

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 2016 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/16	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
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							2016 1st Period	2016 2nd 2017 1st	2017 2nd Period	2016	2017
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	658.78	0.190526	0.210791	0.232575	71.43	78.77
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	500.53	0.139874	0.154193	0.169512	52.48	57.66

SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2016 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.133066	0.133162	0.133261	0.133106	0.132948	47.95	47.89
American Medical Systems	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.464313	0.480829	0.497983	0.515917		170.13	182.50
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090		0.768246	0.814276	0.863529	0.912693	0.965302	294.95	330.51
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.144220	0.147445	0.150743	0.153952	0.157232	53.28	55.62
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	18.18	0.012337	0.012861	0.013408			4.60	1.61
Anoka City, MN	03633CAA0	11/30/11	11/01/16	97.000	6.750	7.4901	24.14	0.019102	0.019817				5.86	
Ardagh MP Holdings Inc.	03968XAA9	01/26/12	10/15/20*	96.356	9.125	9.7549	12.80	0.010869	0.011399				1.81*	
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19	98.500	4.375	4.6881	6.23	0.007395	0.007569	0.007746	0.007928	0.008114	2.75	2.88
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025158	0.025156	0.025152	0.025149	0.025145	9.06	9.05
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	28.30	0.011198	0.011919	0.012685	0.013502	0.014370	4.40	4.98
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.715301	0.575262	0.436206	0.290875	0.147112	232.54	128.86
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.600628	0.601595	0.605943	0.603742	0.608257	220.08	220.80
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	172.93	0.050767	0.052734	0.054778	0.056901	0.059105	19.16	20.67
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1753	9.96	0.016308	0.016648	0.016996	0.017351	0.017713	6.05	6.30
Banco de Galicia	059538AR9	07/19/16	07/19/26	100.000	VARIES	8.7499				0.243053	0.243660	0.244295	39.37	87.81
Banco Macro S.A.	05963GAA6	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833				93.98	
Banco Macro S.A.	05963GAB4	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833				93.98	
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710		0.134002	0.133662	0.133102			48.06	6.79
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.157520	0.157379	0.157083	0.156779	0.156531	56.64	56.44
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0917		0.143566	0.142954	0.142206			51.47	14.50
Bank of America Corp.	06048WBQ2	05/03/10	05/03/17	100.000	5.020	5.0199		0.139444	0.139444	0.139444			50.20	17.01
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8505		0.136302	0.135890	0.135321			48.94	16.51
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5513		0.133270	0.133750	0.134242	0.134749	0.135269	48.10	48.45
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2405		0.147847	0.147718	0.147564	0.147407	0.147122	53.19	53.08
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5091		0.140565	0.140852	0.141146	0.141448	0.141759	50.66	50.87
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5309		0.156141	0.155998	0.155821	0.155640	0.155315	56.18	56.06
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.149469	0.149718	0.149974	0.150237	0.150509	53.94	54.13
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.154407	0.154600	0.154798	0.155003	0.155213	55.62	55.77
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.138680	0.138929	0.139185	0.139448	0.139718	50.04	50.23
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4229		0.007954	0.008050	0.008148	0.008247	0.008346	2.91	2.98
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826		0.007502	0.007588	0.007674	0.007762		2.74	1.76
