053786	0.054377	0.055029	0.055688	0.056356	19.54	20.01
NORWOOD OHIO CITY SCH DI	669674DQ3	11/16/2021	11/01/2029	83.708	0.000	2.2471	2.35	0.052249	0.052787	0.053380	0.053980	0.054586	18.97	19.40
NUTRIEN LTD	67077MAD0	04/10/2018	04/01/2025	94.730	3.000	3.8693	26.40	0.021116	0.021525	0.021941	0.022366	0.022799	7.75	8.05
NUTRIEN LTD	67077MAE8	04/10/2018	12/15/2026	97.410	4.000	4.3616	9.94	0.008095	0.008271	0.008451	0.008636	0.008824	2.95	3.08
NUTRIEN LTD	67077MAJ7	04/10/2018	10/01/2022	98.300	3.150	3.5643	13.96	0.011110	0.011308				3.04	
NY State Dorm Auth	649902ZR7	10/20/2009	09/15/2025	86.380	5.800	7.2575	89.60	0.030442	0.031546	0.032691	0.033877	0.035107	11.40	12.24

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd Period 1st	2023 2nd Period	2023 3rd Period	2022	2023
National Rural Utilities	637432KV6	02/06/2008	12/15/2023	87.915	0.000	0.8138	105.09	0.022242	0.022333	0.022424	0.022515		8.03	7.73
National Rural Utilities	637432LL7	02/06/2008	12/15/2022	88.108	0.000	0.8539	110.81	0.023518	0.023619				8.11	
Natixis US MTN LLC	63873HME1	10/31/2013	10/31/2033	100.000	VARIES	4.5708	327.14	0.107433	0.107964	0.108508	0.109262	0.110034	38.84	39.29
Natixis US MTN LLC	63873HKC7	04/30/2014	04/30/2034	100.000	VARIES	4.2409	291.60	0.103190	0.103477	0.103771	0.104071	0.104409	37.24	37.45
Natixis US MTN LLC	63873HKA1	07/31/2013	07/31/2028	100.000	VARIES	4.2606	323.53	0.107744	0.108497	0.109266	0.110052	0.110854	39.15	39.72
Natixis US MTN LLC	63873HJU9	04/30/2014	04/30/2034	100.000	VARIES	4.2419	290.29	0.102719	0.102986	0.103258	0.103537	0.103988	37.06	37.27
Natixis US MTN LLC	63873HJT2	12/27/2013	12/27/2033	100.000	VARIES	4.8026	343.37	0.119256	0.119799	0.120720	0.121441	0.122180	43.07	43.59
Natixis US MTN LLC	63873HMM1	11/27/2013	11/27/2033	100.000	VARIES	4.5649	333.50	0.113470	0.114125	0.114794	0.115473	0.116168	41.01	41.49
Natixis US Medium	63873HLU6	07/31/2014	07/31/2034	100.000	VARIES	3.9932	279.22	0.104799	0.105028	0.105262	0.105500	0.105743	37.84	38.01
Natixis US Medium Term	63873HLN2	08/29/2013	08/29/2033	100.000	VARIES	4.5781	350.13	0.116356	0.117711	0.117795	0.119130	0.118531	42.90	43.33
Newark, NJ	6503668C4	04/10/2003	04/01/2032	15.279	0.000	6.5900	361.76	0.092665	0.095719	0.098873	0.102130	0.105496	34.47	36.78
Newark, NJ	6503668D2	04/10/2003	04/01/2033	14.320	0.000	6.5899	339.05	0.086848	0.089709	0.092665	0.095718	0.098872	32.30	34.47
Newark, NJ	6503667Z4	04/10/2003	04/01/2029	18.653	0.000	6.5700	439.38	0.112384	0.116076	0.119889	0.123828	0.127895	41.80	44.59
Newark, NJ	6503668A8	04/10/2003	04/01/2030	17.440	0.000	6.5800	411.87	0.105422	0.108891	0.112473	0.116174	0.119996	39.21	41.83
Newark, NJ	6503668B6	04/10/2003	04/01/2031	16.302	0.000	6.5901	386.00	0.098873	0.102131	0.105496	0.108973	0.112563	36.78	39.24
Newark, NJ	6503667T8	04/10/2003	04/01/2023	28.029	0.000	6.4699	643.32	0.163349	0.168634	0.174089			60.72	15.67
Newark, NJ	6503667U5	04/10/2003	04/01/2024	26.193	0.000	6.4900	604.32	0.153672	0.158659	0.163600	0.169123	0.174611	57.13	60.90
Newark, NJ	6503667S0	04/10/2003	04/01/2022	30.037	0.000	6.4399	684.03	0.173307					15.60	
Newark, NJ	6503667X9	04/10/2003	04/01/2027	21.327	0.000	6.5495	499.76	0.127640	0.131820	0.136137	0.140596	0.145200	47.47	50.63
Newark, NJ	6503667Y7	04/10/2003	04/01/2028	19.947	0.000	6.5600	468.65	0.119782	0.123711	0.127768	0.131959	0.136287	44.55	47.52
Newark, NJ	6503667V3	04/10/2003	04/01/2025	24.468	0.000	6.5100	567.47	0.144511	0.149215	0.153977	0.159086	0.164265	53.73	57.25
Newark, NJ	6503667W1	04/10/2003	04/01/2026	22.848	0.000	6.5299	532.64	0.135841	0.140276	0.144856	0.149585	0.154469	50.51	53.86
Nomura America Finance	65539AA65	11/24/2010	11/24/2025	100.000	VARIES	5.5492	518.83	0.131835	0.133872	0.135965	0.138519	0.141144	47.95	49.60
Nomura America Finance	65539ACG3	01/22/2016	01/22/2023	103.000	0.125	3.0300	200.88	0.101660	0.103148	0.104658			37.34	2.20
Nomura America Finance	655365AA2	12/31/2013	12/31/2033	100.000	VARIES	4.5379	305.02	0.099780	0.101092	0.102435	0.103807	0.105211	36.16	37.13
Nomura America Finance	65539ABB5	02/28/2014	02/28/2034	100.000	VARIES	4.5092	297.47	0.097567	0.096664	0.099465	0.099048	0.101383	35.68	36.46
Nomura America Finance	65539ABC3	05/30/2014	05/30/2034	100.000	VARIES	3.7543	255.36	0.090785	0.090907	0.091173	0.091444	0.091720	32.72	32.89
Nomura America Finance	65539ABE9	07/29/2014	07/29/2034	100.000	VARIES	4.2954	248.28	0.081677	0.082430	0.083200	0.084306	0.085430	29.77	30.49
Nomura America Finance	65539ABL3	12/24/2014	12/24/2034	100.000	VARIES	2.8015	183.33	0.073582	0.073978	0.074380	0.074727	0.075078	26.57	26.84
OCCIDENTAL PETROLEUM COR	674599DG7	09/18/2019	10/10/2036	49.134	0.000	4.2087	49.13	0.062592	0.063909	0.065254	0.066627	0.068029	22.99	23.96
Oregon Community College	68583RAU6	04/23/2003	06/30/2022	30.636	0.000	6.2613	663.45	0.168646					30.19	
Oregon Community College	68583RAV4	04/23/2003	06/30/2023	28.748	0.000	6.2713	624.21	0.158792	0.163771	0.168907			58.07	30.23
Oregon School Boards	686053CM9	04/21/2003	06/30/2022	30.636	0.000	6.2595	663.46	0.168598					30.18	
Oregon School Boards	686053CN7	04/21/2003	06/30/2023	28.748	0.000	6.2695	624.24	0.158752	0.163728	0.168861			58.06	30.23
PALMER TEX INDPT SCH DIS	696888HK5	11/19/2020	08/01/2025	95.500	0.000	0.9820	10.51	0.026230	0.026358	0.026488	0.026618	0.026749	9.50	9.60
PALMER TEX INDPT SCH DIS	696888HJ8	11/19/2020	08/01/2024	96.974	0.000	0.8321	9.04	0.022546	0.022640	0.022734	0.022829	0.022924	8.16	8.23
PALMER TEX INDPT SCH DIS	696888HM1	11/19/2020	08/01/2027	91.653	0.000	1.3051	13.42	0.033530	0.033749	0.033969	0.034191	0.034414	12.18	12.34
PALMER TEX INDPT SCH DIS	696888HL3	11/19/2020	08/01/2026	93.646	0.000	1.1550	12.13	0.030288	0.030462	0.030638	0.030815	0.030993	10.99	11.12
PAMPA TEX INDPT SCH DIST	697685FC4	02/16/2021	08/15/2029	87.041	0.000	1.6401	12.53	0.039977	0.040304	0.040635	0.040968	0.041304	14.54	14.78
PAMPA TEX INDPT SCH DIST	697685FD2	02/16/2021	08/15/2030	84.430	0.000	1.7900	13.28	0.042355	0.042734	0.043116	0.043502	0.043892	15.42	15.70
PAMPA TEX INDPT SCH DIST	697685FE0	02/16/2021	08/15/2031	81.485	0.000	1.9600	14.03	0.044797	0.045236	0.045679	0.046127	0.046579	16.33	16.65
PARAMOUNT CALIF UNI SCH	699211PV4	12/10/2020	08/01/2047	36.283	0.000	3.8417	14.93	0.039675	0.040437	0.041214	0.042005	0.042812	14.65	15.22
PARAMOUNT CALIF UNI SCH	699211PU6	12/10/2020	08/01/2041	46.709	0.000	3.7216	18.62	0.049445	0.050365	0.051302	0.052257	0.053229	18.24	18.93
PARKER CNTY TEX	701060KM6	12/01/2020	02/15/2024	96.649	0.000	1.0660	11.20	0.028835	0.028988	0.029143	0.029298	0.029454	10.45	10.56
PARKER CNTY TEX	701060KL8	12/01/2020	02/15/2023	98.200	0.000	0.8252	8.80	0.022640	0.022733	0.022827			8.19	1.00
PD BIOPHARMA INC	69329VAJ3	01/17/2019	12/01/2024	97.190	2.750	5.5780	61.20	0.079560	0.081710	0.083917	0.086185	0.088514	29.16	30.74
PHARR SAN JUAN ALAMO TEX	717146WV2	10/26/2021	02/01/2023	99.369	0.000	0.5014	0.90	0.013840	0.013858	0.013893			4.99	0.42
PHARR SAN JUAN ALAMO TEX	717146WY6	10/26/2021	02/01/2026	94.769	0.000	1.2639	2.16	0.033273	0.033384	0.033594	0.033807	0.034020	12.05	12.20
PHOENIX INDUSTRIAL DEVEL	71885JAE9	01/31/2022	12/15/2057	1.025	0.000	13.1843		0.003752	0.003938	0.004198	0.004474	0.004769	1.28	1.57

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
PIC AU HOLDINGS LLC	69291BAA6	01/29/2021	12/31/2024	91.510	10.000	12.8220	16.46	0.053993	0.057454	0.061137	0.065057	0.069228	20.07	22.72
PIC AU HOLDINGS LLC	U7190BAA5	01/29/2021	12/31/2024	91.510	10.000	12.8220	16.46	0.053993	0.057454	0.061137	0.065057	0.069228	20.07	22.72
PIQUA OHIO CITY SCH DIST	724190EX7	02/13/2020	12/01/2025	87.728	0.000	2.2699	38.12	0.057610	0.058264	0.058925	0.059594	0.060276	20.90	21.37
PIQUA OHIO CITY SCH DIST	724190EW9	02/13/2020	12/01/2023	92.646	0.000	2.0199	35.76	0.053899	0.054443	0.054993	0.055548		19.53	18.25
PORT ARTHUR TEX INDPT SC	733505UA7	10/29/2020	02/15/2030	83.881	0.000	1.9000	18.82	0.044941	0.045368	0.045799	0.046234	0.046673	16.37	16.68
PORT ARTHUR TEX INDPT SC	733505TX9	10/29/2020	02/15/2027	91.730	0.000	1.3760	14.87	0.035446	0.035689	0.035935	0.036182	0.036431	12.87	13.05
PORT ARTHUR TEX INDPT SC	733505TY7	10/29/2020	02/15/2028	88.383	0.000	1.7000	17.73	0.042302	0.042662	0.043024	0.043390	0.043759	15.39	15.65
PORT ARTHUR TEX INDPT SC	733505TZ4	10/29/2020	02/15/2029	86.188	0.000	1.8000	18.31	0.043712	0.044105	0.044502	0.044902	0.045306	15.91	16.20
PORT ARTHUR TEX INDPT SC	733505TV3	10/29/2020	02/15/2025	95.741	0.000	1.0160	11.45	0.027238	0.027377	0.027516	0.027656	0.027796	9.87	9.97
PORT ARTHUR TEX INDPT SC	733505TW1	10/29/2020	02/15/2026	93.487	0.000	1.2760	14.05	0.033473	0.033686	0.033901	0.034118	0.034335	12.15	12.30
PORT ARTHUR TEX INDPT SC	733505UM1	10/29/2020	02/15/2031	81.475	0.000	2.0000	19.25	0.045985	0.046445	0.046909	0.047378	0.047852	16.76	17.10
PRINCETON OHIO CITY SCH	742327FW4	11/16/2021	12/01/2031	76.907	0.000	2.6319	2.53	0.056288	0.057029	0.057779	0.058540	0.059310	20.44	20.98
PRINCETON OHIO CITY SCH	742327FJ3	12/18/2019	12/01/2035	57.808	0.000	3.4650	41.90	0.059502	0.060532	0.061581	0.062648	0.063733	21.67	22.43
PRINCETON OHIO CITY SCH	742327FK0	12/18/2019	12/01/2036	55.393	0.000	3.5149	40.75	0.057893	0.058910	0.059946	0.060999	0.062071	21.09	21.83
PRINCETON TEX INDPT SCH	742395VV5	05/06/2021	02/15/2030	82.373	0.000	2.2219	11.99	0.051151	0.051719	0.052294	0.052875	0.053462	18.67	19.09
PRINCETON TEX INDPT SCH	742395VU7	05/06/2021	02/15/2029	84.864	0.000	2.1219	11.79	0.050311	0.050845	0.051385	0.051930	0.052481	18.35	18.75
PRINCETON TEX INDPT SCH	742395VW5	05/06/2021	02/15/2031	79.793	0.000	2.3219	12.14	0.051795	0.052397	0.053000	0.053628	0.054243	18.02	19.36
PRINCETON TEX INDPT SCH	742395VQ6	05/06/2021	02/15/2025	95.336	0.000	1.2691	7.91	0.033726	0.033940	0.034156	0.034372	0.034591	12.24	12.39
PRINCETON TEX INDPT SCH	742395VR4	05/06/2021	02/15/2026	93.692	0.000	1.3691	8.39	0.035766	0.036010	0.036257	0.036505	0.036755	12.95	13.16
PRINCETON TEX INDPT SCH	742395VP8	05/06/2021	02/15/2024	97.733	0.000	0.8280	5.29	0.022529	0.022622	0.022716	0.022810	0.022904	8.15	8.22
PRINCETON TEX INDPT SCH	742395VT0	05/06/2021	02/15/2026	87.768	0.000	1.9349	11.12	0.047425	0.047584	0.047747	0.047915	0.048087	17.25	17.62
PRINCETON TEX INDPT SCH	742395VS2	05/06/2021	02/15/2027	90.505	0.000	1.7349	10.28	0.043823	0.044203	0.044586	0.044973	0.045363	15.95	16.23
PRINCETON TEX INDPT SCH	742395VN3	05/06/2021	02/15/2023	99.024	0.000	0.5533	3.58	0.015242	0.015284	0.015326			5.51	0.67
PUBLIC FIN AUTH WIS ED R	74442EHY9	02/24/2022	06/15/2029	98.000	8.375	8.7511		0.005585	0.005736	0.005987	0.006249	0.006522	1.75	2.21
PUBLIC FIN AUTH WIS EDL	74443DGR6	09/24/2021	09/01/2031	94.000	10.000	11.0080	0.94	0.009673	0.010205	0.010767	0.011360	0.011985	3.68	4.09
PUBLIC FIN AUTH WIS HEAL	74444KAM6	12/23/2019	11/01/2024	98.973	6.750	7.0031	3.87	0.005718	0.005919	0.006126	0.006340	0.006562	2.12	2.27
Playboy Enterprises, Inc	728117AB8	03/15/2005	03/15/2025	100.000	VARIES	7.7501	2071.94	0.533670	0.550468	0.567894	0.585971	0.604725	198.77	211.60
Playboy Enterprises, Inc	728117AA0	03/15/2005	03/15/2025	100.000	VARIES	7.7501	2071.94	0.533670	0.550468	0.567894	0.585971	0.604725	198.77	211.60
Puerto Rico Sales Tax FI	74529JPZ2	02/12/2019	07/01/2053	81.968	4.750	5.9941	5.06	0.005378	0.005378	0.005705	0.005705	0.006052	1.96	2.08
Puerto Rico Sales Tax FI	74529JPY5	02/12/2019	07/01/2040	82.961	4.550	5.9712	12.52	0.013293	0.013293	0.014099	0.014099	0.014953	4.86	5.15
Puerto Rico Sales Tax FI	74529JQA6	02/12/2019	07/01/2058	83.618	5.000	6.1032	3.21	0.003415	0.003415	0.003626	0.003626	0.003851	1.25	1.33
Puerto Rico Sales Tax FI	74529JQY4	02/12/2019	07/01/2040	82.961	4.550	5.9712	12.52	0.013293	0.013293	0.014099	0.014099	0.014953	4.86	5.15
QBE Funding Trust	67303WAA9	04/15/2002	04/15/2022	59.358	0.000	2.6250	398.93	0.071972					7.49	
Quicksilver Resources In	74837RAA2	11/01/2004	11/01/2024	98.500	VARIES	6.7503	1813.34	0.452717	0.465696	0.479093	0.492921	0.507196	166.90	176.65
Quicksilver Resources In	74837RAB0	11/01/2004	11/01/2024	98.500	VARIES	6.7503	1813.34	0.452717	0.465696	0.479093	0.492921	0.507196	166.90	176.65
RENO NEV 1999 SPL ASSMT	759830AT9	09/22/2016	06/01/2025	97.746	3.000	3.3004	12.91	0.007441	0.007564	0.007689	0.007815	0.007944	2.71	2.80
RICE TEX CONS INDPT SCH	762825MH7	10/14/2021	02/15/2026	94.740	0.000	1.2499	2.53	0.032894	0.033032	0.033239	0.033446	0.033655	11.91	12.06
RICE TEX CONS INDPT SCH	762825MJ3	10/14/2021	02/15/2027	92.580	0.000	1.4499	2.87	0.037288	0.037469	0.037741	0.038015	0.038290	13.52	13.71
RICE TEX CONS INDPT SCH	762825MK0	10/14/2021	02/15/2028	90.395	0.000	1.6000	3.09	0.040175	0.040392	0.040715	0.041040	0.041369	14.58	14.80
RICE TEX CONS INDPT SCH	762825MG9	10/14/2021	02/15/2025	96.406	0.000	1.1001	2.27	0.029459	0.029568	0.029730	0.029894	0.030058	10.66	10.78
RIVERSIDE OHIO LOC SCH D	769229CY9	12/30/2019	10/01/2039	46.260	0.000	3.9408	37.65	0.054227	0.055295	0.056385	0.057496	0.058629	19.91	20.70
RIVERSIDE OHIO LOC SCH D	769229CZ6	12/30/2019	10/01/2040	44.030	0.000	3.9008	36.32	0.052323	0.053367	0.054432	0.055519	0.056626	19.21	19.99
RIVERSIDE OHIO LOC SCH D	769229DB8	12/30/2019	10/01/2042	39.795	0.000	4.0908	33.66	0.048549	0.049542	0.050555	0.051590	0.052645	17.84	18.57
RIVERSIDE OHIO LOC SCH D	769229DA0	12/30/2019	10/01/2041	41.883	0.000	4.0409	34.98	0.050430	0.051449	0.052488	0.053548	0.054630	18.52	19.28
ROBINSON TEX INDPT SCH D	770842QF2	10/01/2020	08/15/2025	95.473	0.000	0.9531	11.42	0.025486	0.025607	0.025729	0.025852	0.025975	9.23	9.32
ROBINSON TEX INDPT SCH D	770842Q60	10/01/2020	08/15/2026	93.215	0.000	1.2000	14.05	0.031399	0.031587	0.031777	0.031967	0.032159	11.35	11.53
ROBSTOWN TEX INDPT SCH D	771146YW1	05/12/2021	02/15/2027	90.041	0.000	1.8299	10.51	0.045986	0.046406	0.046831	0.047259	0.047692	16.75	17.05
ROBSTOWN TEX INDPT SCH D	771146YV3	05/12/2021	02/15/2026	93.224	0.000	1.4799	8.80	0.038469	0.038753	0.039040	0.039329	0.039620	13.95	14.19
ROBSTOWN TEX INDPT SCH D	771146ZX8	12/22/2021	02/15/2037	64.173	0.000	2.9499	0.47	0.052584	0.052813	0.053592	0.054382	0.055184	19.11	19.65