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3834		0.008228	0.008326	0.008426	0.008526	0.008628	3.00	3.08
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.013500	0.013675	0.013852	0.014032	0.014214	4.93	5.06
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	5.052	5.0519		0.140333	0.140333	0.140333	0.140333	0.140333	50.52	50.52
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3198		0.137844	0.138065	0.138291	0.138524	0.138762	49.71	49.87

* Called in 2016; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4733		0.014330	0.014507	0.014687	0.014868	0.015052	5.23	5.36
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6604		0.014858	0.015056	0.015256	0.015459	0.015667	5.42	5.57
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.010400	0.010530	0.010659	0.010791	0.010923	3.79	3.89
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6493		0.014840	0.015036	0.015236	0.015437	0.015642	5.41	5.56
Bank of America Corp.	06048WEB6	10/14/10	10/15/30	100.000	VARIES	5.2016		0.131635	0.131923	0.132219	0.132522	0.132833	47.48	47.70
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6998		0.145611	0.145885	0.146167	0.146456	0.146754	52.49	52.70
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.013284	0.013454	0.013626	0.013800	0.013976	4.83	4.95
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4291		0.018936	0.019166	0.019399	0.019635	0.019873	6.88	7.05
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9846		0.009680	0.009777	0.009874	0.009972	0.010070	3.51	3.58
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.009997	0.010127	0.010258	0.010391	0.010525	3.63	3.72
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.150768	0.151098	0.151437	0.151786	0.152146	54.35	54.59
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.009916	0.010045	0.010175	0.010307	0.010441	3.60	3.69
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1716		0.136190	0.136350	0.136514	0.136682	0.136855	49.11	49.23
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149447	0.149495	0.149545	0.149595	0.149647	53.83	53.86
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000		0.148667	0.151937	0.155280			55.11	4.50
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152516	0.152557	0.152598	0.152640	0.152684	54.92	54.95
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.158658	0.158780	0.158905	0.159034	0.159166	57.17	57.26
Bank of America Corp.	06048WFI4	03/04/11	03/04/31	100.000	VARIES	5.6398		0.149123	0.149278	0.149438	0.149603	0.149772	53.75	53.87
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2649		0.145524	0.145582	0.145641	0.145702	0.145764	52.41	52.46
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.141854	0.141680	0.141501	0.141318	0.141131	51.00	50.87
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2101		0.145739	0.145659	0.145576	0.145491	0.145404	52.44	52.38
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	2.3129		0.009373	0.009481	0.009591	0.009702	0.009814	3.41	3.49
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.149104	0.149043	0.148981	0.148917	0.148850	53.66	53.61
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1374		0.133977	0.134165	0.134357	0.134555	0.134757	48.28	48.42
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.060566	0.060701	0.060837	0.060975	0.061115	21.83	21.93
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8973		0.135875	0.135884	0.135893	0.135903	0.135913	48.92	48.92
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5241		0.144541	0.144726	0.144917	0.145112	0.145314	52.07	52.21
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1061		0.141947	0.141939	0.141931	0.141922	0.141914	51.10	51.09
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3482		0.014722	0.014894	0.015069	0.015246	0.015425	5.33	5.46
Bank of America Corp.	06048WQQ7	07/14/11	07/14/31	100.000	VARIES	5.5581		0.145293	0.145473	0.145658	0.145848	0.146044	52.40	52.54
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142360	0.142392	0.142425	0.142459	0.142494	51.27	51.29