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
ROBSTOWN TEX INDPT SCH D	771146ZW0	12/22/2021	02/15/2036	67.008	0.000	2.8499	0.48	0.053046	0.053269	0.054028	0.054798	0.055579	19.27	19.80
ROCKWALL TEX INDPT SCH D	774286AR9	09/17/2020	02/15/2024	97.085	0.000	0.8691	10.92	0.023624	0.023727	0.023830	0.023933	0.024037	8.55	8.63
ROCKWALL TEX INDPT SCH D	774286AS7	09/17/2020	02/15/2025	95.825	0.000	0.9691	12.02	0.026024	0.026150	0.026277	0.026404	0.026532	9.43	9.52
ROCKWALL TEX INDPT SCH D	774286AP3	09/17/2020	02/15/2022	99.237	0.000	0.5435	6.97	0.015056					0.66	
ROCKWALL TEX INDPT SCH D	774286AQ1	09/17/2020	02/15/2023	98.414	0.000	0.6641	8.45	0.018265	0.018326	0.018387			6.60	0.81
ROCKWALL TEX INDPT SCH D	774286AW8	09/17/2020	02/15/2032	78.736	0.000	2.1059	21.56	0.046947	0.047441	0.047941	0.048445	0.048956	17.12	17.49
ROCKWALL TEX INDPT SCH D	774286AT5	09/17/2020	02/15/2026	93.705	0.000	1.2051	14.63	0.031714	0.031905	0.032098	0.032291	0.032486	11.50	11.64
ROCKWALL TEX INDPT SCH D	774286AV0	09/17/2020	02/15/2031	81.236	0.000	2.0059	21.18	0.046095	0.046557	0.047024	0.047496	0.047972	16.80	17.14
ROCKWALL TEX INDPT SCH D	774286AU2	09/17/2020	02/15/2027	91.998	0.000	1.3051	15.56	0.033750	0.033970	0.034192	0.034415	0.034639	12.25	12.41
ROYAL BANK OF CANADA	78016FM35	06/30/2022	07/01/2027	100.000	0.000	4.6500				0.132186	0.132186	0.138405	23.38	48.14
ROYSE CITY TEX INDPT SCH	780869VS9	10/08/2020	02/15/2023	98.369	0.000	0.7001	8.50	0.019245	0.019312	0.019380			6.96	0.85
Randolph & Perry CNTYS	752368BC3	05/16/2013	12/01/2022	107.818	VARIES	3.5344	320.45	0.099101	0.098643				32.62	
Randolph County, IL	752535DQ4	01/30/2013	12/01/2022	68.391	0.000	3.8997	281.33	0.104221	0.106253				34.76	
Regal Beloit Corporation	758750AB9	04/05/2004	03/15/2024	100.000	VARIES	8.7500	2898.27	0.795580	0.826058	0.857828	0.890944	0.925465	298.49	321.95
Regal Beloit Corporation	758750AA1	04/05/2004	03/15/2024	100.000	VARIES	8.7500	2898.27	0.795580	0.826058	0.857828	0.890944	0.925465	298.49	321.95
Royal Bank of Canada	78016FG40	03/31/2022	04/01/2027	100.000	0.000	3.4090			0.094704	0.096318	0.097960	0.099630	25.81	35.27
Royal Bank of Canada	78013XLV2	06/29/2018	06/30/2022	100.000	0.000	3.4324	126.71	0.107415					19.23	
Royal Bank of Canada	78013XMP0	06/29/2018	06/30/2022	100.000	0.000	3.3884	125.01	0.105879					18.95	
Royal Bank of Canada	78010UVX2	06/30/2021	06/30/2029	100.000	VARIES	3.5597	260.17	0.096832	0.096953	0.097075	0.097200	0.097327	34.88	34.97
Royal Bank of Canada	78014RDL1	04/30/2021	04/30/2041	100.000	VARIES	2.5777	17.20	0.070734	0.069856	0.068966	0.068065	0.067152	25.20	24.55
Royal Bank of Canada	780136JRT	09/18/2017	10/18/2023	100.000	0.000	2.1352	93.33	0.064571	0.065269	0.065957	0.066661		23.11	19.06
Royal Bank of Canada	78014RDG2	03/15/2021	03/15/2041	100.000	VARIES	2.5737	20.24	0.069553	0.067589	0.067669	0.067750	0.067833	24.49	24.39
Royal Bank of Canada	78013XL97	10/31/2018	10/31/2022	100.000	0.000	3.5349	117.50	0.109076	0.111004				32.96	
Royal Bank of Canada	78013XM62	10/31/2018	11/02/2022	100.000	0.000	3.5454	117.86	0.109455	0.111395				33.30	
Royal Bank of Canada	78010UDU8	02/28/2014	02/28/2034	100.000	VARIES	4.0700	289.52	0.101885	0.100547	0.102548	0.101211	0.102670	37.02	37.20
Royal Bank of Canada	78016FHT4	04/29/2022	04/29/2027	100.000	0.000	3.8373			0.106593	0.108638	0.110723	0.112847	25.92	39.75
Royal Bank of Canada	78012KP84	05/18/2017	02/21/2023	100.000	0.000	2.4412	118.65	0.075193	0.076111	0.077040			27.47	3.85
Royal Bank of Canada	78008TLZ5	08/18/2011	08/18/2031	100.000	VARIES	4.0300	405.02	0.109165	0.109279	0.109396	0.109515	0.109636	39.35	39.44
Royal Bank of Canada	78010UWR4	11/28/2014	11/28/2034	100.000	VARIES	3.3500	226.78	0.089082	0.089205	0.089331	0.089458	0.089587	32.10	32.19
Royal Bank of Canada	78010UWU7	12/23/2014	12/23/2024	100.000	VARIES	2.8500	198.63	0.078835	0.078888	0.078942	0.078997	0.079053	28.39	28.43
Royal Bank of Canada	78010UWN3	09/29/2014	09/29/2034	100.000	VARIES	3.6300	251.99	0.096713	0.096838	0.096966	0.097096	0.097228	34.86	34.96
Royal Bank of Canada	78016FXU3	11/03/2022	11/05/2024	100.000	0.000	5.5183			0.153286	0.153333	0.157564	0.161911	8.89	56.44
Royal Bank of Canada	78013XNY0	07/31/2018	07/29/2022	100.000	0.000	3.5199	126.75	0.108554	0.110465				22.92	
Royal Bank of Canada	78013XYV4	02/28/2019	03/02/2023	100.000	0.000	3.1550	93.06	0.094807	0.096302	0.097821			34.76	5.97
Royal Bank of Canada	78016FC69	01/31/2022	01/29/2027	100.000	0.000	2.1539			0.059830	0.060471	0.061122	0.061780	19.90	22.09
Royal Bank of Canada	78016H6T2	12/05/2022	12/04/2024	100.000	0.000	5.1726				0.143683	0.147379	0.151198	3.74	52.59
Royal Bank of Canada	78016H6R6	12/05/2022	01/04/2024	100.000	0.000	5.6419				0.156719	0.157432	0.161873	4.07	57.46
Royal Bank of Canada	78013XGY8	03/29/2018	03/30/2023	100.000	0.000	3.2987	130.78	0.102758	0.104453	0.106176			37.61	9.45
Royal Bank of Canada	78013X6W3	05/31/2019	06/01/2023	100.000	0.000	2.5276	67.13	0.074768	0.075712	0.076669			27.14	11.50
Royal Bank of Canada	78016FAH7	12/28/2021	12/28/2026	100.000	0.000	1.7360	0.14	0.048222	0.048641	0.049063	0.049489	0.049918	17.44	17.74
Royal Bank of Canada	78013XYA0	02/28/2019	02/28/2025	100.000	0.000	3.2010	94.47	0.096263	0.097803	0.099369	0.100959	0.102575	35.31	36.45
Royal Bank of Canada	78016H6X3	11/29/2022	11/29/2025	100.000	0.000	5.4835				0.152306	0.156458	0.160747	4.87	55.86
Royal Bank of Canada	78016FDV3	02/25/2022	02/25/2027	100.000	0.000	2.4504			0.068066	0.068900	0.069745	0.070599	20.93	25.17
Royal Bank of Canada	78016F3P7	11/26/2021	11/27/2026	100.000	0.000	1.7895	1.74	0.049721	0.050166	0.050615	0.051068	0.051525	18.01	18.33
Royal Bank of Canada	78016FU05	09/21/2022	09/18/2024	100.000	0.000	4.6149				0.128192	0.131100	0.134125	12.82	47.28
Royal Bank of Canada	78013XJZ2	05/31/2018	06/03/2022	100.000	0.000	3.1800	119.81	0.098673					15.00	
Royal Bank of Canada	78013XKR8	05/31/2018	06/03/2022	100.000	0.000	3.1798	119.80	0.098666					15.00	
Royal Bank of Canada	78014RCU2	05/06/2020	05/06/2022	100.000	VARIES	1.1322	4.70	0.007794					0.97	
Royal Bank of Canada	78016FTS3	10/05/2022	10/03/2024	100.000	0.000	5.1064				0.141844	0.145426	0.149139	12.20	52.35

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Royal Bank of Canada	78014RBV1	12/27/2019	12/27/2034	100.000	VARIES	2.5623	50.96	0.069088	0.069156	0.069225	0.069295	0.069365	24.88	24.93
Royal Bank of Canada	78014RBT6	11/27/2019	11/27/2034	100.000	VARIES	2.3582	48.83	0.063650	0.063711	0.063774	0.063836	0.063900	22.93	22.97
Royal Bank of Canada	78013XJD1	04/30/2018	07/28/2022	100.000	0.000	3.5027	135.95	0.108903	0.110810				22.89	
Royal Bank of Canada	78013X3H9	03/29/2019	03/30/2023	100.000	0.000	2.8294	80.52	0.084321	0.085513	0.086723			30.79	7.72
Royal Bank of Canada	78016HEA4	12/07/2022	12/04/2026	100.000	0.000	4.9771				0.138253	0.141636	0.145161	3.32	50.57
Royal Bank of Canada	78013XCS5	01/31/2018	01/31/2023	100.000	0.000	3.0653	126.65	0.094714	0.096165	0.097639			34.80	2.83
Royal Bank of Canada	78013XTK4	12/31/2018	06/30/2022	100.000	0.000	3.2158	100.53	0.098299					17.60	
Royal Bank of Canada	78013X3E6	03/29/2019	03/31/2022	100.000	0.000	2.7531	78.28	0.081891					7.29	
Royal Bank of Canada	78012KDH7	06/29/2015	06/29/2035	100.000	VARIES	3.4100	207.92	0.088332	0.088520	0.088712	0.088906	0.089104	31.83	31.97
Royal Bank of Canada	78016FQM9	08/08/2022	08/06/2027	100.000	0.000	4.2200				0.117222	0.119668	0.122193	16.76	43.36
Royal Bank of Canada	78013XFK9	02/28/2018	02/28/2023	100.000	0.000	3.2254	130.82	0.100211	0.101827	0.103469			36.77	5.90
Royal Bank of Canada	78013X4T2	04/30/2019	04/28/2023	100.000	0.000	2.9042	80.04	0.086690	0.087948	0.089225			31.59	10.44
Royal Bank of Canada	78015KDC5	11/29/2019	12/01/2025	100.000	0.000	2.1621	45.95	0.062705	0.063383	0.064068	0.064761	0.065461	22.74	23.23
Royal Bank of Canada	78013XF52	09/28/2018	09/29/2022	100.000	0.000	3.5746	122.42	0.110441	0.112415				29.95	
Royal Bank of Canada	78013XF45	09/28/2018	09/29/2022	100.000	0.000	3.5421	121.25	0.109333	0.111270				29.65	
Royal Bank of Canada	78013XWF1	01/31/2019	08/02/2022	100.000	0.000	3.5183	107.21	0.106655	0.108532				22.84	
Royal Bank of Canada	78013XWE4	01/31/2019	02/01/2024	100.000	0.000	3.6269	110.67	0.110230	0.112228	0.114264	0.116336	0.118445	40.65	42.14
Royal Bank of Canada	78013X5E4	04/30/2019	05/01/2023	100.000	0.000	2.8548	78.63	0.085129	0.086344	0.087577			31.01	10.51
Royal Bank of Canada	78009Q489	09/26/2013	09/26/2022	100.000	0.000	3.5770	340.48	0.131947	0.134306				35.39	
Royal Bank of Canada	78016FKA1	05/27/2022	05/27/2027	100.000	0.000	4.0397			0.112214	0.114480	0.116793	0.119152	24.09	41.79
Royal Bank of Canada	78015B435	10/06/2022	09/28/2028	100.000	0.000	5.5234				0.153428	0.157477	0.161826	13.04	56.74
Royal Bank of Canada	78013XPT9	07/31/2018	07/31/2022	100.000	0.000	3.5174	126.65	0.108481	0.110389				23.02	
Royal Bank of Canada	78012KT64	05/31/2017	06/01/2023	100.000	0.000	2.5535	123.42	0.079514	0.080529	0.081558			28.87	12.23
Royal Bank of Canada	78013XBL1	12/29/2017	12/30/2022	100.000	0.000	2.7655	116.29	0.085745	0.086931				31.00	
Royal Bank of Canada	78013XSJ8	08/31/2018	09/01/2022	100.000	0.000	3.4206	119.84	0.105204	0.107003				25.57	
Royal Bank of Canada	78013XS33	11/29/2018	12/01/2022	100.000	0.000	3.4997	113.14	0.107897	0.109785				35.95	
Royal Bank of Canada	78013XRM2	11/30/2018	11/30/2022	100.000	0.000	3.4756	112.22	0.107058	0.108919				35.56	
Royal Bank of Canada	78013XRF7	08/31/2018	08/31/2022	100.000	0.000	3.4339	120.32	0.105644	0.107438				25.58	
SABINE TEX INDPT SCH DIS	785700EG6	10/27/2020	02/15/2029	87.035	0.000	1.6799	17.33	0.041162	0.041508	0.041856	0.042208	0.042563	14.97	15.23
SABINE TEX INDPT SCH DIS	785700EF8	10/27/2020	02/15/2028	89.146	0.000	1.5800	16.69	0.039621	0.039934	0.040250	0.040568	0.040888	14.41	14.63
SABINE TEX INDPT SCH DIS	785700EH4	10/27/2020	02/15/2030	84.805	0.000	1.7800	17.90	0.042530	0.042909	0.043290	0.043676	0.044064	15.48	15.76
SAM RAYBURN TEX INDPT SC	795868EK0	05/06/2021	02/15/2024	97.404	0.000	0.9500	6.05	0.025771	0.025893	0.026016	0.026140	0.026264	9.33	9.42
SAM RAYBURN TEX INDPT SC	795868EJ3	05/06/2021	02/15/2023	98.854	0.000	0.6503	4.20	0.017890	0.017948	0.018007			6.47	0.79
SAM RAYBURN TEX INDPT SC	795868EM6	05/06/2021	02/15/2026	93.333	0.000	1.4500	8.85	0.037744	0.038017	0.038293	0.038571	0.038850	13.71	13.91
SAM RAYBURN TEX INDPT SC	795868EL8	05/06/2021	02/15/2025	95.047	0.000	1.3500	8.39	0.035776	0.036018	0.036261	0.036506	0.036752	12.99	13.16
SAM RAYBURN TEX INDPT SC	795868EN4	05/06/2021	02/15/2027	89.911	0.000	1.8499	10.89	0.046436	0.046866	0.047299	0.047737	0.048178	16.91	17.23
SAM RAYBURN TEX INDPT SC	795868EP9	05/06/2021	02/15/2028	87.094	0.000	2.0498	11.69	0.049871	0.050382	0.050898	0.051420	0.051947	18.19	18.56
SAN ANGELO TEX INDPT SCH	796116SZ5	09/08/2020	02/15/2026	93.647	0.000	1.2111	14.98	0.031861	0.032054	0.032248	0.032444	0.032640	11.56	11.70
SAN ELIZARIO TEX INDPT S	797547FD3	12/21/2021	05/01/2028	89.114	0.000	1.8200	0.45	0.045051	0.045347	0.045760	0.046176	0.046596	16.31	16.60
SAN MARCOS TEX CONS INDP	798781B25	12/18/2019	08/01/2024	89.978	0.000	2.2990	42.89	0.059627	0.060313	0.061006	0.061707	0.062417	21.80	22.30
SAN MARCOS TEX CONS INDP	798781BA1	12/18/2019	08/01/2026	84.619	0.000	2.5388	44.63	0.062165	0.062954	0.063753	0.064562	0.065382	22.76	23.34
SAN MARCOS TEX CONS INDP	798781BB3	12/18/2019	08/01/2025	87.215	0.000	2.4483	44.33	0.061715	0.062470	0.063235	0.064018	0.064793	22.58	23.14
SCHERTZ-CIBOLO-UNVL CITY	806640G28	08/27/2020	02/01/2037	63.888	0.000	2.7458	23.88	0.049978	0.050664	0.051360	0.052065	0.052780	18.32	18.83
SCHERTZ-CIBOLO-UNVL CITY	806640G36	08/27/2020	02/01/2038	61.743	0.000	2.7858	23.41	0.049022	0.049705	0.050398	0.051100	0.051811	17.98	18.48
SEADRILL NEW FINANCE LTD	81173JAA7	07/02/2018	07/15/2026	44.667	VARIES	19.7568	395.66	0.432000	0.484111	0.543000	0.609556	0.684722	183.22	230.85
SEGUIN TEX INDPT SCH DIS	815853TB2	10/28/2020	08/15/2026	93.995	0.000	1.0710	11.88	0.028204	0.028355	0.028507	0.028659	0.028813	10.22	10.33
SEGUIN TEX INDPT SCH DIS	815853TC0	10/28/2020	08/15/2027	91.934	0.000	1.2410	13.47	0.032007	0.032205	0.032405	0.032606	0.032808	11.61	11.76
SEGUIN TEX INDPT SCH DIS	815853TD8	10/28/2020	08/15/2028	88.829	0.000	1.5249	16.01	0.038086	0.038376	0.038669	0.038963	0.039260	13.84	14.05
SEGUIN TEX INDPT SCH DIS	815853TE6	10/28/2020	08/15/2029	86.729	0.000	1.6250	16.66	0.039656	0.039978	0.040303	0.040631	0.040961	14.42	14.66

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
SG Structured Prods, Inc	83368WKA8	02/21/2014	02/21/2024	100.000	0.000	3.6893	332.97	0.134807	0.137293	0.139826	0.142405	0.145032	49.63	51.48
SG Structured Prods, Inc	83368WKB6	02/28/2014	02/28/2034	91.000	VARIES	4.0373	275.35	0.103381	0.103023	0.105947	0.105439	0.107856	37.98	38.81
SG Structured Prods, Inc	83368WLG4	03/31/2014	03/31/2034	91.000	VARIES	4.4572	284.90	0.107187	0.108496	0.109640	0.110810	0.112005	39.05	39.90
SG Structured Prods, Inc	83368WLH2	03/31/2014	03/31/2034	100.000	VARIES	4.4742	313.85	0.109524	0.109755	0.110140	0.110534	0.110936	39.53	39.79
SG Structured Prods, Inc	78423AP48	04/29/2011	04/29/2031	100.000	VARIES	4.1591	367.28	0.086424	0.085328	0.085638	0.085955	0.086278	30.87	30.93
SG Structured Prods, Inc	83368WL58	04/17/2015	04/17/2025	100.000	VARIES	2.7151	182.13	0.075323	0.075307	0.075307	0.075306	0.075324	27.11	27.11
SG Structured Prods, Inc	83368WKZ3	03/31/2014	03/31/2034	100.000	VARIES	4.4731	320.77	0.114666	0.115219	0.115775	0.116343	0.116924	41.48	41.89
SG Structured Prods, Inc	83368WZJ3	12/31/2014	12/31/2034	100.000	VARIES	3.0162	206.96	0.084682	0.085116	0.085557	0.085816	0.086079	30.56	30.85
SG Structured Prods, Inc	83368WHS3	01/31/2014	01/31/2034	100.000	VARIES	4.0888	303.61	0.109343	0.110168	0.110847	0.111540	0.112248	39.74	40.24
SG Structured Prods, Inc	78423AL75	03/31/2011	03/31/2031	100.000	VARIES	4.2878	387.43	0.091547	0.090515	0.090028	0.089531	0.089022	32.63	32.23
SG Structured Prods, Inc	83368WJB8	01/31/2014	01/31/2033	91.000	VARIES	4.0761	278.66	0.102550	0.103637	0.104577	0.105536	0.106514	37.42	38.11
SG Structured Prods, Inc	83368WPM7	06/26/2014	06/26/2034	100.000	VARIES	3.6333	257.24	0.096493	0.097015	0.097460	0.097914	0.098376	34.84	35.17
SG Structured Prods, Inc	78423AT93	05/31/2011	05/30/2031	100.000	VARIES	4.0970	365.96	0.085717	0.083199	0.084730	0.083501	0.084577	30.79	30.70
SG Structured Prods, Inc	83368WNR8	05/22/2014	05/22/2034	91.000	VARIES	3.6947	239.10	0.089387	0.089988	0.090522	0.091067	0.091622	32.33	32.73
SG Structured Prods, Inc	78423AR20	04/29/2011	04/30/2026	100.000	VARIES	4.1342	394.38	0.103972	0.104856	0.105971	0.107109	0.108271	37.71	38.49
SG Structured Prods, Inc	78423AF80	02/28/2011	02/28/2031	100.000	VARIES	4.1578	376.58	0.086247	0.084815	0.086194	0.084762	0.085665	31.21	31.13
SG Structured Prods, Inc	78423AW09	06/30/2011	06/30/2026	100.000	VARIES	3.9854	374.82	0.099032	0.098306	0.098666	0.100548	0.102828	36.02	36.80
SG Structured Prods, Inc	78423AW81	06/30/2011	06/30/2023	100.000	VARIES	3.9769	413.30	0.110603	0.110619	0.110546			39.82	19.79
SG Structured Prods, Inc	78423AW73	06/30/2011	06/30/2031	100.000	VARIES	4.0073	344.51	0.079445	0.076945	0.079736	0.079958	0.082405	28.54	29.15
SG Structured Prods, Inc	78423AW65	06/30/2011	06/30/2031	100.000	VARIES	4.0040	339.37	0.079129	0.078280	0.079819	0.081388	0.082988	28.33	29.02
SG Structured Prods, Inc	83368WMT7	02/28/2013	02/28/2033	100.000	VARIES	3.4646	281.36	0.090306	0.089524	0.090125	0.091242	0.092874	33.04	33.54
SG Structured Prods, Inc	83368WSX0	08/29/2014	08/29/2034	100.000	VARIES	3.4025	236.93	0.088290	0.089019	0.088780	0.089533	0.088827	32.42	32.55
SG Structured Prods, Inc	83368WBX8	03/28/2013	03/31/2033	100.000	VARIES	2.9028	234.01	0.075788	0.076263	0.076715	0.077174	0.077639	27.45	27.78
SG Structured Prods, Inc	83368WBD2	01/31/2013	01/31/2033	100.000	VARIES	3.8966	335.13	0.109364	0.110297	0.111065	0.111847	0.112645	39.80	40.36
SG Structured Prods, Inc	83368WB65	01/31/2013	01/31/2033	100.000	VARIES	3.8943	321.71	0.099976	0.100480	0.101030	0.101590	0.102161	36.24	36.64
SG Structured Prods, Inc	83368WCQ2	04/30/2013	05/01/2023	100.000	VARIES	1.6708	31.73	0.010774	0.010864	0.010955			3.91	1.31
SG Structured Prods, Inc	83368WU58	06/30/2015	06/30/2035	100.000	VARIES	3.7086	225.14	0.097247	0.097879	0.098512	0.099156	0.099812	35.12	35.58
SG Structured Prods, Inc	83368WCY5	05/03/2013	05/03/2023	100.000	VARIES	3.1496	271.19	0.087272	0.087349	0.087419			31.44	10.67
SG Structured Prods, Inc	83368WCB5	04/12/2013	04/12/2033	100.000	VARIES	3.9684	318.19	0.103229	0.103842	0.104437	0.105044	0.105662	37.37	37.80
SG Structured Prods, Inc	83368WTC5	09/30/2014	09/30/2029	100.000	VARIES	3.5292	253.14	0.097380	0.097507	0.097637	0.097769	0.097903	35.10	35.20
SG Structured Prods, Inc	83368WCG4	04/30/2013	04/29/2033	100.000	VARIES	3.9499	316.92	0.104379	0.105088	0.105701	0.106326	0.106964	37.79	38.24
SG Structured Prods, Inc	78423A2P6	07/29/2011	07/29/2031	100.000	VARIES	3.8133	314.21	0.074969	0.075181	0.075397	0.076835	0.078300	27.09	27.84
SG Structured Prods, Inc	78423AU26	05/31/2011	05/30/2023	100.000	VARIES	4.1100	426.48	0.112727	0.111122	0.113246			40.87	16.87
SG Structured Prods, Inc	78423AD90	01/31/2011	01/31/2031	100.000	VARIES	4.1899	369.06	0.082151	0.081060	0.082758	0.084492	0.086262	29.47	30.63
SG Structured Prods, Inc	78423AU83	05/31/2011	05/29/2026	100.000	VARIES	4.1202	389.08	0.103060	0.102311	0.104973	0.104400	0.106721	37.54	38.27
SG Structured Prods, Inc	78423A2E1	07/29/2011	07/29/2031	100.000	VARIES	3.8227	312.65	0.072714	0.074104	0.075521	0.076964	0.078435	26.85	27.89
SG Structured Prods, Inc	78423A2D3	07/29/2011	07/29/2031	100.000	VARIES	3.8136	307.42	0.074747	0.075070	0.075400	0.076838	0.078303	27.07	27.84
SG Structured Prods, Inc	83369EGU8	03/23/2016	03/23/2026	100.000	VARIES	1.6326	54.01	0.025882	0.026093	0.026306	0.026521	0.026737	9.40	9.55
SG Structured Prods, Inc	83368WRU7	08/29/2014	08/29/2034	100.000	VARIES	3.4030	239.14	0.090393	0.091307	0.091230	0.092076	0.091422	33.26	33.48
SG Structured Prods, Inc	78423AE99	02/25/2011	02/25/2026	100.000	VARIES	4.0468	385.15	0.100019	0.100989	0.102269	0.103575	0.104908	36.46	37.38
SG Structured Prods, Inc	78423A3B6	08/31/2011	08/29/2031	100.000	VARIES	3.8090	313.41	0.073832	0.074374	0.074105	0.075932	0.076537	27.08	27.68
SG Structured Prods, Inc	78423EEJ9	10/31/2012	10/29/2032	100.000	VARIES	2.3405	194.66	0.059271	0.059450	0.059629	0.059813	0.059997	21.38	21.52
SG Structured Prods, Inc	78423EES9	11/30/2012	11/30/2032	100.000	VARIES	2.3877	195.68	0.059094	0.059089	0.059084	0.059079	0.059074	21.27	21.27
SG Structured Prods, Inc	83368WGF2	11/29/2013	11/30/2033	100.000	VARIES	4.4027	333.26	0.116298	0.116932	0.117580	0.118242	0.118919	42.02	42.49
SG Structured Prods, Inc	83368WFL0	10/31/2013	10/31/2033	100.000	VARIES	4.2911	330.96	0.115756	0.116432	0.117122	0.117827	0.118548	41.88	42.38
SG Structured Prods, Inc	78423EAA8	12/31/2011	12/31/2032	100.000	VARIES	2.3864	190.45	0.057160	0.057257	0.057356	0.057455	0.057556	20.60	20.67
SG Structured Prods, Inc	78423AJ45	03/31/2011	03/31/2026	100.000	VARIES	3.9820	368.61	0.097417	0.098633	0.099874	0.101140	0.102624	35.51	36.43
SG Structured Prods, Inc	83368WHA2	12/30/2013	12/30/2032	93.000	VARIES	4.4180	310.67	0.113657	0.114875	0.115915	0.116979	0.118066	41.17	41.92
SG Structured Prods, Inc	83368WHD6	12/30/2013	12/30/2033	100.000	VARIES	4.4457	327.68	0.115067	0.115851	0.116652	0.117339	0.118041	41.57	42.12