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3899		0.143822	0.144022	0.144227	0.144438	0.144654	51.88	52.03
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.137606	0.137788	0.137975	0.138167	0.138364	49.62	49.76
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7456		0.131410	0.131431	0.131454	0.131476	0.131499	47.32	47.33
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.130218	0.130414	0.130616	0.130822	0.131034	46.96	47.11
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3141		0.137266	0.137475	0.137690	0.137910	0.138137	49.49	49.65
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9879		0.157133	0.157309	0.157489	0.157676	0.157867	56.62	56.75
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8092		0.153537	0.153682	0.153832	0.153985	0.154144	55.34	55.45
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1903		0.141754	0.141801	0.141850	0.141900	0.141951	51.05	51.09
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.149243	0.149363	0.149486	0.149613	0.149744	53.78	53.87
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816		0.145846	0.145916	0.145988	0.146062	0.146138	52.53	52.58
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652		0.137037	0.137163	0.137292	0.137425	0.137561	49.38	49.47
Bank of America Corp.	06048WLP3	04/27/12	04/27/16	100.000	VARIES	2.7773		0.022119					2.57	

SECTION I-B

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								2016 1st Period	2016 2nd Period	2016 3rd Period	2017 2nd Period	2017 3rd Period	2016	2017
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Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4873		0.145774	0.145927	0.146085	0.146246	0.146412	52.53	52.64
Bank of America Corp.	06048WLX6	05/04/12	05/04/32	100.000	VARIES	5.6985		0.150086	0.150239	0.150396	0.150558	0.150725	54.08	54.19
Bank of America Corp.	06048WLY4	05/03/12	05/03/16	100.000	VARIES	2.6957		0.019892					2.43	
Bank of America Corp.	06048WME7	05/18/12	05/18/16	100.000	VARIES	2.4625		0.013516					1.85	
Bank of America Corp.	06048WMF4	05/17/12	05/17/17	100.000	VARIES	2.0467		0.015540	0.015700	0.015860			5.64	2.16
Bank of America Corp.	06048WMN7	06/15/12	06/15/16	100.000	VARIES	3.0325		0.022316					3.66	
Bank of America Corp.	06048WMT4	06/28/12	06/28/16	100.000	VARIES	2.6529		0.021737					3.85	
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0565		0.009613	0.009712	0.009812	0.009913	0.010015	3.50	3.58
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065		0.097988	0.099559	0.101156	0.102777	0.104425	35.97	37.13
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6065		0.008781	0.008852	0.008923	0.008994	0.009066	3.18	3.23
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4138		0.037543	0.037661	0.037780	0.037899	0.038020	13.54	13.63
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.131866	0.131991	0.132118	0.132249	0.132383	47.54	47.63
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8452		0.127802	0.127922	0.128045	0.128172	0.128301	46.07	46.16
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958		0.129808	0.129924	0.130759	0.130167	0.131009	47.65	47.65
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8734		0.128249	0.128375	0.128504	0.128636	0.128772	46.22	46.31
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7033		0.123883	0.124005	0.124129	0.124257	0.124387	44.64	44.73
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIES	4.8648		0.128344	0.128464	0.128587	0.128713	0.128842	46.23	46.32
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIES	3.7878		0.099846	0.098971	0.100829	0.099403	0.101277	36.50	36.60
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIES	4.4526		0.116866	0.116987	0.117110	0.117236	0.117365	42.12	42.21
Bank of America Corp.	06048WPP9	07/03/14	07/03/17	100.000	0.000	1.1927		0.033528	0.033728	0.033929	0.034132		12.18	6.21
Bank of America Corp.	06048WQJ2	02/20/15	02/20/18	109.390	0.250	1.4839		0.045376	0.045661	0.045948	0.046238	0.046529	16.46	16.67
Bank of America Corp.	06048WRU6	09/30/15	09/30/30	100.000	VARIES	2.8047		0.020409	0.019943	0.019471	0.018992	0.018507	7.18	6.84
Bank of America Corp.	06048WRV4	10/30/15	10/30/25	100.000	VARIES	2.4485		0.009959	0.009707	0.009452	0.009194	0.008932	3.51	3.32
Bank of America Corp.	06048WSA9	11/13/15	11/13/45*	100.000	0.000	5.0560		0.140447	0.143997				44.46*	
Bank of America Corp.	06050R122	04/01/11	03/29/16	100.000	0.000	3.4400		0.111387					9.80	
Bank of America Corp.	06050R197	04/01/11	03/29/16	100.000	0.000	3.4499		0.111758					9.83	
Bank of America Corp.	06050R205	04/01/11	04/04/17	100.000	3.958	3.9579		0.109944	0.109944	0.109944			39.58	10.22
Bank of America Corp.	06050R296	05/05/11	04/29/16	100.000	0.000	3.4948		0.113392					13.38	
Bank of America Corp.	06050R403	05/05/11	05/05/17	100.000	3.979	3.9789		0.110528	0.110528	0.110528			39.79	13.71
Bank of America Corp.	06050R544	06/03/11	05/27/16	100.000	0.000	3.0781		0.098056					14.32	
Bank of America Corp.	06050R585	06/03/11	06/01/16	100.000	0.000	3.1878		0.102077					15.31	
Bank of America Corp.	06050R718	07/06/11	06/24/16	100.000	0.000	3.3893		0.109400					18.93	
Bank of America Corp.	06050R783	07/01/11	06/30/17	100.000	3.855	3.8549		0.105907	0.104755	0.106492			38.55	19.17
Bank of America Corp.	06050R833	07/06/11	06/28/16	100.000	0.000	3.4408		0.111355					19.71	
Bank of America Corp.	06051N112	07/01/11	06/30/17	100.000	0.000	3.8314		0.124852	0.125861	0.130398			45.89	23.47
Bank of America Corp.	06051N153	08/04/11	07/28/17	100.000	0.000	3.7886		0.122213	0.124528	0.126887	0.129291		45.13	26.70
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	0.000	3.3768		0.107217	0.109027				22.84	
Bank of America Corp.	06051N427	09/16/11	09/29/17	100.000	0.000	4.4513		0.147695	0.150983	0.154343	0.157778		54.37	41.98
Bank of America Corp.	06051N443	09/16/11	09/01/16	100.000	0.000	4.1772		0.136667	0.139521				33.31	
Bank of America Corp.	06051N518	10/06/11	09/29/17	100.000	0.000	5.1703		0.175982	0.180532	0.185199	0.189986		65.02	50.50
Bank of America Corp.	06051N658	11/03/11	10/27/17	100.000	0.000	4.7610		0.159515	0.163313	0.167200	0.171181		58.60	50.21

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SECTION I-B

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Bank of America Corp.	06051P273	01/11/12	12/23/16	100.000	0.000	5.0677		0.171546	0.175893				61.17	
Bank of America Corp.	06051P448	02/02/12	01/27/17	100.000	0.000	4.0038		0.127702	0.130258	0.132866			47.23	3.45
Bank of America Corp.	06051P513	03/01/12	02/24/17	100.000	0.000	3.8487		0.122081	0.124430	0.126825			44.97	6.72
Bank of America Corp.	06051P521	03/01/12	02/23/17	100.000	0.000	3.8617		0.122534	0.124900	0.127312			45.15	6.62
Bank of America Corp.	06051P760	04/05/12	04/02/18	100.000	0.000	3.7915		0.120081	0.122357	0.124677	0.127041	0.129449	44.05	45.73
Bank of America Corp.	06051R345	07/06/12	06/29/18	100.000	0.000	3.5614		0.111864	0.113856	0.115884	0.117947	0.120048	40.64	42.10
Bank of America Corp.	06051R527	08/02/12	07/27/18	100.000	0.000	3.0742		0.093541	0.094978	0.096438	0.097921	0.099426	34.38	35.44
Bank of America Corp.	06051R774	05/03/12	04/27/18	100.000	0.000	3.9751		0.126650	0.129167	0.131735	0.134353	0.137024	46.37	48.23
Bank of America Corp.	06051R881	06/01/12	05/25/18	100.000	0.000	4.1954		0.134676	0.137501	0.140385	0.143330	0.146337	49.20	51.28
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399		0.110383	0.110383				30.13	
Bank of America Corp.	06052R120	11/04/10	11/04/16	100.000	3.694	3.6939		0.102611	0.102611				31.09	
Bank of America Corp.	06052R278	12/01/10	12/01/16	100.000	4.030	4.0299		0.111944	0.111944				36.94	
Bank of America Corp.	06052R476	12/16/10	12/16/22	100.000	5.612	5.6119		0.155889	0.155889	0.155889	0.155889	0.155889	56.12	56.12
Bank of America Corp.	06052R500	01/18/11	01/29/16	100.000	0.000	3.9297		0.130207					3.65	
Bank of America Corp.	06052R575	02/04/11	02/02/16	100.000	0.000	3.9799		0.131975					4.09	
Bank of America Corp.	06052R625	01/18/11	01/18/23*	100.000	5.240	5.2399		0.145556	0.145556				2.62*	
Bank of America Corp.	06052R633	02/04/11	02/02/16	100.000	0.000	3.7599		0.123479					3.83	