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
SG Structured Prods, Inc	83368WGM7	11/29/2013	11/29/2032	90.000	VARIES	4.3778	293.71	0.105820	0.106910	0.108024	0.109162	0.110325	38.36	39.17
SG Structured Prods, Inc	83368WXN6	11/26/2014	11/26/2034	100.000	VARIES	3.3123	223.23	0.088833	0.089260	0.088694	0.090051	0.090413	32.09	32.38
SG Structured Prods, Inc	83368WGR6	11/29/2013	11/29/2032	90.000	VARIES	4.3778	293.71	0.105818	0.106908	0.108022	0.109160	0.110323	38.36	39.17
SG Structured Prods, Inc	83368WDR9	07/31/2013	07/31/2033	100.000	VARIES	4.5906	358.73	0.120311	0.121184	0.122077	0.122990	0.123924	43.74	44.39
SG Structured Prods, Inc	78423ECF9	08/31/2012	08/31/2027	100.000	VARIES	2.2060	190.89	0.055519	0.054771	0.055840	0.055224	0.056132	20.17	20.30
SG Structured Prods, Inc	83368WDT5	07/31/2013	07/31/2033	100.000	VARIES	4.5832	360.58	0.123952	0.125068	0.126210	0.127378	0.128572	45.16	46.00
SG Structured Prods, Inc	78423CE2	08/31/2012	08/31/2032	100.000	VARIES	2.2189	180.18	0.052432	0.051669	0.052618	0.051854	0.052518	19.02	19.05
SG Structured Prods, Inc	83368WDV0	07/31/2013	07/31/2033	100.000	VARIES	4.5941	346.84	0.113274	0.114251	0.115249	0.116271	0.117316	41.25	41.99
SG Structured Prods, Inc	83368WDW8	08/30/2013	08/31/2033	100.000	VARIES	4.6389	356.40	0.121157	0.120202	0.123257	0.122190	0.124508	44.30	44.95
SG Structured Prods, Inc	83368WDX6	08/30/2013	08/31/2033	100.000	VARIES	4.6414	367.12	0.126772	0.125734	0.128888	0.127614	0.129873	46.34	46.93
SG Structured Prods, Inc	83369EKC3	06/24/2016	06/26/2023	100.000	0.000	1.8500	106.99	0.056873	0.057399	0.057930			20.57	10.14
SG Structured Prods, Inc	83368WUJ8	09/30/2014	09/30/2034	100.000	VARIES	3.5842	246.15	0.095379	0.095725	0.096078	0.096437	0.096802	34.46	34.72
SG Structured Prods, Inc	83368WUL3	09/30/2014	09/30/2034	100.000	VARIES	3.5616	245.10	0.095065	0.095488	0.095918	0.096273	0.096635	34.38	34.66
SG Structured Prods, Inc	83368WDM0	06/28/2013	06/28/2033	100.000	VARIES	4.7593	375.56	0.127815	0.128851	0.129710	0.130589	0.131490	46.21	46.80
SG Structured Prods, Inc	83367TAN9	09/28/2012	09/28/2027	100.000	VARIES	4.2451	364.68	0.108637	0.109333	0.110044	0.110770	0.111512	39.37	39.88
SG Structured Prods, Inc	78423EDJ0	09/28/2012	09/30/2032	100.000	VARIES	2.1721	174.59	0.052067	0.052111	0.052156	0.052202	0.052248	18.76	18.79
SG Structured Prods, Inc	83368WFA4	10/31/2013	10/31/2033	100.000	VARIES	4.2945	323.28	0.110600	0.111397	0.112150	0.112918	0.113704	40.06	40.63
SG Structured Prods, Inc	78423EDN1	10/31/2012	10/29/2027	100.000	VARIES	2.3465	196.11	0.060560	0.060986	0.061417	0.061853	0.062294	21.93	22.24
SG Structured Prods, Inc	83368WVM0	10/31/2014	10/31/2034	100.000	VARIES	3.4502	235.22	0.093341	0.093747	0.094161	0.094582	0.095010	33.73	34.03
SG Structured Prods, Inc	83368WEL1	09/30/2013	09/30/2033	100.000	VARIES	4.5116	349.57	0.121043	0.121970	0.122918	0.123887	0.124879	43.91	44.60
SHALLOWATER TEX INDPT SC	819309MH5	11/20/2020	02/15/2023	99.360	0.000	0.5200	5.77	0.014400					0.63	
SHALLOWATER TEX INDPT SC	819309MJ1	11/20/2020	02/15/2023	98.515	0.000	0.6701	7.37	0.018429	0.018491	0.018553			6.66	0.82
SOCIETE GENERALE	83369NP38	07/14/2022	07/14/2037	100.000	VARIES	4.8000				0.133333	0.127867	0.122269	22.27	45.17
SOCIETE GENERALE	83369NNM8	06/23/2022	06/20/2025	100.000	0.000	4.3300			0.120278	0.122838	0.125498	0.128215	22.64	44.70
SOCIETE GENERALE	83369NUQ1	06/21/2022	12/18/2024	100.000	0.000	4.8300			0.134167	0.137353	0.140670	0.144067	25.53	50.13
SOCIETE GENERALE	83369NUJ7	04/26/2022	04/24/2037	97.000	VARIES	3.9100			0.105353	0.102502	0.099618	0.096678	25.62	35.99
SOCORRO TEX INDPT SCH DI	833715HG3	06/11/2020	08/15/2027	86.381	0.000	2.0499	27.86	0.050384	0.050900	0.051422	0.051949	0.052482	18.37	18.75
SOCORRO TEX INDPT SCH DI	833715HD0	06/11/2020	08/15/2024	93.056	0.000	1.7299	25.28	0.045633	0.046027	0.046425	0.046827	0.047232	16.61	16.90
SOCORRO TEX INDPT SCH DI	833715HE8	06/11/2020	08/15/2025	90.905	0.000	1.8499	26.43	0.047738	0.048180	0.048625	0.049075	0.049529	17.39	17.71
SOCORRO TEX INDPT SCH DI	833715HB4	06/11/2020	08/15/2022	97.007	0.000	1.3999	21.29	0.038349	0.038617				8.64	
SOCORRO TEX INDPT SCH DI	833715HC2	06/11/2020	08/15/2023	95.211	0.000	1.5501	23.16	0.041748	0.042072	0.042398	0.042726		15.18	9.56
SOUTH TEXAS CMNTY COLLEGE	840550GN4	07/23/2020	08/15/2025	90.800	0.000	1.9159	25.27	0.049312	0.049784	0.050261	0.050743	0.051229	17.97	18.31
STEPHENVILLE TEX INDPT S	859128HW3	06/25/2020	02/15/2023	96.808	0.000	1.2330	18.22	0.033623	0.033831	0.034039			12.20	1.50
STEPHENVILLE TEX INDPT S	859128HX1	06/25/2020	02/15/2024	94.854	0.000	1.4570	21.13	0.039029	0.039314	0.039600	0.039889	0.040179	14.18	14.39
San Luis Obispo County	798703BB9	07/02/2003	09/01/2029	22.806	0.000	5.7298	420.49	0.101289	0.104190	0.107175	0.110246	0.113404	37.69	39.88
San Luis Obispo County	798703BC7	07/02/2003	09/01/2030	21.553	0.000	5.7298	397.39	0.095726	0.098468	0.101289	0.104191	0.107176	35.62	37.69
San Luis Obispo County	798703BA1	07/02/2003	09/01/2028	24.132	0.000	5.7297	444.92	0.107174	0.110245	0.113403	0.116652	0.119994	39.88	42.20
San Luis Obispo County	798703AUB	07/02/2003	09/01/2022	34.700	0.000	5.5996	616.93	0.147186	0.151307				36.07	
San Luis Obispo County	798703AV6	07/02/2003	09/01/2023	32.578	0.000	5.6397	585.77	0.140167	0.144120	0.148184	0.152362		52.13	36.32
San Luis Obispo County	798703AY0	07/02/2003	09/01/2026	27.018	0.000	5.7298	498.15	0.119995	0.123433	0.126969	0.130606	0.134348	44.65	47.25
San Luis Obispo County	798703AZ7	07/02/2003	09/01/2027	25.534	0.000	5.7298	470.78	0.113404	0.116653	0.119995	0.123433	0.126969	42.20	44.65
San Luis Obispo County	798703AA4	07/02/2003	09/01/2024	30.563	0.000	5.6797	555.71	0.133369	0.137156	0.141051	0.145051	0.149176	49.62	52.47
San Luis Obispo County	798703AX2	07/02/2003	09/01/2025	28.774	0.000	5.6997	526.11	0.126451	0.130054	0.133761	0.137572	0.141493	47.05	49.77
Santa Monica School, CA	802498PT6	10/11/2016	07/01/2032	95.746	3.000	3.3503	11.75	0.006864	0.006979	0.007090	0.007215	0.007335	2.48	2.58
Seacor Holdings, Inc.	811904AN1	05/15/2018	05/15/2030	100.000	3.250	7.6251	296.97	0.248199	0.254219	0.260470	0.266959	0.273695	91.00	95.55
Societe Generale	83369NMB3	05/17/2022	05/17/2029	100.000	0.000	4.0200			0.111667	0.113911	0.116201	0.119536	25.11	41.62
Societe Generale	83369NT59	11/25/2022	11/28/2025	100.000	0.000	5.3450			0.148472	0.148538	0.152508	0.156584	5.35	54.45
Societe Generale	83369NQA1	08/31/2022	08/29/2025	100.000	0.000	4.3230				0.120083	0.122650	0.125316	14.53	44.33
Societe Generale	83369NRA0	09/30/2022	10/02/2025	100.000	0.000	5.1500			0.143056	0.143096	0.146781	0.150561	13.02	52.84

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Societe Generale	83369NUY4	10/17/2022	10/15/2027	100.000	0.000	3.0001				0.083336	0.084572	0.085841	6.17	30.41
Societe Generale Medium	83369EG95	11/15/2017	11/14/2022	100.000	VARIES	2.7307	118.48	0.084538	0.085693				26.67	
Societe Generale SA	83369NKA7	03/14/2022	03/14/2034	100.000	VARIES	3.6098		0.100273	0.098573	0.096843	0.097682		28.60	35.08
Societe Generale SA	83369ER51	01/31/2018	07/31/2023	100.000	0.000	3.1299	129.46	0.096926	0.098443	0.099984	0.101549		35.63	21.18
Societe Generale SA	83369CD7	11/07/2018	11/07/2022	100.000	VARIES	3.3999	106.39	0.093851	0.094144				28.77	
Societe Generale SA	83369F3S4	02/28/2018	02/27/2025	100.000	0.000	3.2782	133.09	0.102028	0.103701	0.105400	0.107128	0.108884	37.45	38.69
Societe Generale SA	83369FE86	03/11/2019	03/11/2022	100.000	VARIES	3.0803	86.18	0.085584					5.99	
Societe Generale SA	83369FUX3	06/05/2019	06/03/2022	100.000	0.000	2.4706	65.21	0.072963					11.09	
Societe Generale SA	83369F3F2	01/31/2018	01/30/2025	100.000	0.000	3.2105	132.98	0.099698	0.101298	0.102924	0.104576	0.106255	36.67	37.85
Societe Generale SA	83369FAD9	06/13/2018	06/13/2022	100.000	VARIES	3.2002	113.90	0.089076					14.43	
Societe Generale SA	83369FAF4	06/20/2018	06/20/2022	100.000	VARIES	3.2003	113.28	0.089081					15.05	
Societe Generale SA	83369FA72	06/04/2018	06/06/2022	100.000	VARIES	2.9511	105.49	0.082085	0.083296				12.73	
Societe Generale SA	83369FSM0	04/24/2019	04/21/2022	100.000	0.000	2.8816	79.91	0.085958					9.46	
Societe Generale SA	83369FBT3	09/25/2018	09/25/2023	100.000	0.000	3.7818	130.24	0.117545	0.119768	0.122033	0.124340		43.15	32.63
Societe Generale SA	83369M5J7	04/06/2021	04/06/2036	100.000	VARIES	2.6792	19.56	0.072475	0.070990	0.069880	0.069112	0.068631	25.60	24.91
Societe Generale SA	83369M5M0	04/16/2021	04/19/2036	100.000	VARIES	2.6494	18.65	0.071896	0.070587	0.069629	0.068974	0.068568	25.48	24.87
Societe Generale SA	83369M5T5	04/30/2021	04/30/2031	100.000	VARIES	2.3605	15.79	0.064676	0.063781	0.063131	0.062712	0.062484	23.00	22.61
Societe Generale SA	83369FXR3	08/05/2019	08/05/2025	100.000	0.000	2.3103	56.82	0.067194	0.067970	0.068755	0.069549	0.070353	24.56	25.13
Societe Generale SA	83369MMN5	02/10/2020	02/03/2022	100.000	0.000	1.8806	36.05	0.053708					1.72	
Societe Generale SA	83369FHE0	12/04/2019	02/03/2022	100.000	0.000	2.1751	45.94	0.062636					2.00	
Societe Generale SA	83369FHF7	11/29/2019	03/29/2022	100.000	0.000	2.3104	45.94	0.062421					5.40	
Societe Generale SA	83369F7H4	05/23/2018	05/23/2022	100.000	VARIES	2.8699	103.10	0.079653					11.31	
Societe Generale SA	83369F7M3	05/30/2018	05/31/2022	100.000	VARIES	3.3928	121.90	0.094403					14.07	
Societe Generale SA	83369FF44	05/08/2019	05/09/2022	100.000	VARIES	2.7601	73.02	0.076627					9.81	
Societe Generale SA	83369FF51	05/15/2019	05/16/2022	100.000	VARIES	2.6399	69.23	0.073163					9.88	
Societe Generale SA	83369F4R5	03/02/2018	03/04/2025	100.000	0.000	3.3609	136.22	0.104929	0.106692	0.108485	0.110308	0.112162	38.51	39.81
Societe Generale SA	83369MJK9	12/16/2019	12/16/2022	100.000	0.000	2.2503	46.75	0.065370	0.066105				22.68	
Societe Generale SA	83369FUZ8	06/05/2019	06/03/2022	100.000	0.000	2.4706	65.21	0.072963					11.09	
Societe Generale SA	83369MJQ6	12/20/2019	12/21/2026	100.000	0.100	2.4730	51.14	0.072015	0.072872	0.073738	0.074616	0.075504	26.10	26.72
Societe Generale SA	83369MJR4	12/18/2019	12/21/2023	100.000	2.100	2.2723	46.34	0.063361	0.063418	0.063476	0.063534		22.82	22.23
Societe Generale SA	83369FFK8	06/19/2019	06/20/2022	100.000	VARIES	2.4001	60.98	0.066701					11.27	
Societe Generale SA	83369N2F6	05/28/2021	05/28/2031	100.000	VARIES	2.3296	13.75	0.063750	0.062989	0.062460	0.062092	0.061895	22.77	22.40
Societe Generale SA	83369NAX8	08/25/2021	08/25/2026	100.000	VARIES	1.2819	4.49	0.035608	0.035836	0.035496	0.035724	0.035508	12.85	12.82
Societe Generale SA	83369FP84	03/06/2019	03/04/2022	100.000	0.000	2.9316	85.54	0.087565					5.52	
Societe Generale SA	83369M3N0	02/26/2021	02/26/2041	100.000	VARIES	2.4596	20.77	0.067796	0.067264	0.066273	0.065345	0.064569	24.12	23.48
Societe Generale SA	83369N3U2	06/22/2021	06/22/2026	100.000	0.000	1.3580	7.13	0.037978	0.038236	0.038496	0.038757	0.039020	13.72	13.91
Societe Generale SA	83369NUE8	03/28/2022	03/29/2032	100.000	VARIES	3.7300		0.103622	0.102964	0.102964	0.102294	0.102812	28.23	36.93
Societe Generale SA	83369NDP2	10/20/2021	10/20/2031	100.000	VARIES	2.1499	4.24	0.059719	0.059167	0.058609	0.058551	0.058547	21.32	21.08
Societe Generale SA	83369NEQ9	11/17/2021	11/17/2031	100.000	VARIES	2.2499	2.75	0.062497	0.061950	0.061397	0.061318	0.061325	22.35	22.09
Societe Generale	83369NNV8	07/06/2022	07/05/2024	100.000	0.000	4.1100				0.114167	0.116500	0.118894	19.98	42.35
Societe Generale	83369NPJ36	07/29/2022	07/29/2037	100.000	VARIES	4.5700				0.126944	0.122863	0.118689	19.30	43.71
Societe Generale	83369NPD9	07/14/2022	07/14/2025	100.000	0.000	4.2500				0.118000	0.120561	0.123126	19.72	43.80
Societe Generale	883369NNW6	07/06/2022	07/03/2025	100.000	0.000	4.1200				0.114444	0.116763	0.119168	20.03	42.46
Sprint Capital Corporati	852060AD4	05/18/2018	11/15/2028	96.500	6.875	7.3596	9.23	0.008117	0.008415	0.008725	0.009046	0.009379	3.00	3.23
St. Clair County, IL	788553GU3	04/13/2017	12/01/2027	101.642	4.000	3.8108	182.19	0.106920	0.106840	0.106758	0.106676	0.106591	38.47	38.41
St. Clair County, IL	788553GS8	04/13/2017	12/01/2023	101.777	3.500	3.2006	152.84	0.089416	0.089292	0.089165	0.089036		32.16	29.40
St. Clair County, IL	788553GT6	04/13/2017	12/01/2026	102.645	4.000	3.6716	176.87	0.103505	0.103366	0.103223	0.103079	0.102931	37.23	37.13
St. Clair County, IL	788553GR0	04/13/2017	12/01/2022	99.225	2.850	3.0005	6.40	0.004059	0.004120				1.35	
TARKINGTON TEX INDPT SCH	876162HU5	03/09/2021	02/15/2023	99.211	0.000	0.4101	3.30	0.011323	0.011346				4.09	0.50

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								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
TAYLOR TEX INDPT SCH DIS	877299QX8	06/30/2021	02/15/2039	58.349	0.000	3.0800	9.06	0.050112	0.050884	0.051668	0.052463	0.053271	18.39	18.96
TAYLOR TEX INDPT SCH DIS	877299QW0	06/30/2021	02/15/2038	60.655	0.000	3.0299	9.27	0.051243	0.052020	0.052808	0.053608	0.054420	18.80	19.37
THE BANK OF NOVA SCOTIA	06418B397	08/25/2022	08/25/2028	100.000	0.000	4.5710				0.126972	0.129874	0.132842	16.00	46.97
TITUS CNTY TEX	888514JX5	11/27/2019	03/01/2023	91.737	0.000	2.6615	52.27	0.071056	0.072002	0.072960			25.98	4.38
TITUS CNTY TEX	888514JY3	11/27/2019	03/01/2024	88.968	0.000	2.7616	52.65	0.071628	0.072617	0.073619	0.074636	0.075666	26.20	26.93
TITUS CNTY TEX	888514JW7	11/27/2019	03/01/2022	94.459	0.000	2.5361	51.24	0.069566					4.17	
TOLAR TEX INDPT SCH DIST	889154FQ8	05/05/2021	02/15/2023	99.168	0.000	0.4705	3.06	0.012977	0.013007	0.013038			4.69	0.57
TOLAR TEX INDPT SCH DIST	889154FR6	05/05/2021	02/15/2024	98.186	0.000	0.6601	4.25	0.018036	0.018095	0.018155	0.018215	0.018275	6.52	6.56
TOLAR TEX INDPT SCH DIST	889154FS4	05/05/2021	02/15/2025	96.120	0.000	1.0502	6.63	0.028121	0.028269	0.028418	0.028567	0.028717	10.19	10.30
TOLAR TEX INDPT SCH DIST	889154FT2	05/05/2021	02/15/2026	93.773	0.000	1.3501	8.32	0.035299	0.035537	0.035777	0.036019	0.036262	12.82	12.99
TOLAR TEX INDPT SCH DIST	889154FU9	05/05/2021	02/15/2027	90.734	0.000	1.6899	10.08	0.042792	0.043154	0.043519	0.043886	0.044257	15.57	15.83
TOM BEAN TEX INDPT SCH D	889608DJ1	11/06/2020	02/15/2026	93.785	0.000	1.2200	13.25	0.032084	0.032280	0.032477	0.032675	0.032875	11.64	11.78
TOM BEAN TEX INDPT SCH D	889608DH5	11/06/2020	02/15/2025	96.111	0.000	0.9300	10.34	0.025007	0.025123	0.025240	0.025357	0.025475	9.06	9.14
TOM BEAN TEX INDPT SCH D	889608DG7	11/06/2020	02/15/2024	97.323	0.000	0.8302	9.34	0.022588	0.022682	0.022776	0.022871	0.022966	8.17	8.24
TOM BEAN TEX INDPT SCH D	889608DK8	11/06/2020	02/15/2027	92.075	0.000	1.3201	14.08	0.034108	0.034334	0.034560	0.034788	0.035018	12.38	12.54
TULOSO-MIDWAY TEX INDPT	899474WH9	12/16/2020	08/15/2023	97.895	0.000	0.8002	8.18	0.021875	0.021962	0.022050	0.022138		7.91	4.96
The Toronto Dominion Bank	89114YDW8	10/05/2022	10/02/2025	100.000	0.000	5.4200				0.150556	0.154568	0.158756	12.95	55.65
The Toronto Dominion Bank	89114YDS7	10/04/2022	10/01/2027	100.000	0.000	5.5900				0.155278	0.159545	0.164005	13.51	57.45
The Toronto Dominion Bank	89114YDX6	10/05/2022	10/04/2027	100.000	0.000	5.5900				0.155278	0.159594	0.164054	13.35	57.44
The Toronto-Dominion Bank	89114YB59	08/18/2022	08/18/2023	100.000	0.000	4.0800				0.113333	0.115645		15.07	26.14
The Toronto-Dominion Bank	89114YCX7	09/27/2022	09/27/2027	100.000	0.000	4.3000				0.119444	0.122013	0.124636	11.23	43.95
The Toronto-Dominion Bank	89114YC90	09/09/2022	09/11/2023	100.000	0.000	4.3000			0.119444	0.119473	0.122042		13.38	30.33
Toronto-Dominion Bank	89114RLC8	05/22/2020	05/22/2022	100.000	VARIES	0.9998	4.16	0.007182					1.01	
Toronto-Dominion Bank	89114VL6L	03/17/2022	03/12/2027	100.000	0.000	2.7306			0.075849	0.076856	0.077905	0.078968	21.65	28.09
Toronto-Dominion Bank	89114TRA2	09/09/2021	09/09/2024	100.000	VARIES	0.6023	1.87	0.016731	0.016751	0.016771	0.016776	0.016780	6.03	6.04
Toronto-Dominion Bank	89114Y3Z2	06/03/2022	06/04/2026	100.000	0.000	4.0000			0.111111	0.113346	0.115613	0.117925	23.17	41.34
Toronto-Dominion Bank	89114TKW1	06/10/2021	06/10/2024	100.000	VARIES	0.5100	2.85	0.014179	0.014192	0.014193	0.014194	0.014180	5.11	5.11
Toronto-Dominion Bank	89114QS41	05/24/2019	05/18/2022	100.000	0.000	2.6800	71.77	0.079533					10.90	
Toronto-Dominion Bank	89114QS33	05/24/2019	05/18/2022	100.000	0.000	2.6800	71.77	0.079533					10.90	
Toyota Motor Credit Corp	89233PU79	03/28/2008	03/28/2038	24.099	0.000	4.8000	221.87	0.060959	0.062422	0.063921	0.065455	0.067026	22.48	23.58
Trenton, City of	895130K35	03/13/2003	04/01/2022	31.423	0.000	6.1698	670.81	0.166255					14.96	
UBS AG	90279FGU9	06/15/2022	12/14/2023	100.000	0.000	3.4000			0.094444	0.096041	0.097674		18.54	33.24
UBS AG	90261XDU3	07/20/2007	07/20/2027	100.000	VARIES	5.7801	653.78	0.115934	0.118310	0.120754	0.124244	0.127835	42.94	45.24
UBS AG	90279FDZ1	05/25/2022	11/24/2023	100.000	0.000	2.5700			0.071389	0.072301	0.073230		15.45	23.52
UBS AG	90279FEQ0	05/27/2022	11/29/2023	100.000	0.000	2.4400		0.067778	0.067787	0.068614	0.069451		14.53	22.66
UBS AG	90279FGH8	06/15/2022	12/15/2023	100.000	0.000	3.4000			0.094444	0.096050	0.097683		18.54	33.34
UBS AG	90279FBV2	05/18/2022	05/16/2024	100.000	0.000	2.6700			0.074167	0.075146	0.076149	0.077166	16.58	27.32
UBS AG London Branch	90279DZA7	02/24/2022	02/22/2024	100.000	0.000	1.4007			0.038908	0.039178	0.039452	0.039728	11.98	14.22
UBS AG London Branch	90281B684	01/04/2019	08/02/2022	100.000	0.000	3.2800	102.27	0.099083	0.100708				21.20	
UBS AG London Branch	90279DE77	02/28/2022	09/04/2024	100.000	0.000	1.1977		0.033271	0.033277	0.033477	0.033677	0.033879	10.11	12.13
UBS AG London Branch	90290V846	03/25/2022	09/26/2024	100.000	0.000	2.1890			0.060809	0.061474	0.062147	0.062827	16.85	22.38
UBS AG London Branch	90279FBA8	05/05/2022	11/03/2023	100.000	0.000	2.6625			0.073959	0.074933	0.075930		17.51	22.81
UBS AG London Branch	90279FAR2	05/12/2022	05/14/2024	100.000	0.000	2.7119		0.075330	0.075342	0.076363	0.077399	0.078448	17.30	27.78
UBS AG London Branch	90279FCA7	05/11/2022	11/09/2023	100.000	0.000	2.5223			0.070064	0.070930	0.071832		16.16	22.01
UBS AG London Branch	90276BZH9	05/26/2021	05/25/2028	100.000	0.000	1.7723	10.60	0.049665	0.050105	0.050549	0.050997	0.051449	17.99	18.31
UBS AG London Branch	90279FBW0	05/10/2022	11/09/2023	100.000	0.000	2.5222			0.070061	0.070939	0.071834		16.23	22.01
ULTRA RESOURCES INC	90400GAE1	12/21/2018	07/12/2024	100.000	9.000	9.0000	170.67	0.187722	0.202556	0.218833	0.236556	0.255944	75.39	88.09
USB AG	90279FJQ5	06/29/2022	12/29/2023	100.000	0.000	3.1800			0.088333	0.089738	0.091165		16.08	32.38
USB AG	90279FKP5	07/07/2022	12/29/2023	100.000	0.000	2.9000			0.080556	0.081672	0.082856		14.02	29.45

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SECTION I-B

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								2022 1st Period	2022 2nd Period	2022 3rd Period	2023 1st Period	2023 2nd Period	2023 3rd Period	2022
Union CNTY NJ IMPT Auth	906347UT4	11/25/2015	12/01/2047	18.159	0.000	5.4001	69.76	0.037534	0.038548	0.039588	0.040657	0.041755	13.76	14.51
Uruguay, Republic	917288BA9	05/29/2003	01/15/2033	61.000	3.875	N/A	905.53	0.158582	0.160782	0.163118	0.165600	0.168237	58.24	60.02
VALLEY VIEW TEX INDPT SC	92021PAB2	10/23/2020	08/15/2023	98.385	0.000	0.5800	6.80	0.015926	0.015972	0.016018	0.016065		5.75	3.60
VALLEY VIEW TEX INDPT SC	92021PAA4	10/23/2020	08/15/2022	99.045	0.000	0.5305	6.26	0.014658	0.014697				3.29	
VAN TEX INDPT SCH DIST	921254LS5	02/24/2022	02/15/2036	63.291	0.000	3.3000			0.058017	0.058927	0.059899	0.060887	17.93	21.66
VAN TEX INDPT SCH DIST	921254LU0	02/24/2022	02/15/2037	60.358	0.000	3.3999			0.057004	0.057925	0.058909	0.059911	17.63	21.30
Virginia Pub School Auth	92817SPA0	11/13/2009	09/15/2026	90.643	6.050	7.0050	55.86	0.018801	0.019460	0.020141	0.020847	0.021577	7.03	7.53
WACO TEX INDPT SCH DIST	929845UM5	03/02/2021	08/15/2023	98.881	0.000	0.4593	3.78	0.012642	0.012671	0.012700	0.012729		4.56	2.85
WACO TEX INDPT SCH DIST	929845UN3	03/02/2021	08/15/2024	98.121	0.000	0.5501	4.49	0.015031	0.015073	0.015114	0.015156	0.015197	5.43	5.46
WACO TEX INDPT SCH DIST	929845UP8	03/02/2021	08/15/2025	96.816	0.000	0.7280	5.86	0.019643	0.019714	0.019786	0.019858	0.019930	7.10	7.16
WASHINGTON COURT HOUSE	938769FN1	10/21/2021	12/01/2030	81.926	0.000	2.1999	3.51	0.050187	0.050739	0.051297	0.051861	0.052431	18.20	18.60
WELLMAN-UNION TEX CONS	94990AAZ5	08/26/2020	08/15/2022	98.407	0.000	0.8170	10.87	0.022510	0.022602				5.06	
WELLMAN-UNION TEX CONS	94990ABC5	08/26/2020	08/15/2025	94.037	0.000	1.2410	15.81	0.032808	0.033012	0.033217	0.033423	0.033630	11.90	12.05
WELLMAN-UNION TEX CONS	94990ABD3	08/26/2020	08/15/2026	91.400	0.000	1.5121	18.75	0.038955	0.039249	0.039546	0.039845	0.040146	14.16	14.37
WELLMAN-UNION TEX CONS	94990ABA9	08/26/2020	08/15/2023	97.296	0.000	0.9253	12.18	0.025231	0.025348	0.025465	0.025583		9.14	5.73
WELLMAN-UNION TEX CONS	94990ABB7	08/26/2020	08/15/2024	95.697	0.000	1.1111	14.40	0.029855	0.030021	0.030187	0.030355	0.030524	10.82	10.94
WELLMAN-UNION TEX CONS	94990ABG6	08/26/2020	08/15/2029	83.556	0.000	2.0130	22.86	0.047637	0.048117	0.048601	0.049090	0.049584	17.37	17.72
WELLMAN-UNION TEX CONS	94990ABE1	08/26/2020	08/15/2027	88.797	0.000	1.7121	20.64	0.042934	0.043301	0.043672	0.044046	0.044423	15.62	15.89
WELLMAN-UNION TEX CONS	94990ABF8	08/26/2020	08/15/2028	85.921	0.000	1.9131	22.33	0.046511	0.046956	0.047405	0.047858	0.048316	16.95	17.27
WELLS FARGO FIN LLC MEDI	95001HA92	10/03/2019	04/06/2026	100.000	0.000	1.5302	34.81	0.043827	0.044163	0.044501	0.044841	0.045184	15.90	16.14
WESTMONT ILL PK DIST	96081RBB5	03/17/2021	12/01/2029	81.532	0.000	2.3589	15.25	0.054316	0.054957	0.055605	0.056261	0.056925	19.71	20.18
WESTMONT ILL PK DIST	96081RBC3	03/17/2021	12/01/2030	78.883	0.000	2.4587	15.38	0.054813	0.055486	0.056169	0.056859	0.057558	19.89	20.39
WESTMONT ILL PK DIST	96081RBA7	03/17/2021	12/01/2028	84.924	0.000	2.1318	14.34	0.051049	0.051593	0.052143	0.052698	0.053260	18.51	18.91
WESTMONT ILL PK DIST	96081RBF6	03/17/2021	12/01/2033	70.158	0.000	2.8086	15.63	0.055825	0.056609	0.057404	0.058210	0.059027	20.29	20.86
WESTMONT ILL PK DIST	96081RBG4	03/17/2021	12/01/2034	67.312	0.000	2.9086	15.54	0.055506	0.056313	0.057132	0.057963	0.058806	20.18	20.77
WESTMONT ILL PK DIST	96081RBD1	03/17/2021	12/01/2031	76.168	0.000	2.5588	15.46	0.055119	0.055824	0.056538	0.057262	0.057994	20.01	20.53
WESTMONT ILL PK DIST	96081RBE9	03/17/2021	12/01/2032	72.980	0.000	2.7087	15.68	0.055966	0.056724	0.057492	0.058270	0.059060	20.33	20.88
WESTMONT ILL PK DIST	96081RBJ8	03/17/2021	12/01/2036	61.598	0.000	3.1087	15.20	0.054363	0.055208	0.056066	0.056938	0.057823	19.77	20.39
WESTMONT ILL PK DIST	96081RBK5	03/17/2021	12/01/2037	58.753	0.000	3.2086	14.97	0.053555	0.054415	0.055288	0.056175	0.057076	19.49	20.12
WESTMONT ILL PK DIST	96081RBH2	03/17/2021	12/01/2035	64.455	0.000	3.0087	15.39	0.055016	0.055844	0.056684	0.057537	0.058402	20.00	20.61
WEX INC	96208TAB0	07/01/2020	07/15/2027	96.500	6.500	7.0234	105.27	0.202252	0.209355	0.216706	0.224316	0.232194	76.49	81.96
WHITE GALLATIN ETC CNTYS	963806EF7	08/03/2017	12/01/2025	104.477	4.250	3.5381	162.26	0.100256	0.099941	0.099621	0.099295	0.098963	36.02	35.79
WHITE GALLATIN ETC CNTYS	963806EE0	08/03/2017	12/01/2024	103.054	3.875	3.3896	153.76	0.095448	0.095241	0.095031	0.094817	0.094600	34.31	34.16
WHITE GALLATIN ETC CNTYS	963806ED2	08/03/2017	12/01/2023	103.545	3.875	3.2387	147.21	0.091064	0.090795	0.090523	0.090245		32.72	29.82
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/2017	12/01/2026	103.497	4.250	3.6875	167.92	0.104053	0.103795	0.103532	0.103264	0.102991	37.40	37.21
WHITE SETTLEMENT TEX IND	964559X94	11/25/2020	08/15/2032	75.028	0.000	2.4658	20.53	0.052309	0.052954	0.053606	0.054267	0.054936	19.12	19.60
WHITE SETTLEMENT TEX IND	964559X86	11/25/2020	08/15/2031	77.791	0.000	2.3558	20.32	0.051775	0.052385	0.053002	0.053626	0.054258	18.92	19.36
WHITE SETTLEMENT TEX IND	964559X78	11/25/2020	08/15/2030	80.636	0.000	2.2259	19.90	0.050662	0.051225	0.051795	0.052372	0.052955	18.49	18.91
WHITE SETTLEMENT TEX IND	964559X60	11/25/2020	08/15/2029	83.371	0.000	2.0959	19.36	0.049275	0.049791	0.050313	0.050840	0.051373	17.97	18.35
WHITE SETTLEMENT TEX IND	964559X52	11/25/2020	08/15/2028	85.781	0.000	1.9959	18.96	0.048245	0.048726	0.049213	0.049704	0.050200	17.59	17.94
WHITE SETTLEMENT TEX IND	964559X45	11/25/2020	08/15/2027	89.949	0.000	1.5819	15.74	0.039977	0.040294	0.040612	0.040934	0.041257	14.54	14.77
WHITE SETTLEMENT TEX IND	964559Y44	11/25/2020	08/15/2035	66.639	0.000	2.7757	20.54	0.052415	0.053143	0.053880	0.054628	0.055386	19.20	19.74
WHITE SETTLEMENT TEX IND	964559Y36	11/25/2020	08/15/2034	69.435	0.000	2.6758	20.63	0.052610	0.053314	0.054027	0.054750	0.055483	19.26	19.78
WHITE SETTLEMENT TEX IND	964559Y28	11/25/2020	08/15/2033	72.207	0.000	2.5757	20.64	0.052627	0.053305	0.053992	0.054687	0.055391	19.25	19.75
WHITE SETTLEMENT TEX IND	964559W95	11/25/2020	08/15/2024	96.169	0.000	1.0521	11.17	0.028320	0.028469	0.028619	0.028769	0.028921	10.26	10.37
WHITE SETTLEMENT TEX IND	964559W87	11/25/2020	08/15/2023	97.900	0.000	0.7811	8.43	0.021361	0.021445	0.021529	0.021613		7.73	4.84
WHITE SETTLEMENT TEX IND	964559X37	11/25/2020	08/15/2026	91.950	0.000	1.4719	14.96	0.037996	0.038276	0.038557	0.038841	0.039127	13.81	14.01
WHITE SETTLEMENT TEX IND	964559X29	11/25/2020	08/15/2025	94.498	0.000	1.2019	12.55	0.031824	0.032015	0.032208	0.032401	0.032596	11.54	11.68
WIMBERLEY TEX INDPT SCH	972631ML6	07/21/2020	08/15/2040	54.518	0.000	3.0460	24.35	0.047641	0.048366	0.049103	0.049851	0.050610	17.48	18.02

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								2022 1st Period	2022 2nd Period	2022 3rd Period 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
WIMBERLEY TEX INDPT SCH	972631MK8	07/21/2020	08/15/2039	57.268	0.000	2.9450	24.72	0.048333	0.049044	0.049767	0.050499	0.051243	17.72	18.25
WIMBERLEY TEX INDPT SCH	972631MJ1	07/21/2020	08/15/2038	59.494	0.000	2.8950	25.24	0.049333	0.050048	0.050772	0.051507	0.052252	18.08	18.61
WINDTHORST TEX INDPT SCH	973814BZ8	11/24/2020	08/01/2024	95.931	0.000	1.1300	12.00	0.030347	0.030518	0.030690	0.030864	0.031038	11.01	11.13
WOODFORD & MARSHALL CNTY	979293BL0	08/07/2018	12/01/2022	106.949	5.250	3.4778	124.85	0.098274	0.097447				32.28	
WOODFORD & MARSHALL CNTY	979293BN6	08/07/2018	12/01/2024	110.347	5.500	3.6329	134.75	0.106225	0.105379	0.104518	0.103642	0.102749	38.04	37.42
WOODFORD & MARSHALL CNTY	979293BM8	08/07/2018	12/01/2023	109.113	5.500	3.5804	131.11	0.103110	0.102221	0.101316	0.100394		36.91	33.27
Wells Fargo & Company	94986RK67	04/21/2016	04/21/2026	100.000	VARIES	2.1558	21.11	0.010235	0.010345	0.010457	0.010569	0.010683	3.72	3.80
Wells Fargo & Company	95001B2K9	02/14/2018	02/14/2025	105.000	0.125	3.5350	152.67	0.116104	0.118095	0.120121	0.122183	0.124281	42.71	44.18
Wells Fargo & Company	94986RZU8	11/13/2015	11/13/2030	100.000	VARIES	2.4455	19.99	0.008739	0.008846	0.008954	0.009064	0.009175	3.18	3.25
Wells Fargo & Company	94986RMK4	12/27/2012	12/28/2022	100.000	VARIES	1.2833	36.10	0.011609	0.011683				4.16	
Wells Fargo & Company	94986RLY5	11/07/2012	11/07/2022	100.000	VARIES	1.1530	29.53	0.009338	0.009391				2.87	
Wells Fargo & Company	94986RLR0	10/03/2012	10/03/2022	100.000	VARIES	1.2945	38.12	0.011940	0.012017				3.26	
Wells Fargo & Company	95001H6Q9	07/02/2019	07/01/2022	100.000	0.000	2.3500	60.08	0.069200					12.46	
Wells Fargo & Company	95000E3U1	10/20/2017	10/22/2024	100.000	0.250	1.8358	79.36	0.054339	0.054774	0.055213	0.055656	0.056103	19.70	20.02
Wells Fargo & Company	94986RNX5	03/27/2013	03/27/2025	100.000	VARIES	1.3587	34.22	0.011234	0.011311	0.011388	0.011465	0.011543	4.07	4.13
Wells Fargo & Company	94986RNW7	03/06/2013	03/06/2023	100.000	VARIES	1.1812	33.35	0.010864	0.010929	0.010993			3.94	0.71
Wells Fargo & Company	94986RMV0	01/25/2013	01/27/2025	100.000	VARIES	1.1863	31.96	0.010241	0.010302	0.010363	0.010425	0.010487	3.72	3.76
Wells Fargo & Company	95000N2D0	02/24/2017	02/24/2027	100.000	VARIES	2.7668	133.84	0.076595	0.076617	0.076639	0.076662	0.076685	27.58	27.60
Wells Fargo & Company	94986RA35	11/30/2015	11/30/2027	100.000	VARIES	2.3691	21.34	0.009640	0.009754	0.009870	0.009987	0.010105	3.50	3.58
Wells Fargo & Company	95000N2A6	02/23/2017	02/23/2022	100.000	VARIES	1.8572	14.26	0.008392					0.44	
Wells Fargo & Company	95000N2K4	06/23/2017	06/23/2027	100.000	VARIES	2.5340	16.48	0.010012	0.010138	0.010267	0.010397	0.010529	3.63	3.72
Wells Fargo & Company	95000N2J7	05/19/2017	05/19/2027	100.000	VARIES	2.6903	21.38	0.012304	0.012470	0.012636	0.012803	0.012982	4.47	4.60
Wells Fargo & Company	95000N2T5	08/16/2017	08/16/2027	100.000	VARIES	2.5861	14.38	0.008907	0.009022	0.009138	0.009257	0.009376	3.26	3.34
Wells Fargo & Company	95000N2V0	08/31/2017	08/31/2029	100.000	VARIES	2.4309	13.04	0.008033	0.008130	0.008230	0.008329	0.008431	2.93	3.00
Wells Fargo & Company	95000N2P3	07/25/2017	07/25/2029	100.000	VARIES	2.6059	12.51	0.007517	0.007615	0.007714	0.007814	0.007916	2.75	2.83
Wells Fargo & Company	95000N2Y4	09/15/2017	09/15/2027	100.000	VARIES	2.8997	22.90	0.013458	0.013653	0.013851	0.014052	0.014255	4.92	5.07
Wells Fargo & Company	95000N2Z1	09/20/2017	09/20/2027	100.000	VARIES	2.5328	12.74	0.008187	0.008290	0.008395	0.008502	0.008609	2.99	3.06
Wells Fargo & Company	94986RPH8	04/24/2013	04/24/2023	100.000	VARIES	1.3234	24.23	0.008084	0.008138	0.008191			2.93	0.93
Wells Fargo & Company	95000N3F4	10/25/2017	10/25/2027	100.000	VARIES	2.7552	12.02	0.007761	0.007867	0.007976	0.008086	0.008197	2.83	2.91
Wells Fargo & Company	94986RB59	12/24/2015	12/24/2025	100.000	VARIES	2.3798	19.80	0.009367	0.009479	0.009592	0.009706	0.009821	3.39	3.48
Wells Fargo & Company	95000N3G2	10/20/2017	10/20/2027	100.000	VARIES	2.7158	13.20	0.008501	0.008617	0.008734	0.008853	0.008973	3.10	3.18
Wells Fargo & Company	95000N3B3	09/21/2017	09/21/2027	100.000	VARIES	2.5668	12.83	0.008123	0.008227	0.008332	0.008439	0.008548	2.96	3.04
Wells Fargo & Company	95000N3N7	01/31/2018	01/31/2038	100.000	VARIES	3.2610	11.31	0.006646	0.006755	0.006865	0.006977	0.007091	2.45	2.53
Wells Fargo & Company	95000N3M9	01/31/2018	01/31/2028	100.000	VARIES	3.2008	9.80	0.006593	0.006699	0.006806	0.006915	0.007025	2.42	2.50
Wells Fargo & Company	94986RB91	12/23/2015	12/23/2030	100.000	VARIES	2.5508	22.47	0.009980	0.010107	0.010236	0.010366	0.010499	3.62	3.71
Wells Fargo & Company	94986RB75	12/23/2015	12/23/2027	100.000	VARIES	2.4986	20.94	0.009551	0.009670	0.009791	0.009914	0.010037	3.46	3.55
Wells Fargo & Company	94986RE72	02/24/2016	02/24/2028	100.000	VARIES	1.9880	24.43	0.011383	0.011496	0.011610	0.011725	0.011842	4.15	4.23
Wells Fargo & Company	94986RUW9	09/23/2014	09/23/2024	100.000	VARIES	2.5651	18.39	0.007483	0.007579	0.007676	0.007774	0.007874	2.73	2.80
Wells Fargo & Company	94986RVA6	09/30/2014	09/30/2024	100.000	VARIES	2.5155	18.39	0.007497	0.007592	0.007687	0.007784	0.007882	2.73	2.80
Wells Fargo & Company	95001D2G4	04/20/2018	04/20/2028	100.000	VARIES	3.4399	14.71	0.010413	0.010592	0.010774	0.010960	0.011148	3.81	3.94
Wells Fargo & Company	95001D2D1	03/21/2018	03/21/2030	100.000	VARIES	3.3176	11.58	0.007846	0.007976	0.008108	0.008243	0.008380	2.87	2.97
Wells Fargo & Company	94986RD40	01/26/2016	01/26/2026	100.000	VARIES	2.1764	20.69	0.009813	0.009920	0.010028	0.010137	0.010248	3.59	3.66
Wells Fargo & Company	95001D2N9	07/03/2018	07/03/2028	100.000	VARIES	3.5475	19.67	0.013692	0.013935	0.014182	0.014433	0.014689	5.06	5.24
Wells Fargo & Company	95001D2X7	09/26/2018	09/26/2028	100.000	VARIES	3.7928	9.59	0.007427	0.007568	0.007711	0.007857	0.008006	2.73	2.83
Wells Fargo & Company	95001D2R0	08/24/2018	08/24/2028	100.000	VARIES	3.6466	22.40	0.016105	0.016398	0.016697	0.017002	0.017312	5.93	6.14
Wells Fargo & Company	94986RTM3	03/27/2014	03/27/2023	100.000	0.000	3.5789	316.98	0.129714	0.132035	0.134398			47.56	11.56
Wells Fargo & Company	94986RWZ0	05/21/2015	05/21/2025	100.000	VARIES	2.2805	24.68	0.010393	0.010512	0.010632	0.010754	0.010877	3.77	3.86
Wells Fargo & Company	94986RWJ6	03/31/2015	03/31/2025	100.000	VARIES	2.0659	137.39	0.056654	0.056756	0.056858	0.056961	0.057066	20.43	20.51
Wells Fargo & Company	94986RZ26	03/23/2015	03/23/2025	100.000	VARIES	2.2005	22.39	0.010012	0.010032	0.010115	0.010176	0.010216	3.97	4.06