Bank of America Corp.	06052R658	01/31/11	01/31/23*	100.000	5.390	5.3899		0.149722					4.34*	
Bank of America Corp.	06052R666	02/03/11	02/02/18	100.000	0.000	4.4999		0.152693	0.156128	0.159641	0.163233	0.166906	56.62	59.20
Bank of America Corp.	06052R757	03/04/11	02/26/16	100.000	0.000	3.7898		0.124548					6.85	
Bank of America Corp.	06052R781	02/17/11	02/17/23*	100.000	5.630	5.6299		0.156389					7.19*	
Bank of America Corp.	06052R807	02/17/11	02/17/16	100.000	4.091	4.0909		0.113639					5.23	
Bank of America Corp.	06052R872	03/04/11	03/04/16	100.000	3.673	3.6729		0.102028					6.43	
Bank of America Corp.	06053D195	09/07/12	08/31/18	100.000	0.000	2.8935		0.086600	0.086898	0.089616	0.089430	0.092228	32.12	33.00
Bank of America Corp.	06053D559	11/02/12	10/26/18	100.000	0.000	2.2130		0.065644	0.066370	0.067105	0.067847	0.068598	23.86	24.39
Bank of America Corp.	06053D872	01/10/13	12/26/18	100.000	0.000	2.0975		0.061980	0.062630	0.063287	0.063951	0.064622	22.44	22.91
Bank of America Corp.	06053E219	01/31/13	02/02/16	100.000	0.000	1.2331		0.035325					1.10	
Bank of America Corp.	06053E391	02/28/13	02/22/19	100.000	0.000	2.1319		0.062417	0.063083	0.063755	0.064435	0.065122	22.76	23.25
Bank of America Corp.	06053E599	04/05/13	03/29/19	100.000	0.000	2.2115		0.064880	0.065597	0.066323	0.067056	0.067797	23.62	24.14
Bank of America Corp.	06053E755	06/06/13	05/31/19	100.000	0.000	2.3275		0.068480	0.069277	0.070083	0.070899	0.071724	24.85	25.43
Bank of America Corp.	06053E888	06/20/13	06/26/20	100.000	0.000	3.0532		0.091535	0.092933	0.094351	0.095792	0.097254	33.22	34.24
Bank of America Corp.	06053F638	10/04/13	09/24/19	100.000	0.000	2.9627		0.087214	0.088506	0.089817	0.091147	0.092497	31.88	32.83
Bank of America Corp.	06053M385	07/31/14	07/29/16	100.000	0.000	0.7052		0.019728	0.019798				4.12	
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178		0.083379	0.084596	0.085830	0.087082	0.088353	30.54	31.44
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046		0.088877	0.090257	0.091658	0.093081	0.094526	32.51	33.53
Bank of America Corp.	06053M534	11/06/14	10/29/21	100.000	0.000	2.9615		0.084673	0.085927	0.087199	0.088490	0.089801	30.86	31.79
Bank of America Corp.	06053M674	12/03/14	11/24/21	100.000	0.000	2.8707		0.081992	0.083168	0.084362	0.085573	0.086801	29.82	30.68
Bank of America Corp.	06053M864	02/12/15	02/26/27	100.000	0.000	3.3491		0.094714	0.096300	0.097913	0.099553	0.101220	34.78	35.96
Bank of America Corp.	06053U106	02/05/15	01/28/22	100.000	0.000	2.5377		0.071352	0.072257	0.073174	0.074102	0.075043	26.13	26.80
Bank of America Corp.	06053W169	04/02/15	03/25/22	100.000	0.000	2.7072		0.076179	0.077210	0.078255	0.079315	0.080388	27.81	28.57
Bank of America Corp.	06053W359	06/04/15	05/27/22	100.000	0.000	2.8843		0.081231	0.082402	0.083591	0.084796	0.086019	29.53	30.39

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								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Bank of America Corp.	06053W458	07/02/15	06/24/22	100.000	0.000	3.1925		0.090034	0.091471	0.092931	0.094415	0.095922	32.69	33.74
Bank of America Corp.	06053W631	08/10/15	08/27/21	100.000	0.000	2.7829		0.077406	0.078483	0.079575	0.080683	0.081805	28.33	29.12
Bank of America Corp.	06053W649	08/10/15	08/26/22	100.000	0.000	3.0324		0.084349	0.085628	0.086926	0.088244	0.089582	30.92	31.86
Bank of America Corp.	06053W730	10/01/15	09/30/22	100.000	0.000	2.9205		0.079797	0.080956	0.082590	0.083338	0.085019	29.68	30.51
Bank of America Corp.	06053W888	10/23/15	10/28/22	100.000	0.000	2.9888		0.083058	0.084299	0.085559	0.086838	0.088136	30.28	31.19
Bank of America Corp.	06053Y330	12/02/15	11/30/18	100.000	0.000	1.8674		0.051023	0.051494	0.052260	0.052460	0.053241	18.80	19.14
Bank of Montreal	06366RVF9	07/08/14	09/30/16	100.000	0.000	0.8381		0.023522	0.023621				6.35	
Barclays Bank PLC	067387HP8	02/28/14	02/29/20	100.000	0.000	2.6300		0.075142	0.075302	0.077557	0.077296	0.079610	27.83	28.51
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500		0.103957	0.105802	0.107680	0.109591	0.111537	38.10	39.47