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 2023 1st	2023 2nd Period	2023 3rd Period	2022	2023
Wells Fargo & Company	94986RW00	04/22/2015	04/22/2030	100.000	VARIES	2.2225	143.91	0.059191	0.059328	0.059466	0.059606	0.059748	21.35	21.45
Wells Fargo & Company	94986RX30	10/18/2016	10/18/2026	100.000	VARIES	2.2447	17.24	0.009031	0.009133	0.009235	0.009339	0.009444	3.28	3.36
Wells Fargo & Company	94986RVZ1	02/27/2015	02/27/2025	100.000	VARIES	2.1821	25.48	0.010494	0.010608	0.010724	0.010841	0.010959	3.83	3.91
Wells Fargo & Company	94986RF71	02/29/2016	03/01/2023	100.000	VARIES	1.9956	20.01	0.009773	0.009871	0.009969			3.56	0.60
Wells Fargo & Company	94986RWD9	04/06/2015	04/06/2022	100.000	0.000	2.0104	144.26	0.063597					6.04	
Wells Fargo & Company	94986RZB0	10/05/2015	10/05/2027	100.000	VARIES	2.2452	24.12	0.010640	0.010760	0.010880	0.011002	0.011126	3.87	3.96
Wells Fargo & Company	94986RZN4	10/26/2015	10/26/2027	100.000	VARIES	2.3226	140.62	0.063025	0.063142	0.063260	0.063379	0.063500	22.73	22.81
Wells Fargo & Company	94986RZL8	10/09/2015	10/09/2027	100.000	VARIES	2.3811	27.59	0.012182	0.012327	0.012474	0.012623	0.012773	4.44	4.54
Wells Fargo & Company	95001BBT0	02/05/2019	02/03/2022	100.000	0.000	2.8110	84.50	0.083713					2.68	
Wells Fargo & Company	94986RZJ3	10/09/2015	10/09/2025	100.000	VARIES	2.2547	21.48	0.009626	0.009735	0.009845	0.009955	0.010068	3.50	3.58
Wells Fargo & Company	94986RZ46	10/20/2016	10/20/2026	100.000	VARIES	2.2262	23.72	0.012439	0.012578	0.012718	0.012859	0.013003	4.52	4.62
Wells Fargo & Company	94986RYP0	09/03/2015	09/03/2027	100.000	VARIES	2.4323	20.29	0.008815	0.008922	0.009031	0.009141	0.009252	3.22	3.30
Wells Fargo & Company	94986RZ79	11/04/2016	11/06/2023	100.000	0.250	2.8285	155.04	0.089380	0.090546	0.091729	0.092928		32.52	28.19
Wells Fargo & Company	95001BAQ7	12/07/2018	12/05/2023	100.000	0.000	3.0505	97.31	0.092778	0.094193	0.095629	0.097088		33.73	32.20
Wells Fargo & Company	94986RXR7	06/24/2015	06/24/2022	100.000	0.250	2.4237	168.83	0.077561					13.42	
Wells Fargo & Company	94986RXQ9	06/30/2015	06/30/2027	100.000	VARIES	2.5017	23.89	0.009991	0.010116	0.010242	0.010370	0.010500	3.62	3.71
Wells Fargo & Company	94986RXZ9	07/29/2015	07/29/2027	100.000	VARIES	2.4666	21.34	0.009135	0.009248	0.009362	0.009478	0.009595	3.34	3.43
Wells Fargo & Company	95001BBB9	01/03/2019	01/03/2022	100.000	0.000	3.1102	96.82	0.093325					0.19	
Wells Fargo & Company	94986RH53	03/16/2016	03/16/2022	100.000	0.000	2.2405	137.75	0.070350					5.28	
Wells Fargo Finance LLC	95001HFH9	02/28/2020	02/28/2022	100.000	0.000	1.8710	34.90	0.053443					3.05	
Wells Fargo Finance LLC	95001HFJ5	02/28/2020	02/28/2022	100.000	0.000	1.6007	29.80	0.045540					2.60	
Wells Fargo Finance LLC	95001H5U1	05/30/2019	06/03/2022	100.000	0.000	2.3606	62.58	0.069547					10.57	
Wells Fargo Finance LLC	95001H4M0	05/02/2019	05/02/2024	100.000	0.000	2.9409	80.90	0.087878	0.089171	0.090482	0.091812	0.093162	32.02	32.97
Wells Fargo Finance LLC	95001H6S5	08/07/2019	02/06/2023	100.000	0.000	1.8604	45.45	0.053625	0.054123	0.054627			19.54	1.91
Wells Fargo Finance LLC	95001H6T3	08/07/2019	02/06/2025	100.000	0.000	1.8602	45.45	0.053620	0.054119	0.054622	0.055131	0.055643	19.54	19.90
Wells Fargo Finance LLC	95001H6P1	07/02/2019	07/03/2023	100.000	0.000	2.3900	61.13	0.069625	0.070457	0.071299	0.072151		25.51	13.13
Wells Fargo Finance LLC	95001HC41	10/31/2019	11/01/2024	100.000	0.250	2.3100	51.00	0.066861	0.067553	0.068253	0.068961	0.069677	24.28	24.78
Wells Fargo Finance LLC	95001HB26	11/07/2019	05/07/2024	100.000	0.000	1.5803	34.43	0.045301	0.045659	0.046020	0.046383	0.046750	16.41	16.67
Wells Fargo Finance LLC	95001H3A7	02/11/2019	09/28/2023	96.600	0.000	3.5621	103.81	0.104889	0.106757	0.108658	0.110594		38.45	29.36
Will CNTY SD #365, IL	969078QM9	03/17/2009	11/01/2027	23.731	0.000	7.8744	400.09	0.137614	0.143032	0.148663	0.154516	0.160600	51.18	55.29
Will CNTY SD #365, IL	969078QN7	03/17/2009	11/01/2028	21.864	0.000	7.8993	370.42	0.127574	0.132613	0.137851	0.143295	0.148955	47.45	51.27
Will County SD #122, IL	968852WM1	04/02/2009	10/01/2028	24.364	0.000	7.3751	369.79	0.123394	0.127944	0.132662	0.137554	0.142626	46.07	49.54
Will County, IL	968852TP8	03/15/2007	10/01/2026	32.402	0.000	5.8498	436.48	0.121797	0.125359	0.129026	0.132800	0.136684	45.14	47.82
Will County, IL	968852TN3	03/15/2007	10/01/2025	34.635	0.000	5.8000	460.75	0.128174	0.131891	0.135716	0.139652	0.143702	47.49	50.28
Williamson Jackson, IL	970013EN4	11/20/2014	12/01/2022	100.000	VARIES	2.9965	213.45	0.083240	0.083239				27.47	
XENIA OHIO CMNTY CITY SC	984071CD0	11/02/2020	12/01/2031	76.938	0.000	2.3800	21.50	0.052182	0.052803	0.053432	0.054067	0.054711	18.93	19.39
XENIA OHIO CMNTY CITY SC	984071CA6	11/02/2020	12/01/2028	84.602	0.000	2.0800	20.64	0.049986	0.050506	0.051031	0.051562	0.052098	18.12	18.50
XENIA OHIO CMNTY CITY SC	984071CB4	11/02/2020	12/01/2029	82.128	0.000	2.1800	21.00	0.050912	0.051467	0.052028	0.052595	0.053168	18.46	18.87
XENIA OHIO CMNTY CITY SC	984071CC2	11/02/2020	12/01/2030	79.569	0.000	2.2800	21.29	0.051644	0.052233	0.052828	0.053430	0.054040	18.73	19.16
YPF SA	984245AU4	02/12/2021	02/12/2026	84.050	VARIES	11.5342	51.73	0.167303	0.176952	0.187157	0.181852	0.152748	64.73	61.64
YPF SA	984245AV2	02/12/2021	06/30/2029	62.500	VARIES	15.6363	66.65	0.230870	0.248919	0.268380	0.275247	0.282650	86.40	97.87
YPF SA	984245AW0	02/12/2021	09/30/2033	51.824	VARIES	14.1442	53.55	0.176670	0.189164	0.202543	0.211464	0.215614	68.20	75.71
YPF SA	P989MJBR1	02/12/2021	02/12/2026	84.050	VARIES	11.5342	51.73	0.167303	0.176952	0.187157	0.181852	0.152748	64.73	61.64
YPF SA	P989MJBS5	02/12/2021	06/30/2029	62.500	VARIES	15.6363	66.65	0.230870	0.248919	0.268380	0.275247	0.282650	86.40	97.87
YPF SA	P989MJBT7	02/12/2021	09/30/2033	51.824	VARIES	14.1442	53.55	0.176670	0.189164	0.202542	0.211464	0.215614	68.20	75.71
YSLETA TEX INDPT SCH DIS	98816PDW9	07/22/2020	08/15/2032	74.000	0.000	2.5069	27.09	0.052944	0.053608	0.054280	0.054960	0.055649	19.36	19.85
YSLETA TEX INDPT SCH DIS	98816PDX7	07/22/2020	08/15/2033	70.834	0.000	2.6570	27.49	0.053768	0.054482	0.055206	0.055940	0.056683	19.68	20.21
YSLETA TEX INDPT SCH DIS	98816PDS8	07/22/2020	08/15/2028	85.466	0.000	1.9570	24.35	0.047434	0.047898	0.048367	0.048840	0.049318	17.29	17.63
YSLETA TEX INDPT SCH DIS	98816PDT6	07/22/2020	08/15/2029	83.069	0.000	2.0570	24.89	0.048510	0.049009	0.049513	0.050022	0.050537	17.69	18.06

* Called in 2022; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2022 1st Period	2022 2nd Period	2022 3rd 1st	2023 2nd Period	2023 3rd Period	2022	2023
YSLETA TEX INDPT SCH DIS	98816PDU3	07/22/2020	08/15/2030	80.420	0.000	2.1769	25.51	0.049764	0.050306	0.050853	0.051407	0.051966	18.16	18.56
YSLETA TEX INDPT SCH DIS	98816PDV1	07/22/2020	08/15/2031	76.994	0.000	2.3769	26.70	0.052130	0.052750	0.053377	0.054011	0.054653	19.05	19.50
YSLETA TEX INDPT SCH DIS	98816PDP4	07/22/2020	08/15/2025	93.296	0.000	1.3750	18.62	0.036157	0.036406	0.036656	0.036908	0.037162	13.13	13.31
YSLETA TEX INDPT SCH DIS	98816PDQ2	07/22/2020	08/15/2026	90.614	0.000	1.6319	21.49	0.041794	0.042135	0.042478	0.042825	0.043174	15.20	15.45
YSLETA TEX INDPT SCH DIS	98816PDR0	07/22/2020	08/15/2027	88.221	0.000	1.7820	22.87	0.044502	0.044898	0.045298	0.045702	0.046109	16.20	16.49
YSLETA TEX INDPT SCH DIS	98816PDL3	07/22/2020	08/15/2022	98.183	0.000	0.8904	12.66	0.024514	0.024624				5.51	
YSLETA TEX INDPT SCH DIS	98816PDM1	07/22/2020	08/15/2023	96.824	0.000	1.0561	14.82	0.028726	0.028877	0.029030	0.029183		10.41	6.53
YSLETA TEX INDPT SCH DIS	98816PDN9	07/22/2020	08/15/2024	95.004	0.000	1.2651	17.44	0.033836	0.034050	0.034266	0.034482	0.034700	12.28	12.43

* Called in 2022; reportable OID is computed to call date.

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/22	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period			Calendar Year
							2022 1st Period	2022 2nd Period	2022 3rd Period	
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625	710.08	0.342308	0.469016	0.141410	132.46
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875	682.48	0.336827	0.461421	0.139103	130.32
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375	558.25	0.311827	0.427377	0.128846	120.69
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375	467.34	0.232857	0.391160	0.232882	113.65
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000	393.55	0.221429	0.371492	0.221176	107.94
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375	371.53	0.217143	0.365635	0.217706	106.23
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750	320.26	0.209286	0.351934	0.209588	102.26
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500	288.26	0.204286	0.343425	0.204471	99.78
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125	279.68	0.183556	0.402210	0.129856	99.11
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125	263.02	0.181111	0.396961	0.128201	97.82
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750	224.06	0.175556	0.384751	0.124245	94.81
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625	203.03	0.172444	0.378122	0.122158	93.18
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375	186.78	0.170222	0.372983	0.120504	91.92
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750	174.57	0.168444	0.369171	0.119209	90.97
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000	167.32	0.167333	0.366906	0.118489	90.41
U.S. Treasury	912810RW0	02/15/17	02/15/47	100.000	0.875	145.81	0.164222	0.360166	0.116259	88.74
U.S. Treasury	912810SB5	02/15/18	02/15/48	100.000	1.000	121.63	0.160889	0.352486	0.113895	86.87
U.S. Treasury	912810SG4	02/15/19	02/15/49	100.000	1.000	99.17	0.157556	0.345470	0.111583	85.13
U.S. Treasury	912810SH1	02/15/20	02/15/50	100.000	0.250	75.82	0.154444	0.338122	0.109209	83.33
U.S. Treasury	912810SV1	02/15/21	02/15/51	100.000	0.125	62.37	0.152444	0.333867	0.107842	82.28
U.S. Treasury	9128282L3	07/15/17	07/15/27	100.000	0.375	130.70	0.178571	0.301989	0.179471	87.57
U.S. Treasury	9128283R9	01/15/18	01/15/28	100.000	0.500	121.31	0.177857	0.298895	0.178000	86.85
U.S. Treasury	9128284H0	04/15/18	04/15/23	100.000	0.625	113.52	0.222885	0.305410	0.092051	86.25
U.S. Treasury	9128285W6	01/15/19	01/15/29	100.000	0.875	95.39	0.173571	0.291989	0.173882	84.84
U.S. Treasury	9128286N5	04/15/19	04/15/24	100.000	0.500	96.67	0.219519	0.300765	0.090641	84.94
U.S. Treasury	9128287D6	07/15/19	07/15/29	100.000	0.250	81.30	0.171429	0.288232	0.171647	83.75
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625	185.40	0.187857	0.315967	0.188176	91.81
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250	167.76	0.185000	0.311326	0.185353	90.45
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625	164.04	0.184286	0.310331	0.184765	90.16
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125	153.89	0.182857	0.307624	0.183118	89.37
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125	150.46	-0.022857	0.188066	0.222706	71.58
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125	202.75	0.190714	0.320663	0.190714	60.71
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125	198.28	0.190000	0.319392	0.190235	92.81
U.S. Treasury	912828V49	01/15/17	01/15/27	100.000	0.375	145.02	0.181429	0.305193	0.181765	88.68
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375	188.52	0.187857	0.316851	0.188647	92.05
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125	164.85	0.185000	0.310497	0.184882	90.22
U.S. Treasury	912828X39	04/15/17	04/15/22	100.000	0.125	137.31	0.227692			23.68
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375	166.34	0.184286	0.310939	0.185118	90.33
U.S. Treasury	912828Y38	07/15/18	07/15/28	100.000	0.750	101.88	0.174286	0.293757	0.174882	85.34
U.S. Treasury	912828YL8	10/15/19	10/15/24	100.000	0.125	14.90	0.069808	0.234426	0.166538	63.15
U.S. Treasury	912828Z37	01/15/20	01/15/30	100.000	0.125	75.04	0.170000	0.286575	0.170647	83.26
U.S. Treasury	912828ZJ2	04/15/20	04/15/25	100.000	0.125	78.80	0.214327	0.293716	0.088462	82.94
U.S. Treasury	912828ZZ6	07/15/20	07/15/30	100.000	0.125	78.78	0.170714	0.287569	0.171235	83.55
U.S. Treasury	91282CAQ4	10/15/20	10/15/25	100.000	0.125	65.98	0.213365	0.292350	0.088077	82.56
U.S. Treasury	91282CBF7	01/15/21	01/15/31	100.000	0.125	62.51	0.168571	0.283260	0.168647	82.30
U.S. Treasury	91282CCA7	04/15/21	04/15/26	100.000	0.125	54.68	0.211058	0.289235	0.087179	81.68
U.S. Treasury	91282CCM1	07/15/21	07/15/31	100.000	0.125	31.97	0.163571	0.275083	0.163824	79.93
U.S. Treasury	91282CDC2	10/15/21	10/15/26	100.000	0.125	12.19	0.202596	0.277596	0.083718	78.40
U.S. Treasury	91282CDX6	01/15/22	01/15/32	100.000	0.125	0.00		0.265967	0.158412	75.07
U.S. Treasury	912810TE8	02/15/22	02/15/52	100.000	0.125	0.00		0.312265	0.100863	70.54
U.S. Treasury	91282CEJ6	04/15/22	04/15/27	100.000	0.125	0.00		0.268689	0.080897	55.48
U.S. Treasury	91282CEZ0	07/15/22	07/15/32	100.000	0.625	0.00			0.151118	25.69
U.S. Treasury	91282CFR7	10/15/22	10/15/27	100.000	1.625	0.00			0.077179	6.02

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 2022).

Strips Maturing		OID Per \$1,000	Strips Maturing		OID Per \$1,000
From	Through		From	Through	
01/01/2022	03/31/2022	0.15	07/01/2042	09/30/2042	13.28
04/01/2022	06/30/2022	0.95	10/01/2042	12/31/2042	13.21
07/01/2022	09/30/2022	2.16	01/01/2043	03/31/2043	13.14
10/01/2022	12/31/2022	3.89	04/01/2043	06/30/2043	13.07
01/01/2023	03/31/2023	4.78	07/01/2043	09/30/2043	13.01
04/01/2023	06/30/2023	5.77	10/01/2043	12/31/2043	12.94
07/01/2023	09/30/2023	6.55	01/01/2044	03/31/2044	12.87
10/01/2023	12/31/2023	7.22	04/01/2044	06/30/2044	12.81
01/01/2024	03/31/2024	7.89	07/01/2044	09/30/2044	12.74
04/01/2024	06/30/2024	8.46	10/01/2044	12/31/2044	12.68
07/01/2024	09/30/2024	9.02	01/01/2045	03/31/2045	12.61
10/01/2024	12/31/2024	9.48	04/01/2045	06/30/2045	12.55
01/01/2025	03/31/2025	9.84	07/01/2045	09/30/2045	12.49
04/01/2025	06/30/2025	10.19	10/01/2045	12/31/2045	12.42
07/01/2025	09/30/2025	10.64	01/01/2046	03/31/2046	12.36
10/01/2025	12/31/2025	10.98	04/01/2046	06/30/2046	12.30
01/01/2026	03/31/2026	11.23	07/01/2046	09/30/2046	12.19
04/01/2026	06/30/2026	11.47	10/01/2046	12/31/2046	12.13
07/01/2026	09/30/2026	11.71	01/01/2047	03/31/2047	12.07
10/01/2026	12/31/2026	11.95	04/01/2047	06/30/2047	12.01
01/01/2027	03/31/2027	12.18	07/01/2047	09/30/2047	11.95
04/01/2027	06/30/2027	12.41	10/01/2047	12/31/2047	11.89
07/01/2027	09/30/2027	12.54	01/01/2048	03/31/2048	11.83
10/01/2027	12/31/2027	12.68	04/01/2048	06/30/2048	11.73
01/01/2028	03/31/2028	12.90	07/01/2048	09/30/2048	11.68

04/01/2028	06/30/2028	12.94	10/01/2048	12/31/2048	11.62
07/01/2028	09/30/2028	13.06	01/01/2049	03/31/2049	11.56
10/01/2028	12/31/2028	13.19	04/01/2049	06/30/2049	11.50
01/01/2029	03/31/2029	13.22	07/01/2049	09/30/2049	11.41
04/01/2029	06/30/2029	13.25	10/01/2049	12/31/2049	11.35
07/01/2029	09/30/2029	13.20	01/01/2050	03/31/2050	11.30
10/01/2029	12/31/2029	13.23	04/01/2050	06/30/2050	11.24
01/01/2030	03/31/2030	13.27	07/01/2050	09/30/2050	11.19
04/01/2030	06/30/2030	13.21	10/01/2050	12/31/2050	11.14
07/01/2030	09/30/2030	13.24	01/01/2051	03/31/2051	11.05
10/01/2030	12/31/2030	13.19	04/01/2051	06/30/2051	10.99
01/01/2031	03/31/2031	13.14	07/01/2051	09/30/2051	10.94
04/01/2031	06/30/2031	13.17	10/01/2051	12/31/2051	10.89
07/01/2031	09/30/2031	13.20	01/01/2052	03/31/2052	10.84
10/01/2031	12/31/2031	13.22	04/01/2052	06/30/2052	10.78
01/01/2032	03/31/2032	13.25	07/01/2052	09/30/2052	10.73
04/01/2032	06/30/2032	13.28	10/01/2052	12/31/2052	10.68
07/01/2032	09/30/2032	13.30	01/01/2053	03/31/2053	10.63
10/01/2032	12/31/2032	13.40	04/01/2053	06/30/2053	10.58
01/01/2033	03/31/2033	13.42	07/01/2053	09/30/2053	10.53
04/01/2033	06/30/2033	13.52	10/01/2053	12/31/2053	10.47
07/01/2033	09/30/2033	13.53	01/01/2054	03/31/2054	10.42
10/01/2033	12/31/2033	13.63	04/01/2054	06/30/2054	10.37
01/01/2034	03/31/2034	13.71	07/01/2054	09/30/2054	10.32
04/01/2034	06/30/2034	13.73	10/01/2054	12/31/2054	10.27
07/01/2034	09/30/2034	13.81	01/01/2055	03/31/2055	10.23
10/01/2034	12/31/2034	13.89	04/01/2055	06/30/2055	10.18
01/01/2035	03/31/2035	13.90	07/01/2055	09/30/2055	10.13
04/01/2035	06/30/2035	13.98	10/01/2055	12/31/2055	10.08
07/01/2035	09/30/2035	13.98	01/01/2056	03/31/2056	10.03
10/01/2035	12/31/2035	14.05	04/01/2056	06/30/2056	9.98
01/01/2036	03/31/2036	14.05	07/01/2056	09/30/2056	9.93
04/01/2036	06/30/2036	14.05	10/01/2056	12/31/2056	9.89
07/01/2036	09/30/2036	14.05	01/01/2057	03/31/2057	9.84
10/01/2036	12/31/2036	14.12	04/01/2057	06/30/2057	9.79
01/01/2037	03/31/2037	14.11	07/01/2057	09/30/2057	9.75

04/01/2037	06/30/2037	14.11	10/01/2057	12/31/2057	9.70
07/01/2037	09/30/2037	14.10	01/01/2058	03/31/2058	9.65
10/01/2037	12/31/2037	14.09	04/01/2058	06/30/2058	9.61
01/01/2038	03/31/2038	14.09	07/01/2058	09/30/2058	9.56
04/01/2038	06/30/2038	14.07	10/01/2058	12/31/2058	9.51
07/01/2038	09/30/2038	14.07	01/01/2059	03/31/2059	9.47
10/01/2038	12/31/2038	13.99	04/01/2059	06/30/2059	9.42
01/01/2039	03/31/2039	13.98	07/01/2059	09/30/2059	9.38
04/01/2039	06/30/2039	13.97	10/01/2059	12/31/2059	9.33
07/01/2039	09/30/2039	13.90	01/01/2060	03/31/2060	9.29
10/01/2039	12/31/2039	13.88	04/01/2060	06/30/2060	9.24
01/01/2040	03/31/2040	13.81	07/01/2060	09/30/2060	9.20
04/01/2040	06/30/2040	13.80	10/01/2060	12/31/2060	9.16
07/01/2040	09/30/2040	13.73	01/01/2061	03/31/2061	9.11
10/01/2040	12/31/2040	13.71	04/01/2061	06/30/2061	9.07
01/01/2041	03/31/2041	13.64	07/01/2061	09/30/2061	9.03
04/01/2041	06/30/2041	13.57	10/01/2061	12/31/2061	8.98
07/01/2041	09/30/2041	13.55	01/01/2062	03/31/2062	8.94
10/01/2041	12/31/2041	13.48	04/01/2062	06/30/2062	8.90
01/01/2042	03/31/2042	13.41	07/01/2062	09/30/2062	8.85
04/01/2042	06/30/2042	13.34	10/01/2062	12/31/2062	8.81

Short Term U.S. Treasury Bills
Issued at a Discount and Maturing
January 2022 - December 2023

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
912796Q51	1/4/2022	9/7/2021	99.985	0.15
912796K65	1/6/2022	7/8/2021	99.975	0.25
912796Q69	1/11/2022	9/14/2021	99.985	0.15
912796K73	1/13/2022	7/15/2021	99.975	0.25
912796Q77	1/18/2022	9/21/2021	99.985	0.15
912796K81	1/20/2022	7/22/2021	99.975	0.25
912796Q85	1/25/2022	9/28/2021	99.988	0.12
912796C31	1/27/2022	1/28/2021	99.909	0.91
912796Q93	2/1/2022	10/5/2021	99.983	0.17
912796K99	2/3/2022	8/5/2021	99.972	0.28
912796R76	2/8/2022	10/12/2021	99.982	0.18
912796L72	2/10/2022	8/12/2021	99.975	0.25
912796R84	2/15/2022	10/19/2021	99.983	0.17
912796L80	2/17/2022	8/19/2021	99.975	0.25
912796R92	2/22/2022	10/26/2021	99.982	0.18
912796D30	2/24/2022	2/25/2021	99.929	0.71
912796S26	3/1/2022	11/2/2021	99.982	0.18
912796L98	3/3/2022	9/2/2021	99.972	0.28
912796S75	3/8/2022	11/9/2021	99.982	0.18
912796M97	3/10/2022	9/9/2021	99.975	0.25
912796S83	3/15/2022	11/16/2021	99.982	0.18
912796N21	3/17/2022	9/16/2021	99.975	0.25
912796S91	3/22/2022	11/23/2021	99.982	0.18
912796F38	3/24/2022	3/25/2021	99.929	0.71

912796T25	3/29/2022	11/30/2021	99.977	0.23
912796N39	3/31/2022	9/30/2021	99.975	0.25
912796T74	4/5/2022	12/7/2021	99.975	0.25
912796N47	4/7/2022	10/7/2021	99.972	0.28
912796T82	4/12/2022	12/14/2021	99.970	0.30
912796P29	4/14/2022	10/14/2021	99.972	0.28
912796T90	4/19/2022	12/21/2021	99.970	0.30
912796G45	4/21/2022	4/22/2021	99.934	0.66
912796U23	4/26/2022	12/28/2021	99.964	0.36
912796P37	4/28/2022	10/28/2021	99.970	0.30
912796U72	5/3/2022	1/4/2022	99.959	0.41
912796P45	5/5/2022	11/4/2021	99.967	0.33
912796U80	5/10/2022	1/11/2022	99.950	0.50
912796Q28	5/12/2022	11/12/2021	99.967	0.33
912796U98	5/17/2022	1/18/2022	99.934	0.66
912796H44	5/19/2022	5/20/2021	99.944	0.56
912796V22	5/24/2022	1/25/2022	99.909	0.91
912796Q36	5/26/2022	11/26/2021	99.965	0.35
912796V30	5/31/2022	2/1/2022	99.907	0.93
912796Q44	6/2/2022	12/2/2021	99.955	0.46
912796V89	6/7/2022	2/8/2022	99.888	1.12
912796R35	6/9/2022	12/9/2021	99.947	0.53
912796V97	6/14/2022	2/15/2022	99.858	1.42
912796J42	6/16/2022	6/17/2021	99.929	0.71
912796W21	6/21/2022	2/22/2022	99.818	1.82
912796R43	6/23/2022	12/23/2021	99.919	0.81
912796W39	6/28/2022	3/1/2022	99.812	1.88
912796R50	6/30/2022	12/30/2021	99.894	1.06
912796W88	7/5/2022	3/8/2022	99.823	1.77
912796R68	7/7/2022	1/6/2022	99.889	1.11
912796W96	7/12/2022	3/15/2022	99.818	1.82
912796K57	7/14/2022	7/15/2021	99.924	0.76
912796X20	7/19/2022	3/22/2022	99.780	2.20
912796S42	7/21/2022	1/20/2022	99.815	1.85

912796X38	7/26/2022	3/29/2022	99.765	2.35
912796S59	7/28/2022	1/27/2022	99.808	1.92
912796X46	8/2/2022	4/5/2022	99.734	2.66
912796S67	8/4/2022	2/3/2022	99.747	2.53
912796XL8	8/9/2022	4/12/2022	99.699	3.01
912796L64	8/11/2022	8/12/2021	99.919	0.81
912796XM6	8/16/2022	4/19/2022	99.681	3.19
912796T41	8/18/2022	2/17/2022	99.611	3.89
912796XN4	8/23/2022	4/26/2022	99.646	3.54
912796T58	8/25/2022	2/24/2022	99.641	3.59
912796XP9	8/30/2022	5/3/2022	99.633	3.67
912796T66	9/1/2022	3/3/2022	99.661	3.39
912796XU8	9/6/2022	5/10/2022	99.595	4.05
912796M71	9/8/2022	9/9/2021	99.924	0.76
912796XV6	9/13/2022	5/17/2022	99.617	3.83
912796U49	9/15/2022	3/17/2022	99.585	4.15
912796XW4	9/20/2022	5/24/2022	99.587	4.13
912796U56	9/22/2022	3/24/2022	99.560	4.40
912796XX2	9/27/2022	5/31/2022	99.577	4.23
912796U64	9/29/2022	3/31/2022	99.469	5.31
912796YC7	10/4/2022	6/7/2022	99.541	4.59
912796M89	10/6/2022	10/7/2021	99.909	0.91
912796YD5	10/11/2022	6/14/2022	99.501	4.99
912796V55	10/13/2022	4/14/2022	99.383	6.17
912796YE3	10/18/2022	6/21/2022	99.309	6.91
912796V63	10/20/2022	4/21/2022	99.368	6.32
912796YF0	10/25/2022	6/28/2022	99.319	6.81
912796V71	10/27/2022	4/28/2022	99.307	6.93
912796YG8	11/1/2022	7/5/2022	99.278	7.22
912796N96	11/3/2022	11/4/2021	99.838	1.62
912796YP8	11/8/2022	7/12/2022	99.263	7.37
912796W54	11/10/2022	5/12/2022	99.300	7.00
912796YQ6	11/15/2022	7/19/2022	99.141	8.59
912796W62	11/17/2022	5/19/2022	99.247	7.53

912796YR4	11/22/2022	7/26/2022	99.101	8.99
912796W70	11/25/2022	5/26/2022	99.222	7.78
912796YS2	11/29/2022	8/2/2022	99.111	8.89
912796P94	12/1/2022	12/2/2021	99.757	2.43
912796YX1	12/6/2022	8/9/2022	99.098	9.02
912796X61	12/8/2022	6/9/2022	99.136	8.65
912796YY9	12/13/2022	8/16/2022	99.081	9.19
912796X79	12/15/2022	6/16/2022	98.908	10.92
912796YZ6	12/20/2022	8/23/2022	99.045	9.55
912796X87	12/22/2022	6/23/2022	98.792	12.08
912796ZA0	12/27/2022	8/30/2022	99.018	9.82
912796R27	12/29/2022	12/30/2021	99.606	3.94
912796ZH5	1/3/2023	9/6/2022	98.975	10.25
912796X95	1/5/2023	7/7/2022	98.736	12.64
912796ZJ1	1/10/2023	9/13/2022	98.944	10.56
912796XR5	1/12/2023	7/14/2022	98.643	13.57
912796ZK8	1/17/2023	9/20/2022	98.827	11.73
912796XS3	1/19/2023	7/21/2022	98.529	14.71
912796ZL6	1/24/2023	9/27/2022	98.813	11.87
912796S34	1/26/2023	1/27/2022	99.363	6.37
912796ZM4	1/31/2023	10/4/2022	98.813	11.87
912796XT1	2/2/2023	8/4/2022	98.559	14.41
912796ZT9	2/7/2023	10/11/2022	98.777	12.23
912796XZ7	2/9/2023	8/11/2022	98.463	15.37
912796ZU6	2/14/2023	10/18/2022	98.714	12.86
912796YA1	2/16/2023	8/18/2022	98.473	15.27
912796Y60	2/21/2023	10/25/2022	98.632	13.68
912796T33	2/23/2023	2/24/2022	98.842	11.58
912796Y78	2/28/2023	11/1/2022	98.618	13.82
912796YB9	3/2/2023	9/1/2022	98.365	16.35
912796Y86	3/7/2023	11/8/2022	98.585	14.15
912796YK9	3/9/2023	9/8/2022	98.322	16.78
912796Z69	3/14/2023	11/15/2022	98.579	14.21
912796YL7	3/16/2023	9/15/2022	98.248	17.52

912796Z77	3/21/2023	11/22/2022	98.572	14.28
912796U31	3/23/2023	3/24/2022	98.392	16.08
912796Z85	3/28/2023	11/29/2022	98.546	14.54
912796YM5	3/30/2023	9/29/2022	98.054	19.46
912796Z93	4/4/2023	12/6/2022	98.536	14.64
912796YN3	4/6/2023	10/6/2022	98.054	19.46
912796CT4	4/11/2023	12/13/2022	98.546	14.54
912796YU7	4/13/2023	10/13/2022	97.963	20.37
912796CU1	4/18/2023	12/20/2022	98.532	14.68
912796V48	4/20/2023	4/21/2022	98.109	18.91
912796CV9	4/25/2023	12/27/2022	98.537	14.63
912796YV5	4/27/2023	10/27/2022	97.781	22.19
912796CW7	5/2/2023	1/3/2023	98.496	15.04
912796YW3	5/4/2023	11/3/2022	97.755	22.45
912797FD4	5/9/2023	1/10/2023	98.489	15.11
912796ZE2	5/11/2023	11/10/2022	97.730	22.70
912797FE2	5/16/2023	1/17/2023	98.453	15.47
912796W47	5/18/2023	5/19/2022	97.877	21.23
912797FF9	5/23/2023	1/24/2023	98.476	15.24
912796ZF9	5/25/2023	11/25/2022	97.727	22.73
912797FG7	5/30/2023	1/31/2023	98.473	15.27
912796ZG7	6/1/2023	12/1/2022	97.700	23.00
912797FM4	6/6/2023	2/7/2023	98.471	15.29
912796ZP7	6/8/2023	12/8/2022	97.690	23.10
912797FN2	6/13/2023	2/14/2023	98.446	15.54
912796X53	6/15/2023	6/16/2022	96.946	30.54
912797FP7	6/20/2023	2/21/2023	98.413	15.87
912796ZQ5	6/22/2023	12/22/2022	97.700	23.00
912796ZR3	6/29/2023	12/29/2022	97.674	23.26
912796ZS1	7/6/2023	1/5/2023	97.657	23.43
912796XQ7	7/13/2023	7/14/2022	97.007	29.93
912796ZZ5	7/20/2023	1/19/2023	97.631	23.69
912796Y29	7/27/2023	1/26/2023	97.631	23.69
912796Y37	8/3/2023	2/2/2023	97.634	23.66

912796XY0	8/10/2023	8/11/2022	96.764	32.36
912796Z36	8/17/2023	2/16/2023	97.553	24.47
912796Z44	8/24/2023	2/23/2023	97.515	24.85
912796YH6	9/7/2023	9/8/2022	96.502	34.98
912796YJ2	10/5/2023	10/6/2022	96.001	39.99
912796YT0	11/2/2023	11/3/2022	95.445	45.55
912796ZD4	11/30/2023	12/1/2022	95.394	46.06
912796ZN2	12/28/2023	12/29/2022	95.435	45.65

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2022

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
313385RH1	1/3/2022	1/5/2021	99.950	0.50
313385RJ7	1/4/2022	2/2/2021	99.944	0.56
313385RK4	1/5/2022	3/3/2021	99.966	0.34
313385RL2	1/6/2022	3/3/2021	99.966	0.34
313385RM0	1/7/2022	2/16/2021	99.982	0.18
313385RQ1	1/10/2022	3/4/2021	99.965	0.35
313385RR9	1/11/2022	7/1/2021	99.984	0.16
313385RS7	1/12/2022	7/1/2021	99.984	0.16
313385RT5	1/13/2022	7/1/2021	99.984	0.16
313385RU2	1/14/2022	1/28/2021	99.961	0.39
313385RY4	1/18/2022	6/25/2021	99.983	0.17
313385RZ1	1/19/2022	6/25/2021	99.983	0.17
313385SA5	1/20/2022	6/25/2021	99.983	0.17
313385SB3	1/21/2022	6/25/2021	99.983	0.17
313385SE7	1/24/2022	7/20/2021	99.979	0.21
313385SF4	1/25/2022	7/20/2021	99.979	0.21
313385SG2	1/26/2022	3/1/2021	99.982	0.18
313385SH0	1/27/2022	3/1/2021	99.982	0.18
313385SJ6	1/28/2022	3/15/2021	99.956	0.44
313385SM9	1/31/2022	2/26/2021	99.981	0.19
313385SN7	2/1/2022	3/1/2021	99.981	0.19
313385SP2	2/2/2022	8/4/2021	99.975	0.25
313385SQ0	2/3/2022	2/8/2021	99.940	0.60
313385SR8	2/4/2022	2/8/2021	99.940	0.60
313385SU1	2/7/2022	2/11/2021	99.940	0.60
313385SV9	2/8/2022	2/17/2021	99.941	0.59
313385SW7	2/9/2022	10/21/2021	99.991	0.09

313385SX5	2/10/2022	2/17/2021	99.940	0.60
313385SY3	2/11/2022	2/17/2021	99.940	0.60
313385TB2	2/14/2022	8/2/2021	99.978	0.22
313385TC0	2/15/2022	7/23/2021	99.977	0.23
313385TD8	2/16/2022	4/16/2021	99.958	0.43
313385TE6	2/17/2022	8/2/2021	99.978	0.22
313385TF3	2/18/2022	9/1/2021	99.979	0.21
313385TK2	2/22/2022	9/20/2021	99.985	0.15
313385TL0	2/23/2022	6/10/2021	99.982	0.18
313385TM8	2/24/2022	6/15/2021	99.982	0.18
313385TN6	2/25/2022	7/1/2021	99.977	0.23
313385TR7	2/28/2022	3/30/2021	99.991	0.09
313385TS5	3/1/2022	9/1/2021	99.990	0.10
313385TT3	3/2/2022	9/1/2021	99.977	0.23
313385TU0	3/3/2022	6/25/2021	99.979	0.21
313385TV8	3/4/2022	8/31/2021	99.985	0.15
313385TY2	3/7/2022	10/5/2021	99.983	0.17
313385TZ9	3/8/2022	10/6/2021	99.983	0.17
313385UA2	3/9/2022	9/8/2021	99.977	0.23
313385UB0	3/10/2022	10/6/2021	99.983	0.17
313385UC8	3/11/2022	9/10/2021	99.977	0.23
313385UF1	3/14/2022	8/31/2021	99.982	0.18
313385UG9	3/15/2022	9/15/2021	99.982	0.18
313385UH7	3/16/2022	9/15/2021	99.977	0.23
313385UJ3	3/17/2022	3/17/2021	99.929	0.71
313385UK0	3/18/2022	3/18/2021	99.929	0.71
313385UN4	3/21/2022	9/30/2021	99.981	0.19
313385UP9	3/22/2022	9/20/2021	99.975	0.25
313385UQ7	3/23/2022	9/22/2021	99.980	0.20
313385UR5	3/24/2022	11/10/2021	99.983	0.17
313385US3	3/25/2022	9/24/2021	99.979	0.21
313385UV6	3/28/2022	9/20/2021	99.979	0.21
313385UW4	3/29/2022	9/20/2021	99.979	0.21
313385UX2	3/30/2022	9/3/2021	99.986	0.14
313385UY0	3/31/2022	8/30/2021	99.979	0.21
313385UZ7	4/1/2022	9/14/2021	99.986	0.14

313385VC7	4/4/2022	11/17/2021	99.987	0.13
313385VD5	4/5/2022	1/7/2022	99.988	0.12
313385VE3	4/6/2022	10/6/2021	99.973	0.27
313385VF0	4/7/2022	1/13/2022	99.979	0.21
313385VG8	4/8/2022	8/31/2021	99.988	0.12
313385VK9	4/11/2022	10/27/2021	99.979	0.21
313385VL7	4/12/2022	9/20/2021	99.975	0.25
313385VM5	4/13/2022	10/15/2021	99.985	0.15
313385VN3	4/14/2022	4/16/2021	99.942	0.58
313385VS2	4/18/2022	4/20/2021	99.955	0.45
313385VT0	4/19/2022	10/27/2021	99.978	0.22
313385VU7	4/20/2022	10/20/2021	99.973	0.27
313385VV5	4/21/2022	10/26/2021	99.980	0.20
313385VW3	4/22/2022	10/22/2021	99.972	0.28
313385VZ6	4/25/2022	6/23/2021	99.962	0.38
313385WA0	4/26/2022	10/18/2021	99.984	0.16
313385WB8	4/27/2022	9/30/2021	99.974	0.26
313385WC6	4/28/2022	9/3/2021	99.984	0.16
313385WD4	4/29/2022	6/22/2021	99.961	0.39
313385WG7	5/2/2022	5/5/2021	99.955	0.45
313385WH5	5/3/2022	5/4/2021	99.955	0.45
313385WJ1	5/4/2022	5/4/2021	99.954	0.46
313385WK8	5/5/2022	5/5/2021	99.954	0.46
313385WL6	5/6/2022	5/6/2021	99.944	0.56
313385WP7	5/9/2022	11/2/2021	99.977	0.23
313385WQ5	5/10/2022	5/10/2021	99.949	0.51
313385WR3	5/11/2022	11/17/2021	99.983	0.17
313385WS1	5/12/2022	5/12/2021	99.954	0.46
313385WT9	5/13/2022	10/29/2021	99.984	0.16
313385WW2	5/16/2022	5/17/2021	99.944	0.56
313385WX0	5/17/2022	5/17/2021	99.948	0.52
313385WY8	5/18/2022	5/20/2021	99.955	0.45
313385WZ5	5/19/2022	10/20/2021	99.982	0.18
313385XA9	5/20/2022	5/20/2021	99.954	0.46
313385XD3	5/23/2022	10/20/2021	99.982	0.18
313385XE1	5/24/2022	12/10/2021	99.975	0.25

313385XF8	5/25/2022	11/24/2021	99.965	0.35
313385XG6	5/26/2022	9/22/2021	99.973	0.27
313385XH4	5/27/2022	5/28/2021	99.955	0.45
313385XM3	5/31/2022	7/22/2021	99.957	0.43
313385XN1	6/1/2022	6/1/2021	99.949	0.51
313385XP6	6/2/2022	2/2/2022	99.918	0.82
313385XQ4	6/3/2022	11/9/2021	99.980	0.20
313385XT8	6/6/2022	2/1/2022	99.917	0.83
313385XU5	6/7/2022	12/3/2021	99.951	0.49
313385XV3	6/8/2022	12/8/2021	99.935	0.65
313385XW1	6/9/2022	6/25/2021	99.971	0.29
313385XX9	6/10/2022	6/14/2021	99.950	0.50
313385YA8	6/13/2022	6/14/2021	99.949	0.51
313385YB6	6/14/2022	6/15/2021	99.949	0.51
313385YC4	6/15/2022	6/15/2021	99.949	0.51
313385YD2	6/16/2022	6/16/2021	99.949	0.51
313385YE0	6/17/2022	6/18/2021	99.944	0.56
313385YJ9	6/21/2022	6/24/2021	99.935	0.65
313385YK6	6/22/2022	6/23/2021	99.934	0.66
313385YL4	6/23/2022	6/25/2021	99.934	0.66
313385YM2	6/24/2022	12/21/2021	99.969	0.31
313385YQ3	6/27/2022	1/13/2022	99.904	0.96
313385YR1	6/28/2022	3/2/2022	99.895	1.05
313385YS9	6/29/2022	1/25/2022	99.895	1.05
313385YT7	6/30/2022	11/4/2021	99.964	0.36
313385YU4	7/1/2022	7/1/2021	99.934	0.66
313385YY6	7/5/2022	12/8/2021	99.954	0.46
313385YZ3	7/6/2022	7/6/2021	99.934	0.66
313385ZA7	7/7/2022	10/27/2021	99.979	0.21
313385ZB5	7/8/2022	11/8/2021	99.963	0.37
313385ZE9	7/11/2022	12/13/2021	99.953	0.47
313385ZF6	7/12/2022	12/13/2021	99.953	0.47
313385ZG4	7/13/2022	12/13/2021	99.953	0.47
313385ZH2	7/14/2022	7/15/2021	99.970	0.30
313385ZJ8	7/15/2022	7/16/2021	99.924	0.76
313385ZM1	7/18/2022	12/23/2021	99.960	0.40

313385ZN9	7/19/2022	7/19/2021	99.924	0.76
313385ZP4	7/20/2022	12/8/2021	99.950	0.50
313385ZQ2	7/21/2022	12/3/2021	99.968	0.32
313385ZR0	7/22/2022	12/3/2021	99.968	0.32
313385ZU3	7/25/2022	1/14/2022	99.861	1.39
313385ZV1	7/26/2022	1/26/2022	99.849	1.51
313385ZW9	7/27/2022	12/7/2021	99.955	0.45
313385ZX7	7/28/2022	12/1/2021	99.980	0.20
313385ZY5	7/29/2022	12/9/2021	99.929	0.71
313385A30	8/1/2022	8/4/2021	99.935	0.65
313385A48	8/2/2022	8/3/2021	99.934	0.66
313385A55	8/3/2022	8/4/2021	99.934	0.66
313385A63	8/4/2022	8/4/2021	99.934	0.66
313385A71	8/5/2022	8/5/2021	99.934	0.66
313385B21	8/8/2022	12/23/2021	99.956	0.44
313385B39	8/9/2022	12/23/2021	99.955	0.45
313385B47	8/10/2022	4/20/2022	99.720	2.80
313385B54	8/11/2022	4/8/2022	99.733	2.67
313385B62	8/12/2022	12/29/2021	99.956	0.44
313385B96	8/15/2022	12/30/2021	99.956	0.44
313385C20	8/16/2022	12/30/2021	99.955	0.45
313385C38	8/17/2022	12/30/2021	99.955	0.45
313385C46	8/18/2022	1/28/2022	99.798	2.02
313385C53	8/19/2022	12/30/2021	99.955	0.45
313385C87	8/22/2022	8/27/2021	99.935	0.65
313385C95	8/23/2022	1/3/2022	99.955	0.45
313385D29	8/24/2022	1/3/2022	99.955	0.45
313385D37	8/25/2022	8/27/2021	99.934	0.66
313385D45	8/26/2022	12/28/2021	99.953	0.47
313385D78	8/29/2022	12/1/2021	99.898	1.02
313385D86	8/30/2022	12/1/2021	99.977	0.23
313385D94	8/31/2022	12/7/2021	99.963	0.37
313385E28	9/1/2022	9/7/2021	99.935	0.65
313385E36	9/2/2022	9/7/2021	99.935	0.65
313385E77	9/6/2022	11/16/2021	99.951	0.49
313385E85	9/7/2022	11/16/2021	99.951	0.49