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100		0.105806	0.107716	0.109661	0.111640	0.113655	38.75	40.16
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.248103	0.255038	0.262166			92.14	17.83
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	3.8890		0.110046	0.110228	0.110414	0.110400	0.110386	39.67	39.75
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.116478	0.116406	0.116333	0.116040	0.115741	41.91	41.77
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146		0.121907	0.122129	0.122356	0.122114	0.121867	43.96	43.97
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416		0.116864	0.116737	0.116608	0.116243	0.115870	42.03	41.85
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIES	4.4415		0.126057	0.126389	0.126574	0.126764	0.126957	45.49	45.64
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25	100.000	VARIES	4.5900		0.132310	0.132713	0.133125	0.133547	0.133602	47.75	48.03
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0316		0.116565	0.116452	0.116336	0.115987	0.115630	41.93	41.77
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.121951	0.122177	0.122407	0.122163	0.121914	43.98	43.98
Barclays Bank PLC	06738K3N9	04/25/12	04/25/17	100.000	0.000	3.1700		0.098305	0.099863	0.101446			35.88	11.56
Barclays Bank PLC	06738K3V1	05/16/12	05/16/16	100.000	0.000	2.8499		0.087409					11.80	
Barclays Bank PLC	06738K5P2	05/29/12	11/29/16	100.000	VARIES	1.8279		0.050613	0.050695				16.62	
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5650		0.123147	0.122208	0.122786	0.123380	0.123991	44.12	44.46
Barclays Bank PLC	06738KAP6	02/02/11	02/02/16	100.000	1.000	3.3894		0.104990					3.25	
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413		0.137157	0.137147	0.137013	0.136876	0.136649	49.35	49.25
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210		0.136519	0.136538	0.136421	0.136301	0.136087	49.14	49.05
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1730		0.154419	0.153964	0.153498	0.152733	0.151949	55.41	54.95
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0806		0.144349	0.144472	0.144366	0.144257	0.143956	51.99	51.92
Barclays Bank PLC	06738KGC9	04/07/11	04/12/16	100.000	0.000	3.5299		0.114832					11.60	
Barclays Bank PLC	06738KGD7	04/07/11	04/12/17	100.000	0.000	3.8999		0.128966	0.131481	0.134044			47.28	13.54
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6808		0.132362	0.132378	0.132303	0.132226	0.132046	47.65	47.60
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4000		0.142335	0.145467	0.148667	0.151938	0.155280	52.79	55.14
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8716		0.139863	0.140017	0.139958	0.139896	0.139674	50.38	50.37
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8122		0.137893	0.137798	0.137701	0.137448	0.137190	49.59	49.45
Barclays Bank PLC	06738KN56	02/29/12	02/28/18	100.000	0.000	3.1970		0.098143	0.098628	0.101866	0.101807	0.105149	36.47	37.57
Barclays Bank PLC	06738KN72	02/29/12	02/29/16	100.000	0.000	2.5881		0.077801					4.59	
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIES	4.0103		0.110696	0.109670	0.111537	0.109768	0.111555	40.43	40.39
Barclays Bank PLC	06738KNF4	07/29/11	07/31/17	100.000	0.000	3.5900		0.114999	0.117063	0.119165	0.121304		42.40	25.29
Barclays Bank PLC	06738KNJ6	07/29/11	07/29/16	100.000	0.000	3.2800		0.103775	0.105477				21.89	
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.129467	0.131841	0.134264	0.136737	0.139261	47.69	49.46
Barclays Bank PLC	06738KQF1	08/31/11	08/31/17	100.000	0.000	3.9281		0.126084	0.127163	0.131810	0.132207		47.05	31.97
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1335		0.142052	0.139291	0.140323	0.139063	0.142445	51.27	51.25
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6123		0.133423	0.133617	0.133816	0.133672	0.133526	48.12	48.11

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06738KQU8	08/03/11	08/03/16	100.000	0.000	3.0700		0.096331	0.097809				20.69	
Barclays Bank PLC	06738KR78	03/16/12	03/30/17	100.000	0.000	4.4000		0.142580	0.145716	0.148922			52.47	13.25
Barclays Bank PLC	06738KRA1	09/08/11	09/08/16	100.000	0.000	3.5399		0.113148	0.115151				28.31	
Barclays Bank PLC	06738KTb7	09/30/11	09/30/31	100.000	VARIES	5.4569		0.135506	0.134875	0.134226	0.135188	0.136177	48.55	48.67
Barclays Bank PLC	06738KU33	03/06/12	03/06/17	100.000	0.000	2.8900		0.088760	0.090043	0.091344			32.48	5.94
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9799		0.129416	0.131992	0.134618	0.137297		47.53	36.56
Barclays Bank PLC	06738KUK5	09/16/11	09/16/16	100.000	VARIES	3.6494		0.100598	0.100996				25.72	
Barclays Bank PLC	06738KUQ2	10/12/11	10/12/16	100.000	0.000	3.6299		0.116436	0.118549				33.10	
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.133535	0.133142	0.132738	0.133534	0.134351	47.93	48.08
Barclays Bank PLC	06738KW98	05/09/12	04/14/17	100.000	0.000	2.0400		0.060754	0.061373	0.061999			22.08	6.39
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9899		0.129851	0.132442	0.135084	0.137779		47.67	37.23
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.114437	0.113436	0.115569	0.114637	0.117526	41.77	42.13
Barclays Bank PLC	06738KXV8	10/28/11	10/28/16	100.000	VARIES	3.8804		0.107512	0.107668				31.96	
Barclays Bank PLC	06738KYG0	12/01/11	12/01/16	100.000	0.000	4.3799		0.144689	0.147857				48.32	
Barclays Bank PLC	06739FJA0	12/18/15	12/19/22	100.000	0.125	2.3108		0.064194	0.064896	0.065605	0.066323	0.067049	23.25	23.76
Barclays Bank PLC	06739FJF9	03/11/16	03/13/23	100.000	0.125	2.2607		0.062799	0.062807	0.063477	0.064156	0.064842	18.29	23.12
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.131814	0.132668	0.133544	0.134398	0.135274	47.76	48.39
Barclays Bank PLC	06740AC49	09/30/13	09/27/19	100.000	0.000	2.5799		0.074591	0.074732	0.076950	0.076672	0.078948	27.55	28.23
Barclays Bank PLC	06740AE21	10/31/13	10/30/19	100.000	0.000	2.5111		0.072116	0.073021	0.074344	0.074867	0.076223	26.70	27.35
Barclays Bank PLC	06740AF38	11/29/13	11/26/19	100.000	0.000	2.5599		0.073983	0.074115	0.076308	0.076025	0.078274	27.19	27.87
Barclays Bank PLC	06740AH69	12/30/13	12/27/19	100.000	0.000	2.8198		0.081466	0.082614	0.084240	0.084960	0.086632	30.04	30.89
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775		0.075715	0.077572	0.077756	0.080103	0.079852	28.31	29.07
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIES	3.2528		0.092058	0.091681	0.093474	0.092224	0.093716	33.80	33.92
Barclays Bank PLC	06740AWF2	10/31/12	10/30/19	100.000	0.000	2.2608		0.066078	0.066825	0.067952	0.068345	0.069497	24.44	24.97
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1582		0.061879	0.063234	0.063222	0.064963	0.064594	23.06	23.57
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0499		0.058938	0.059542	0.060483	0.060769	0.061729	21.78	22.21
Barclays Bank PLC	06740AZZ5	07/31/13	07/30/19	100.000	0.000	2.6011		0.074428	0.076224	0.076376	0.078652	0.078376	27.87	28.60
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2499		0.063199	0.063910	0.064629	0.065356	0.066091	23.09	23.61
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.160465	0.162739	0.165070			58.35	23.61
Barclays Bank PLC	06740JEY2	01/29/10	01/29/16	100.000	0.000	4.2199		0.147488					4.13	
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199		0.147488					4.13	
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199		0.147488					4.13	
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299		0.143643					12.78	
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299		0.143643					12.78	
Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299		0.143643					12.78	
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514		0.124920	0.124588	0.124125			44.82	8.56
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199		0.147488					4.13	
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944		0.127060	0.125771	0.123940			45.03	3.22
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.150167					8.86	
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.150167					8.86	