313385E93	9/8/2022	11/16/2021	99.951	0.49
313385F27	9/9/2022	11/17/2021	99.951	0.49
313385F50	9/12/2022	9/15/2021	99.975	0.25
313385F68	9/13/2022	4/5/2022	99.580	4.20
313385F76	9/14/2022	11/17/2021	99.950	0.50
313385F84	9/15/2022	1/27/2022	99.766	2.34
313385F92	9/16/2022	9/17/2021	99.934	0.66
313385G42	9/19/2022	11/30/2021	99.947	0.53
313385G59	9/20/2022	11/19/2021	99.932	0.68
313385G67	9/21/2022	1/7/2022	99.929	0.71
313385G75	9/22/2022	3/23/2022	99.535	4.65
313385G83	9/23/2022	11/19/2021	99.932	0.68
313385H33	9/26/2022	11/19/2021	99.931	0.69
313385H41	9/27/2022	9/28/2021	99.934	0.66
313385H58	9/28/2022	11/19/2021	99.930	0.70
313385H66	9/29/2022	2/16/2022	99.563	4.38
313385H74	9/30/2022	10/8/2021	99.931	0.69
313385J23	10/3/2022	11/15/2021	99.946	0.54
313385J31	10/4/2022	11/30/2021	99.944	0.56
313385J49	10/5/2022	12/2/2021	99.915	0.85
313385J56	10/6/2022	11/18/2021	99.946	0.54
313385J64	10/7/2022	12/2/2021	99.914	0.86
313385K21	10/11/2022	12/3/2021	99.913	0.87
313385K39	10/12/2022	12/3/2021	99.913	0.87
313385K47	10/13/2022	12/3/2021	99.913	0.87
313385K54	10/14/2022	11/29/2021	99.938	0.62
313385K88	10/17/2022	11/24/2021	99.941	0.59
313385K96	10/18/2022	10/19/2021	99.909	0.91
313385L20	10/19/2022	11/24/2021	99.941	0.59
313385L38	10/20/2022	11/24/2021	99.940	0.60
313385L46	10/21/2022	1/7/2022	99.920	0.80
313385L79	10/24/2022	12/13/2021	99.878	1.23
313385L87	10/25/2022	12/13/2021	99.877	1.23
313385L95	10/26/2022	4/25/2022	99.284	7.16
313385M29	10/27/2022	12/13/2021	99.876	1.24
313385M37	10/28/2022	12/14/2021	99.903	0.97

313385M60	10/31/2022	12/1/2021	99.884	1.16
313385M78	11/1/2022	11/23/2021	99.871	1.29
313385M86	11/2/2022	12/13/2021	99.874	1.26
313385M94	11/3/2022	1/10/2022	99.835	1.65
313385N28	11/4/2022	11/22/2021	99.875	1.25
313385N51	11/7/2022	1/10/2022	99.833	1.67
313385N69	11/8/2022	1/7/2022	99.716	2.84
313385N77	11/9/2022	1/10/2022	99.832	1.68
313385N85	11/10/2022	11/22/2021	99.863	1.37
313385P42	11/14/2022	12/8/2021	99.839	1.61
313385P59	11/15/2022	12/14/2021	99.869	1.31
313385P67	11/16/2022	12/14/2021	99.869	1.31
313385P75	11/17/2022	12/14/2021	99.869	1.31
313385P83	11/18/2022	11/19/2021	99.858	1.42
313385Q33	11/21/2022	11/24/2021	99.819	1.81
313385Q41	11/22/2022	11/24/2021	99.819	1.81
313385Q58	11/23/2022	11/30/2021	99.821	1.79
313385Q74	11/25/2022	4/14/2022	99.216	7.84
313385R24	11/28/2022	11/29/2021	99.818	1.82
313385R32	11/29/2022	11/30/2021	99.869	1.31
313385R40	11/30/2022	12/9/2021	99.832	1.68
313385R57	12/1/2022	12/23/2021	99.738	2.62
313385R65	12/2/2022	2/3/2022	99.497	5.03
313385R99	12/5/2022	5/6/2022	99.083	9.17
313385S23	12/6/2022	1/7/2022	99.871	1.30
313385S31	12/7/2022	5/24/2022	99.157	8.43
313385S49	12/8/2022	5/5/2022	99.024	9.76
313385S56	12/9/2022	12/9/2021	99.807	1.93
313385S80	12/12/2022	12/22/2021	99.714	2.86
313385S98	12/13/2022	4/14/2022	99.102	8.98
313385T22	12/14/2022	12/22/2021	99.712	2.88
313385T30	12/15/2022	12/17/2021	99.758	2.42
313385T48	12/16/2022	12/20/2021	99.739	2.61
313385T71	12/19/2022	12/23/2021	99.709	2.91
313385T89	12/20/2022	12/22/2021	99.698	3.02
313385T97	12/21/2022	1/3/2022	99.863	1.37

313385U20	12/22/2022	12/23/2021	99.707	2.93
313385U38	12/23/2022	12/31/2021	99.703	2.97
313385U79	12/27/2022	4/7/2022	99.017	9.83
313385U87	12/28/2022	4/8/2022	99.083	9.17
313385U95	12/29/2022	4/14/2022	99.014	9.86
313385V29	12/30/2022	3/10/2022	99.263	7.37

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2022

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
313589RK1	1/5/2022	10/6/2021	99.992	0.08
313589RS4	1/12/2022	10/13/2021	99.991	0.09
313589RU9	1/14/2022	1/13/2022	100.000	0.00
313589RZ8	1/19/2022	10/20/2021	99.990	0.10
313589SG9	1/26/2022	10/27/2021	99.990	0.10
313589SJ3	1/28/2022	1/27/2022	100.000	0.00
313589SM6	1/31/2022	1/27/2022	100.000	0.00
313589SP9	2/2/2022	11/3/2021	99.991	0.09
313589SW4	2/9/2022	11/10/2021	99.991	0.09
313589TD5	2/16/2022	11/17/2021	99.991	0.09
313589TF0	2/18/2022	2/17/2022	100.000	0.00
313589TR4	2/28/2022	2/25/2022	100.000	0.00
313589TT0	3/2/2022	12/1/2021	99.989	0.11
313589TV5	3/4/2022	3/3/2022	100.000	0.00
313589UA9	3/9/2022	12/8/2021	99.987	0.13
313589UC5	3/11/2022	3/10/2022	100.000	0.00
313589UH4	3/16/2022	12/15/2021	99.988	0.12
313589UK7	3/18/2022	3/17/2022	99.999	0.01
313589UQ4	3/23/2022	2/23/2022	99.998	0.02
313589UX9	3/30/2022	3/2/2022	99.993	0.07
313589VE0	4/6/2022	1/5/2022	99.983	0.17
313589VM2	4/13/2022	1/12/2022	99.972	0.28
313589VU4	4/20/2022	1/19/2022	99.957	0.43
313589WD1	4/29/2022	4/28/2022	99.999	0.01
313589WG4	5/2/2022	11/1/2021	99.990	0.10
313589WJ8	5/4/2022	2/2/2022	99.949	0.51

313589WR0	5/11/2022	2/9/2022	99.933	0.67
313589WW9	5/16/2022	11/15/2021	99.977	0.23
313589WY5	5/18/2022	3/23/2022	99.961	0.39
313589XF5	5/25/2022	3/30/2022	99.954	0.46
313589XN8	6/1/2022	4/6/2022	99.938	0.62
313589XV0	6/8/2022	4/13/2022	99.922	0.78
313589YC1	6/15/2022	4/20/2022	99.916	0.84
313589YK3	6/22/2022	4/27/2022	99.903	0.97
313589YU1	7/1/2022	1/3/2022	99.926	0.74
313589ZJ5	7/15/2022	7/14/2022	99.996	0.04
313589ZP1	7/20/2022	5/25/2022	99.855	1.45
313589ZY2	7/29/2022	7/28/2022	99.995	0.05
313589B44	8/10/2022	5/11/2022	99.748	2.52
313589C35	8/17/2022	5/18/2022	99.727	2.73
313589D91	8/31/2022	6/1/2022	99.702	2.98
313589E82	9/7/2022	6/8/2022	99.671	3.29
313589E90	9/8/2022	7/29/2022	99.756	2.44
313589F73	9/14/2022	7/20/2022	99.661	3.39
313589G64	9/21/2022	6/22/2022	99.532	4.68
313589H55	9/28/2022	6/29/2022	99.532	4.68
313589H71	9/30/2022	9/29/2022	99.993	0.07
313589J20	10/3/2022	4/1/2022	99.327	6.73
313589J46	10/5/2022	9/7/2022	99.806	1.94
313589J61	10/7/2022	9/22/2022	99.885	1.15
313589K36	10/12/2022	8/17/2022	99.629	3.71
313589K51	10/14/2022	10/13/2022	99.992	0.08
313589L27	10/19/2022	8/24/2022	99.610	3.90
313589M75	11/1/2022	5/2/2022	99.126	8.74
313589N74	11/9/2022	9/14/2022	99.549	4.51
313589P49	11/14/2022	11/8/2022	99.944	0.56
313589P56	11/15/2022	5/16/2022	99.066	9.34
313589P64	11/16/2022	11/8/2022	99.926	0.74
313589P72	11/17/2022	11/8/2022	99.916	0.84
313589Q30	11/21/2022	11/15/2022	99.944	0.56
313589Q55	11/23/2022	9/28/2022	99.510	4.90
313589R21	11/28/2022	11/8/2022	99.811	1.89

313589R47	11/30/2022	10/5/2022	99.496	5.04
313589R54	12/1/2022	11/8/2022	99.780	2.20
313589R62	12/2/2022	11/9/2022	99.780	2.20
313589R96	12/5/2022	11/22/2022	99.874	1.26
313589S20	12/6/2022	11/28/2022	99.922	0.78
313589S38	12/7/2022	10/12/2022	99.487	5.13
313589S46	12/8/2022	11/9/2022	99.722	2.78
313589S53	12/9/2022	11/8/2022	99.703	2.97
313589S87	12/12/2022	11/10/2022	99.693	3.07
313589S95	12/13/2022	11/10/2022	99.684	3.16
313589T29	12/14/2022	11/30/2022	99.864	1.36
313589T37	12/15/2022	11/15/2022	99.717	2.83
313589T45	12/16/2022	11/14/2022	99.689	3.11
313589T78	12/19/2022	11/17/2022	99.680	3.20
313589T86	12/20/2022	11/15/2022	99.660	3.40
313589T94	12/21/2022	12/7/2022	99.858	1.42
313589U27	12/22/2022	11/18/2022	99.660	3.40
313589U84	12/28/2022	11/8/2022	99.507	4.93
313589U92	12/29/2022	11/23/2022	99.625	3.75
313589V26	12/30/2022	11/17/2022	99.552	4.48

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2022

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
313313RH3	1/3/2022	1/19/2021	99.94	0.60
313313RJ9	1/4/2022	1/3/2022	99.99	0.10
313313RK6	1/5/2022	3/30/2021	99.94	0.60
313313RL4	1/6/2022	1/15/2021	99.90	1.00
313313RM2	1/7/2022	2/11/2021	99.92	0.80
313313RQ3	1/10/2022	8/30/2021	99.95	0.50
313313RR1	1/11/2022	1/10/2022	99.97	0.30
313313RS9	1/12/2022	12/8/2021	99.97	0.30
313313RT7	1/13/2022	10/29/2021	99.96	0.40
313313RU4	1/14/2022	7/19/2021	99.95	0.50
313313RY6	1/18/2022	9/1/2021	99.95	0.50
313313RZ3	1/19/2022	2/17/2021	99.92	0.80
313313SA7	1/20/2022	5/24/2021	99.97	0.30
313313SB5	1/21/2022	9/2/2021	99.95	0.50
313313SE9	1/24/2022	9/2/2021	99.95	0.50
313313SF6	1/25/2022	3/25/2021	99.94	0.60
313313SG4	1/26/2022	9/17/2021	99.96	0.40
313313SH2	1/27/2022	1/28/2021	99.91	0.90
313313SJ8	1/28/2022	2/17/2021	99.92	0.80
313313SM1	1/31/2022	9/2/2021	99.96	0.40
313313SN9	2/1/2022	9/27/2021	99.96	0.40
313313SP4	2/2/2022	7/29/2021	99.96	0.40
313313SQ2	2/3/2022	10/28/2021	99.95	0.50
313313SR0	2/4/2022	4/30/2021	99.95	0.50
313313SU3	2/7/2022	4/30/2021	99.95	0.50
313313SV1	2/8/2022	6/3/2021	99.97	0.30
313313SW9	2/9/2022	1/5/2022	99.96	0.40

313313SX7	2/10/2022	9/1/2021	99.95	0.50
313313SY5	2/11/2022	9/16/2021	99.96	0.40
313313TB4	2/14/2022	2/11/2022	99.99	0.10
313313TC2	2/15/2022	2/16/2021	99.92	0.80
313313TD0	2/16/2022	5/11/2021	99.95	0.50
313313TE8	2/17/2022	12/16/2021	99.97	0.30
313313TF5	2/18/2022	12/27/2021	99.95	0.50
313313TK4	2/22/2022	5/11/2021	99.95	0.50
313313TL2	2/23/2022	10/29/2021	99.95	0.50
313313TM0	2/24/2022	2/23/2022	99.97	0.30
313313TN8	2/25/2022	4/26/2021	99.94	0.60
313313TR9	2/28/2022	5/7/2021	99.95	0.50
313313TS7	3/1/2022	6/22/2021	99.94	0.60
313313TT5	3/2/2022	4/8/2021	99.94	0.60
313313TU2	3/3/2022	10/28/2021	99.95	0.50
313313TV0	3/4/2022	11/10/2021	99.95	0.50
313313TY4	3/7/2022	9/28/2021	99.96	0.40
313313TZ1	3/8/2022	3/7/2022	99.98	0.20
313313UA4	3/9/2022	2/2/2022	99.96	0.40
313313UB2	3/10/2022	3/9/2022	99.98	0.20
313313UC0	3/11/2022	4/27/2021	99.94	0.60
313313UF3	3/14/2022	9/29/2021	99.96	0.40
313313UG1	3/15/2022	3/14/2022	99.99	0.10
313313UH9	3/16/2022	8/30/2021	99.95	0.50
313313UJ5	3/17/2022	5/7/2021	99.95	0.50
313313UK2	3/18/2022	3/17/2022	99.75	2.50
313313UN6	3/21/2022	4/21/2021	99.93	0.70
313313UP1	3/22/2022	7/30/2021	99.95	0.50
313313UQ9	3/23/2022	4/26/2021	99.93	0.70
313313UR7	3/24/2022	3/23/2022	99.82	1.80
313313US5	3/25/2022	4/28/2021	99.95	0.50
313313UV8	3/28/2022	10/4/2021	99.95	0.50
313313UW6	3/29/2022	3/28/2022	99.84	1.60
313313UX4	3/30/2022	2/23/2022	99.92	0.80
313313UY2	3/31/2022	6/2/2021	99.97	0.30
313313UZ9	4/1/2022	11/18/2021	99.96	0.40

313313VC9	4/4/2022	10/4/2021	99.95	0.50
313313VD7	4/5/2022	2/25/2022	99.92	0.80
313313VE5	4/6/2022	8/4/2021	99.95	0.50
313313VF2	4/7/2022	3/3/2022	99.86	1.40
313313VG0	4/8/2022	7/9/2021	99.94	0.60
313313VK1	4/11/2022	8/27/2021	99.95	0.50
313313VL9	4/12/2022	2/23/2022	99.86	1.40
313313VM7	4/13/2022	10/15/2021	99.95	0.50
313313VN5	4/14/2022	6/24/2021	99.96	0.40
313313VS4	4/18/2022	10/18/2021	99.94	0.60
313313VT2	4/19/2022	9/10/2021	99.95	0.50
313313VU9	4/20/2022	10/19/2021	99.95	0.50
313313VV7	4/21/2022	10/5/2021	99.95	0.50
313313VW5	4/22/2022	9/21/2021	99.96	0.40
313313VZ8	4/25/2022	10/20/2021	99.95	0.50
313313WA2	4/26/2022	2/24/2022	99.78	2.20
313313WB0	4/27/2022	6/23/2021	99.95	0.50
313313WC8	4/28/2022	10/1/2021	99.95	0.50
313313WD6	4/29/2022	10/25/2021	99.94	0.60
313313WG9	5/2/2022	9/17/2021	99.95	0.50
313313WH7	5/3/2022	5/3/2021	99.95	0.50
313313WJ3	5/4/2022	3/23/2022	99.80	2.00
313313WK0	5/5/2022	5/4/2022	99.82	1.80
313313WL8	5/6/2022	3/9/2022	99.76	2.40
313313WP9	5/9/2022	8/17/2021	99.93	0.70
313313WQ7	5/10/2022	3/29/2022	99.80	2.00
313313WR5	5/11/2022	10/29/2021	99.93	0.70
313313WS3	5/12/2022	5/26/2021	99.96	0.40
313313WT1	5/13/2022	5/12/2022	99.40	6.00
313313WW4	5/16/2022	11/3/2021	99.93	0.70
313313WX2	5/17/2022	3/21/2022	99.67	3.30
313313WY0	5/18/2022	9/21/2021	99.95	0.50
313313WZ7	5/19/2022	5/25/2021	99.96	0.40
313313XA1	5/20/2022	11/1/2021	99.93	0.70
313313XD5	5/23/2022	11/8/2021	99.93	0.70
313313XE3	5/24/2022	3/16/2022	99.70	3.00

313313XF0	5/25/2022	5/28/2021	99.96	0.40
313313XG8	5/26/2022	4/12/2022	99.59	4.10
313313XH6	5/27/2022	9/1/2021	99.94	0.60
313313XM5	5/31/2022	11/17/2021	99.94	0.60
313313XN3	6/1/2022	8/20/2021	99.95	0.50
313313XP8	6/2/2022	11/24/2021	99.93	0.70
313313XQ6	6/3/2022	10/29/2021	99.92	0.80
313313XT0	6/6/2022	10/12/2021	99.94	0.60
313313XU7	6/7/2022	8/20/2021	99.94	0.60
313313XV5	6/8/2022	11/19/2021	99.94	0.60
313313XW3	6/9/2022	6/8/2022	99.40	6.00
313313XX1	6/10/2022	10/12/2021	99.94	0.60
313313YA0	6/13/2022	10/28/2021	99.92	0.80
313313YB8	6/14/2022	4/14/2022	99.40	6.00
313313YC6	6/15/2022	11/4/2021	99.94	0.60
313313YD4	6/16/2022	7/16/2021	99.93	0.70
313313YE2	6/17/2022	4/19/2022	99.44	5.60
313313YJ1	6/21/2022	8/12/2021	99.94	0.60
313313YK8	6/22/2022	5/20/2022	99.28	7.20
313313YL6	6/23/2022	9/15/2021	99.94	0.60
313313YM4	6/24/2022	12/9/2021	99.89	1.10
313313YQ5	6/27/2022	11/1/2021	99.92	0.80
313313YR3	6/28/2022	10/4/2021	99.94	0.60
313313YS1	6/29/2022	11/15/2021	99.92	0.80
313313YT9	6/30/2022	5/27/2022	99.19	8.10
313313YU6	7/1/2022	8/16/2021	99.95	0.50
313313YY8	7/5/2022	11/24/2021	99.90	1.00
313313YZ5	7/6/2022	8/26/2021	99.93	0.70
313313ZA9	7/7/2022	12/16/2021	99.87	1.30
313313ZB7	7/8/2022	7/7/2022	98.62	13.80
313313ZE1	7/11/2022	7/8/2022	98.62	13.80
313313ZF8	7/12/2022	1/10/2022	99.74	2.60
313313ZG6	7/13/2022	6/21/2022	98.65	13.50
313313ZH4	7/14/2022	12/28/2021	99.81	1.90
313313ZJ0	7/15/2022	5/6/2022	99.20	8.00
313313ZM3	7/18/2022	12/17/2021	99.87	1.30

313313ZN1	7/19/2022	9/28/2021	99.93	0.70
313313ZP6	7/20/2022	12/20/2021	99.86	1.40
313313ZQ4	7/21/2022	4/27/2022	99.15	8.50
313313ZR2	7/22/2022	12/20/2021	99.86	1.40
313313ZU5	7/25/2022	9/24/2021	99.94	0.60
313313ZV3	7/26/2022	11/15/2021	99.91	0.90
313313ZW1	7/27/2022	5/9/2022	99.15	8.50
313313ZX9	7/28/2022	7/27/2022	98.62	13.80
313313ZY7	7/29/2022	6/8/2022	99.06	9.40
313313A32	8/1/2022	12/21/2021	99.84	1.60
313313A40	8/2/2022	3/11/2022	99.33	6.70
313313A57	8/3/2022	6/10/2022	98.85	11.50
313313A65	8/4/2022	8/3/2022	97.95	20.50
313313A73	8/5/2022	12/23/2021	99.82	1.80
313313B23	8/8/2022	11/24/2021	99.87	1.30
313313B31	8/9/2022	12/28/2021	99.77	2.30
313313B49	8/10/2022	11/4/2021	99.90	1.00
313313B56	8/11/2022	5/16/2022	98.98	10.20
313313B64	8/12/2022	8/11/2022	97.90	21.00
313313B98	8/15/2022	12/29/2021	99.78	2.20
313313C22	8/16/2022	2/7/2022	99.42	5.80
313313C30	8/17/2022	12/28/2021	99.76	2.40
313313C48	8/18/2022	10/19/2021	99.91	0.90
313313C55	8/19/2022	12/30/2021	99.78	2.20
313313C89	8/22/2022	12/31/2021	99.77	2.30
313313C97	8/23/2022	7/18/2022	98.05	19.50
313313D21	8/24/2022	12/29/2021	99.77	2.30
313313D39	8/25/2022	8/24/2022	97.87	21.30
313313D47	8/26/2022	2/24/2022	99.30	7.00
313313D70	8/29/2022	12/17/2021	99.83	1.70
313313D88	8/30/2022	8/1/2022	97.85	21.50
313313D96	8/31/2022	10/29/2021	99.89	1.10
313313E20	9/1/2022	12/23/2021	99.79	2.10
313313E38	9/2/2022	3/25/2022	99.09	9.10
313313E79	9/6/2022	1/26/2022	99.56	4.40
313313E87	9/7/2022	8/3/2022	97.84	21.60

313313E95	9/8/2022	8/5/2022	97.87	21.30
313313F29	9/9/2022	9/8/2022	97.85	21.50
313313F52	9/12/2022	1/31/2022	99.51	4.90
313313F60	9/13/2022	11/3/2021	99.87	1.30
313313F78	9/14/2022	10/4/2021	99.91	0.90
313313F86	9/15/2022	5/20/2022	98.82	11.80
313313F94	9/16/2022	2/7/2022	99.34	6.60
313313G44	9/19/2022	10/18/2021	99.90	1.00
313313G51	9/20/2022	12/28/2021	99.74	2.60
313313G69	9/21/2022	2/22/2022	99.22	7.80
313313G77	9/22/2022	10/14/2021	99.91	0.90
313313G85	9/23/2022	11/29/2021	99.84	1.60
313313H35	9/26/2022	2/17/2022	99.19	8.10
313313H43	9/27/2022	9/26/2022	97.10	29.00
313313H50	9/28/2022	2/15/2022	99.14	8.60
313313H68	9/29/2022	2/18/2022	99.25	7.50
313313H76	9/30/2022	12/30/2021	99.75	2.50
313313J25	10/3/2022	10/8/2021	99.93	0.70
313313J33	10/4/2022	6/8/2022	98.62	13.80
313313J41	10/5/2022	3/11/2022	99.11	8.90
313313J58	10/6/2022	11/4/2021	99.85	1.50
313313J66	10/7/2022	6/30/2022	98.15	18.50
313313K23	10/11/2022	3/23/2022	99.02	9.80
313313K31	10/12/2022	3/24/2022	99.00	10.00
313313K49	10/13/2022	4/13/2022	98.80	12.00
313313K56	10/14/2022	8/17/2022	97.63	23.70
313313K80	10/17/2022	12/27/2021	99.73	2.70
313313K98	10/18/2022	12/29/2021	99.72	2.80
313313L22	10/19/2022	4/18/2022	98.74	12.60
313313L30	10/20/2022	12/29/2021	99.71	2.90
313313L48	10/21/2022	2/7/2022	99.28	7.20
313313L71	10/24/2022	12/16/2021	99.75	2.50
313313L89	10/25/2022	12/17/2021	99.76	2.40
313313L97	10/26/2022	12/1/2021	99.75	2.50
313313M21	10/27/2022	7/29/2022	97.56	24.40
313313M39	10/28/2022	1/3/2022	99.69	3.10

313313M62	10/31/2022	4/25/2022	98.70	13.00
313313M70	11/1/2022	12/28/2021	99.71	2.90
313313M88	11/2/2022	9/7/2022	97.24	27.60
313313M96	11/3/2022	7/8/2022	97.78	22.20
313313N20	11/4/2022	4/13/2022	98.75	12.50
313313N53	11/7/2022	11/4/2022	96.50	35.00
313313N61	11/8/2022	12/1/2021	99.75	2.50
313313N79	11/9/2022	7/15/2022	97.40	26.00
313313N87	11/10/2022	4/27/2022	98.59	14.10
313313P44	11/14/2022	4/13/2022	98.70	13.00
313313P51	11/15/2022	12/20/2021	99.74	2.60
313313P69	11/16/2022	10/12/2022	96.95	30.50
313313P77	11/17/2022	2/28/2022	99.05	9.50
313313P85	11/18/2022	5/16/2022	98.55	14.50
313313Q35	11/21/2022	5/16/2022	98.53	14.70
313313Q50	11/23/2022	9/30/2022	96.87	31.30
313313Q76	11/25/2022	5/17/2022	98.50	15.00
313313R26	11/28/2022	5/17/2022	98.50	15.00
313313R34	11/29/2022	5/18/2022	98.43	15.70
313313R42	11/30/2022	10/14/2022	96.65	33.50
313313R59	12/1/2022	1/20/2022	99.50	5.00
313313R67	12/2/2022	6/3/2022	98.35	16.50
313313R91	12/5/2022	1/20/2022	99.47	5.30
313313S25	12/6/2022	1/19/2022	99.47	5.30
313313S33	12/7/2022	5/31/2022	98.28	17.20
313313S41	12/8/2022	9/1/2022	97.00	30.00
313313S58	12/9/2022	5/31/2022	98.28	17.20
313313S82	12/12/2022	4/1/2022	98.65	13.50
313313S90	12/13/2022	12/29/2021	99.62	3.80
313313T24	12/14/2022	10/20/2022	96.50	35.00
313313T32	12/15/2022	2/2/2022	99.25	7.50
313313T40	12/16/2022	2/11/2022	98.97	10.30
313313T73	12/19/2022	6/15/2022	97.52	24.80
313313T81	12/20/2022	9/21/2022	96.65	33.50
313313T99	12/21/2022	2/2/2022	99.24	7.60
313313U22	12/22/2022	11/8/2022	96.21	37.90

313313U30	12/23/2022	6/23/2022	97.56	24.40
313313U71	12/27/2022	2/28/2022	98.95	10.50
313313U89	12/28/2022	3/28/2022	98.60	14.00
313313U97	12/29/2022	6/27/2022	97.54	24.60
313313V21	12/30/2022	11/7/2022	96.07	39.30

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2022

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
313397E23	9/1/2022	6/1/2022	99.704	2.96
313397E31	9/2/2022	7/28/2022	99.795	2.05
313397E72	9/6/2022	6/6/2022	99.686	3.14
313397E80	9/7/2022	7/5/2022	99.689	3.11
313397E98	9/8/2022	8/15/2022	99.862	1.38
313397A35	8/1/2022	7/27/2022	99.980	0.20
313397A43	8/2/2022	7/28/2022	99.980	0.20
313397A50	8/3/2022	7/21/2022	99.951	0.49
313397A68	8/4/2022	8/3/2022	99.995	0.05
313397A76	8/5/2022	8/4/2022	99.995	0.05
313397B34	8/9/2022	8/3/2022	99.966	0.34
313397B42	8/10/2022	8/9/2022	99.994	0.06
313397B59	8/11/2022	8/1/2022	99.943	0.57
313397B67	8/12/2022	7/25/2022	99.910	0.90
313397B91	8/15/2022	8/11/2022	99.978	0.22
313397C25	8/16/2022	7/29/2022	99.899	1.01
313397C33	8/17/2022	5/16/2022	99.737	2.63
313397C41	8/18/2022	7/25/2022	99.877	1.23
313397C58	8/19/2022	8/3/2022	99.909	0.91
313397C82	8/22/2022	7/21/2022	99.834	1.66
313397C90	8/23/2022	7/20/2022	99.825	1.75
313397D24	8/24/2022	5/24/2022	99.714	2.86
313397D32	8/25/2022	7/25/2022	99.830	1.70
313397D40	8/26/2022	7/26/2022	99.828	1.72
313397D73	8/29/2022	6/27/2022	99.717	2.83
313397D81	8/30/2022	8/16/2022	99.920	0.80

313397D99	8/31/2022	7/26/2022	99.799	2.01
313397F55	9/12/2022	7/11/2022	99.673	3.27
313397F63	9/13/2022	9/7/2022	99.966	0.34
313397F71	9/14/2022	8/18/2022	99.851	1.49
313397F89	9/15/2022	8/16/2022	99.831	1.69
313397F97	9/16/2022	9/15/2022	99.994	0.06
313397G47	9/19/2022	9/16/2022	99.983	0.17
313397G54	9/20/2022	9/8/2022	99.933	0.67
313397G62	9/21/2022	9/15/2022	99.966	0.34
313397G70	9/22/2022	9/9/2022	99.927	0.73
313397G88	9/23/2022	8/25/2022	99.837	1.63
313397H38	9/26/2022	8/17/2022	99.774	2.26
313397H46	9/27/2022	9/7/2022	99.879	1.21
313397H53	9/28/2022	9/6/2022	99.867	1.33
313397H61	9/29/2022	9/7/2022	99.867	1.33
313397H79	9/30/2022	9/6/2022	99.855	1.45
313397J28	10/3/2022	9/13/2022	99.869	1.31
313397J36	10/4/2022	9/6/2022	99.821	1.79
313397J44	10/5/2022	9/6/2022	99.815	1.85
313397J51	10/6/2022	9/6/2022	99.808	1.92
313397J69	10/7/2022	9/6/2022	99.802	1.98
313397K26	10/11/2022	9/16/2022	99.833	1.67
313397K34	10/12/2022	9/23/2022	99.854	1.46
313397K42	10/13/2022	9/16/2022	99.820	1.80
313397K59	10/14/2022	9/22/2022	99.859	1.41
313397K83	10/17/2022	9/9/2022	99.735	2.65
313397K91	10/18/2022	9/13/2022	99.748	2.52
313397L41	10/21/2022	9/26/2022	99.821	1.79
313397L74	10/24/2022	9/8/2022	99.675	3.25
313397L90	10/26/2022	9/27/2022	99.791	2.09
313397M24	10/27/2022	9/12/2022	99.675	3.25
313397M65	10/31/2022	9/8/2022	99.623	3.77
313397P54	11/15/2022	9/14/2022	99.504	4.96
313397T35	12/15/2022	1/26/2022	99.551	4.49
313397UJ8	3/17/2022	1/19/2022	99.995	0.05
313397VF5	4/7/2022	1/26/2022	99.975	0.25

313397VV0	4/21/2022	1/25/2022	99.959	0.41
313397WC1	4/28/2022	1/13/2022	99.962	0.38
313397WQ0	5/10/2022	1/14/2022	99.948	0.52
313397ZY0	7/29/2022	7/28/2022	99.994	0.06

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2022

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
31315LRH3	1/3/2022	8/26/2021	99.989	0.11
31315LRJ9	1/4/2022	10/1/2021	99.991	0.09
31315LRK6	1/5/2022	11/2/2021	99.996	0.04
31315LRL4	1/6/2022	1/5/2022	100.000	0.00
31315LRM2	1/7/2022	1/6/2022	100.000	0.00
31315LRQ3	1/10/2022	1/7/2022	100.000	0.00
31315LRR1	1/11/2022	1/10/2022	100.000	0.00
31315LRS9	1/12/2022	8/26/2021	99.985	0.15
31315LRT7	1/13/2022	1/12/2022	100.000	0.00
31315LRU4	1/14/2022	4/8/2021	99.961	0.39
31315LRY6	1/18/2022	9/16/2021	99.986	0.14
31315LRZ3	1/19/2022	1/18/2022	100.000	0.00
31315LSA7	1/20/2022	1/19/2022	100.000	0.00
31315LSB5	1/21/2022	1/25/2021	99.900	1.00
31315LSE9	1/24/2022	1/21/2022	100.000	0.00
31315LSF6	1/25/2022	10/21/2021	99.987	0.13
31315LSG4	1/26/2022	8/26/2021	99.983	0.17
31315LSH2	1/27/2022	1/26/2022	100.000	0.00
31315LSJ8	1/28/2022	12/20/2021	99.996	0.04
31315LSM1	1/31/2022	11/23/2021	99.992	0.08
31315LSN9	2/1/2022	11/3/2021	99.988	0.12
31315LSP4	2/2/2022	11/4/2021	99.988	0.12
31315LSQ2	2/3/2022	1/25/2022	99.999	0.01
31315LSR0	2/4/2022	7/9/2021	99.971	0.29
31315LSU3	2/7/2022	2/4/2022	100.000	0.00
31315LSV1	2/8/2022	2/7/2022	100.000	0.00
31315LSW9	2/9/2022	2/8/2022	100.000	0.00

31315LSX7	2/10/2022	2/9/2022	100.000	0.00
31315LSY5	2/11/2022	2/10/2022	100.000	0.00
31315LTB4	2/14/2022	12/3/2021	99.990	0.10
31315LTC2	2/15/2022	7/8/2021	99.969	0.31
31315LTD0	2/16/2022	11/19/2021	99.988	0.12
31315LTE8	2/17/2022	2/16/2022	100.000	0.00
31315LTF5	2/18/2022	2/17/2022	100.000	0.00
31315LTK4	2/22/2022	2/18/2022	100.000	0.00
31315LTL2	2/23/2022	2/22/2022	100.000	0.00
31315LTM0	2/24/2022	11/18/2021	99.986	0.14
31315LTN8	2/25/2022	12/14/2021	99.990	0.10
31315LTR9	2/28/2022	10/29/2021	99.991	0.09
31315LTS7	3/1/2022	11/26/2021	99.985	0.15
31315LTT5	3/2/2022	12/15/2021	99.988	0.12
31315LTU2	3/3/2022	3/2/2022	100.000	0.00
31315LTY4	3/7/2022	3/4/2022	100.000	0.00
31315LTZ1	3/8/2022	2/22/2022	99.999	0.01
31315LUA4	3/9/2022	3/1/2022	99.999	0.01
31315LUB2	3/10/2022	3/9/2022	100.000	0.00
31315LUC0	3/11/2022	2/22/2022	99.998	0.02
31315LUF3	3/14/2022	12/15/2021	99.986	0.14
31315LUG1	3/15/2022	6/2/2021	99.976	0.24
31315LUH9	3/16/2022	12/9/2021	99.985	0.15
31315LTV0	3/4/2022	3/3/2022	100.000	0.00
31315LUJ5	3/17/2022	2/11/2022	99.997	0.03
31315LUK2	3/18/2022	3/17/2022	99.999	0.01
31315LUN6	3/21/2022	3/18/2022	99.998	0.02
31315LUP1	3/22/2022	8/18/2021	99.970	0.30
31315LUQ9	3/23/2022	3/22/2022	99.999	0.01
31315LUR7	3/24/2022	6/2/2021	99.975	0.25
31315LUS5	3/25/2022	3/24/2022	100.000	0.00
31315LUV8	3/28/2022	12/10/2021	99.984	0.16
31315LUW6	3/29/2022	3/28/2022	100.000	0.00
31315LUX4	3/30/2022	1/31/2022	99.977	0.23
31315LUY2	3/31/2022	1/31/2022	99.976	0.24
31315LUZ9	4/1/2022	11/17/2021	99.983	0.17

31315LVC9	4/4/2022	1/4/2022	99.985	0.15
31315LVD7	4/5/2022	4/4/2022	100.000	0.00
31315LVE5	4/6/2022	4/5/2022	100.000	0.00
31315LVF2	4/7/2022	4/6/2022	100.000	0.00
31315LVG0	4/8/2022	4/7/2022	99.999	0.01
31315LVK1	4/11/2022	4/13/2021	99.909	0.91
31315LVL9	4/12/2022	4/4/2022	99.996	0.04
31315LVM7	4/13/2022	4/12/2022	99.999	0.01
31315LVN5	4/14/2022	1/31/2022	99.959	0.41
31315LVS4	4/18/2022	4/4/2022	99.993	0.07
31315LVT2	4/19/2022	4/18/2022	99.999	0.01
31315LVU9	4/20/2022	3/18/2022	99.977	0.23
31315LVV7	4/21/2022	4/20/2022	99.999	0.01
31315LVW5	4/22/2022	4/21/2022	99.999	0.01
31315LVZ8	4/25/2022	4/4/2022	99.990	0.10
31315LWA2	4/26/2022	4/25/2022	99.999	0.01
31315LWB0	4/27/2022	1/28/2022	99.951	0.49
31315LWC8	4/28/2022	4/29/2021	99.965	0.35
31315LWD6	4/29/2022	1/27/2022	99.951	0.49
31315LWG9	5/2/2022	4/4/2022	99.985	0.15
31315LWH7	5/3/2022	3/31/2022	99.982	0.18
31315LWJ3	5/4/2022	5/3/2022	100.000	0.00
31315LWK0	5/5/2022	5/4/2022	100.000	0.00
31315LWL8	5/6/2022	5/5/2022	99.998	0.02
31315LWP9	5/9/2022	5/6/2022	99.995	0.05
31315LWQ7	5/10/2022	3/31/2022	99.978	0.22
31315LWR5	5/11/2022	3/2/2022	99.948	0.52
31315LWS3	5/12/2022	12/17/2021	99.972	0.28
31315LWT1	5/13/2022	5/12/2022	99.998	0.02
31315LWW4	5/16/2022	5/13/2022	99.995	0.05
31315LWX2	5/17/2022	5/16/2022	99.998	0.02
31315LWY0	5/18/2022	5/17/2022	99.998	0.02
31315LWZ7	5/19/2022	5/20/2021	99.949	0.51
31315LXA1	5/20/2022	5/19/2022	99.998	0.02
31315LXD5	5/23/2022	5/20/2022	99.995	0.05
31315LXE3	5/24/2022	11/24/2021	99.970	0.30

31315LXF0	5/25/2022	5/28/2021	99.965	0.35
31315LXG8	5/26/2022	3/3/2022	99.925	0.75
31315LXH6	5/27/2022	5/26/2022	99.998	0.02
31315LXM5	5/31/2022	11/19/2021	99.968	0.32
31315LXN3	6/1/2022	5/31/2022	99.999	0.01
31315LXP8	6/2/2022	3/1/2022	99.910	0.90
31315LXQ6	6/3/2022	6/2/2022	99.998	0.02
31315LXT0	6/6/2022	6/3/2022	99.995	0.05
31315LXU7	6/7/2022	6/6/2022	99.998	0.02
31315LXV5	6/8/2022	6/7/2022	99.998	0.02
31315LXW3	6/9/2022	6/2/2022	99.988	0.12
31315LXX1	6/10/2022	6/9/2022	99.998	0.02
31315LYA0	6/13/2022	12/8/2021	99.948	0.52
31315LYB8	6/14/2022	6/13/2022	99.998	0.02
31315LYC6	6/15/2022	12/8/2021	99.948	0.52
31315LYD4	6/16/2022	3/18/2022	99.888	1.12
31315LYE2	6/17/2022	12/8/2021	99.947	0.53
31315LYJ1	6/21/2022	6/17/2022	99.984	0.16
31315LYK8	6/22/2022	6/21/2022	99.996	0.04
31315LYL6	6/23/2022	6/22/2022	99.996	0.04
31315LYM4	6/24/2022	6/30/2021	99.920	0.80
31315LYQ5	6/27/2022	6/24/2022	99.988	0.12
31315LYR3	6/28/2022	3/1/2022	99.845	1.55
31315LYS1	6/29/2022	6/28/2022	99.996	0.04
31315LYT9	6/30/2022	12/20/2021	99.968	0.32
31315LYU6	7/1/2022	10/22/2021	99.965	0.35
31315LYY8	7/5/2022	3/2/2022	99.826	1.74
31315LYZ5	7/6/2022	6/21/2022	99.944	0.56
31315LZA9	7/7/2022	7/6/2022	99.996	0.04
31315LZB7	7/8/2022	6/23/2022	99.947	0.53
31315LZE1	7/11/2022	7/8/2022	99.989	0.11
31315LZF8	7/12/2022	7/11/2022	99.996	0.04
31315LZG6	7/13/2022	7/12/2022	99.996	0.04
31315LZH4	7/14/2022	6/21/2022	99.912	0.88
31315LZJ0	7/15/2022	7/14/2022	99.996	0.04
31315LZM3	7/18/2022	6/24/2022	99.910	0.90

31315LZN1	7/19/2022	7/18/2022	99.996	0.04
31315LZP6	7/20/2022	7/19/2022	99.996	0.04
31315LZQ4	7/21/2022	7/20/2022	99.996	0.04
31315LZR2	7/22/2022	7/15/2022	99.973	0.27
31315LZU5	7/25/2022	7/6/2022	99.929	0.71
31315LZV3	7/26/2022	6/27/2022	99.894	1.06
31315LZW1	7/27/2022	7/18/2022	99.966	0.34
31315LZX9	7/28/2022	6/30/2022	99.903	0.97
31315LZY7	7/29/2022	3/30/2022	99.745	2.55
31315LA32	8/1/2022	4/27/2022	99.760	2.40
31315LA40	8/2/2022	3/2/2022	99.766	2.34
31315LA57	8/3/2022	8/2/2022	99.994	0.06
31315LA65	8/4/2022	8/3/2022	99.994	0.06
31315LA73	8/5/2022	7/28/2022	99.957	0.43
31315LB23	8/8/2022	8/5/2022	99.983	0.17
31315LB31	8/9/2022	8/2/2022	99.960	0.40
31315LB49	8/10/2022	8/5/2022	99.972	0.28
31315LB56	8/11/2022	7/25/2022	99.915	0.85
31315LB64	8/12/2022	7/25/2022	99.910	0.90
31315LB98	8/15/2022	8/11/2022	99.977	0.23
31315LC22	8/16/2022	8/15/2022	99.994	0.06
31315LC30	8/17/2022	8/16/2022	99.994	0.06
31315LC48	8/18/2022	1/28/2022	99.801	1.99
31315LC55	8/19/2022	7/29/2022	99.880	1.20
31315LC89	8/22/2022	8/19/2022	99.982	0.18
31315LC97	8/23/2022	8/22/2022	99.994	0.06
31315LD21	8/24/2022	8/23/2022	99.994	0.06
31315LD39	8/25/2022	8/24/2022	99.994	0.06
31315LD47	8/26/2022	8/27/2021	99.924	0.76
31315LD70	8/29/2022	8/10/2022	99.885	1.15
31315LD88	8/30/2022	8/29/2022	99.994	0.06
31315LD96	8/31/2022	1/28/2022	99.695	3.05
31315LE20	9/1/2022	7/29/2022	99.788	2.12
31315LE38	9/2/2022	3/2/2022	99.652	3.48
31315LE79	9/6/2022	9/2/2022	99.976	0.24
31315LE87	9/7/2022	8/18/2022	99.881	1.19

31315LE95	9/8/2022	8/17/2022	99.872	1.28
31315LF29	9/9/2022	9/8/2022	99.994	0.06
31315LF52	9/12/2022	9/9/2022	99.982	0.18
31315LF60	9/13/2022	9/12/2022	99.994	0.06
31315LF78	9/14/2022	9/13/2022	99.994	0.06
31315LF86	9/15/2022	9/14/2022	99.994	0.06
31315LF94	9/16/2022	9/15/2022	99.994	0.06
31315LG44	9/19/2022	9/16/2022	99.982	0.18
31315LG51	9/20/2022	9/19/2022	99.994	0.06
31315LG69	9/21/2022	9/8/2022	99.922	0.78
31315LG77	9/22/2022	9/21/2022	99.994	0.06
31315LG85	9/23/2022	9/22/2022	99.992	0.08
31315LH35	9/26/2022	9/23/2022	99.976	0.24
31315LH43	9/27/2022	9/26/2022	99.992	0.08
31315LH50	9/28/2022	9/27/2022	99.992	0.08
31315LH68	9/29/2022	4/29/2022	99.490	5.10
31315LH76	9/30/2022	8/5/2022	99.650	3.50
31315LJ25	10/3/2022	6/14/2022	99.460	5.40
31315LJ33	10/4/2022	10/3/2022	99.992	0.08
31315LJ41	10/5/2022	9/21/2022	99.906	0.94
31315LJ58	10/6/2022	7/5/2022	99.491	5.09
31315LJ66	10/7/2022	9/28/2022	99.931	0.69
31315LK23	10/11/2022	9/29/2022	99.910	0.90
31315LK31	10/12/2022	10/11/2022	99.992	0.08
31315LK49	10/13/2022	10/12/2022	99.992	0.08
31315LK56	10/14/2022	9/14/2022	99.775	2.25
31315LK80	10/17/2022	10/13/2022	99.968	0.32
31315LK98	10/18/2022	10/5/2022	99.897	1.03
31315LL22	10/19/2022	10/18/2022	99.992	0.08
31315LL30	10/20/2022	9/29/2022	99.843	1.57
31315LL48	10/21/2022	10/19/2022	99.984	0.16
31315LL71	10/24/2022	10/21/2022	99.976	0.24
31315LL89	10/25/2022	10/24/2022	99.992	0.08
31315LL97	10/26/2022	10/25/2022	99.992	0.08
31315LM21	10/27/2022	9/30/2022	99.793	2.07
31315LM39	10/28/2022	10/27/2022	99.992	0.08

31315LM62	10/31/2022	3/30/2022	99.277	7.23
31315LM70	11/1/2022	7/29/2022	99.356	6.44
31315LM88	11/2/2022	11/1/2022	99.992	0.08
31315LM96	11/3/2022	11/2/2022	99.992	0.08
31315LN20	11/4/2022	11/3/2022	99.990	0.10
31315LN53	11/7/2022	11/4/2022	99.971	0.29
31315LN61	11/8/2022	11/7/2022	99.990	0.10
31315LN79	11/9/2022	11/8/2022	99.990	0.10
31315LN87	11/10/2022	11/9/2022	99.990	0.10
31315LP44	11/14/2022	10/17/2022	99.761	2.39
31315LP51	11/15/2022	11/14/2022	99.990	0.10
31315LP69	11/16/2022	11/30/2021	99.820	1.80
31315LP77	11/17/2022	11/16/2022	99.990	0.10
31315LP85	11/18/2022	11/17/2022	99.990	0.10
31315LQ35	11/21/2022	11/18/2022	99.970	0.30
31315LQ43	11/22/2022	8/18/2022	99.288	7.12
31315LQ50	11/23/2022	11/22/2022	99.990	0.10
31315LQ76	11/25/2022	11/23/2022	99.981	0.19
31315LR26	11/28/2022	11/23/2022	99.949	0.51
31315LR34	11/29/2022	11/28/2022	99.990	0.10
31315LR42	11/30/2022	11/28/2022	99.980	0.20
31315LR59	12/1/2022	11/30/2022	99.991	0.09
31315LR67	12/2/2022	12/1/2022	99.990	0.10
31315LR91	12/5/2022	11/14/2022	99.790	2.10
31315LS25	12/6/2022	12/5/2022	99.990	0.10
31315LS33	12/7/2022	12/6/2022	99.990	0.10
31315LS41	12/8/2022	12/7/2022	99.990	0.10
31315LS58	12/9/2022	12/8/2022	99.990	0.10
31315LS82	12/12/2022	11/18/2022	99.757	2.43
31315LS90	12/13/2022	12/12/2022	99.990	0.10
31315LT24	12/14/2022	12/1/2022	99.872	1.28
31315LT32	12/15/2022	2/25/2022	99.190	8.10
31315LT73	12/19/2022	6/14/2022	98.815	11.85
31315LV21	12/30/2022	6/28/2022	98.787	12.13
31315LT99	12/21/2022	12/2/2022	99.802	1.98
31315LT81	12/20/2022	12/12/2022	99.917	0.83

31315LT40	12/16/2022	12/15/2022	99.989	0.11
31315LU71	12/27/2022	12/16/2022	99.878	1.22
31315LU89	12/28/2022	12/16/2022	99.867	1.33
31315LU22	12/22/2022	12/21/2022	99.989	0.11
31315LU30	12/23/2022	12/22/2022	99.989	0.11
31315LU97	12/29/2022	12/28/2022	99.989	0.11