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.150167					8.86	
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.150167					8.86	
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5812		0.128327	0.128040	0.127654			46.05	4.72

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899		0.159201					18.79	
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899		0.159201					18.79	
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899		0.159201					18.79	
Barclays Bank PLC	06740LBNW1	05/28/10	05/31/16	100.000	0.000	4.7600		0.168527					25.45	
Barclays Bank PLC	06740LNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.168527					25.45	
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499		0.153101					27.41	
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499		0.153101					27.41	
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.168527					25.45	
Barclays Bank PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699		0.099588					14.94	
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.180898	0.185394	0.190001	0.194722	0.199561	65.98	69.30
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051		0.160699	0.163826	0.167027			58.45	29.06
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099		0.119921	0.122085				25.21	
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099		0.119921	0.122085				25.21	
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546		0.152866	0.152056	0.151224	0.150127	0.149002	54.60	53.85
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295		0.105805	0.105795	0.105784	0.105773	0.105761	38.09	38.08
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169		0.107416	0.108010				26.21	
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169		0.107416	0.108010				26.21	
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099		0.121339					17.59	
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631		0.106831	0.105741	0.104631	0.103206		37.97	23.29
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6823		0.135213	0.135136	0.135058	0.134690	0.134312	48.66	48.53
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100		0.125064	0.128847	0.130584	0.133802	0.135606	47.15	48.88
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379		0.105499	0.105913	0.106337	0.106769	0.107212	38.14	38.45
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.126984	0.126762	0.126535	0.125831	0.125112	45.62	45.25
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3900		0.111394	0.113282	0.115202	0.117155		40.79	31.23
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.104263	0.105639	0.107039	0.108461		38.00	30.44
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.124497	0.124997	0.125511	0.126037	0.126578	44.91	45.28
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6202		0.128844	0.128956	0.129070	0.129188	0.129307	46.42	46.50
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398		0.107193	0.107416	0.107645	0.107879	0.108119	38.67	38.84
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6599		0.163013	0.166812	0.170698	0.174676	0.178745	59.46	62.26
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6599		0.163013	0.166812	0.170698	0.174676	0.178745	59.46	62.26
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6002		0.121319	0.122173	0.123050	0.123952	0.124879	43.83	44.46
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9824		0.143660	0.143805	0.143657	0.143506	0.143143	51.74	51.60
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.133053	0.133449	0.133856	0.134274	0.134704	48.09	48.39
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7399		0.079282	0.080368	0.081469	0.082585	0.083716	28.83	29.62
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8399		0.081144	0.082296	0.083465	0.084650	0.085852	29.79	30.64
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.7999		0.079971	0.081090	0.082226	0.083377	0.084544	29.29	30.12
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.1999		0.099360	0.100950	0.102565	0.104206	0.105874	36.43	37.60
Barclays Bank PLC	06741RQ08	04/18/13	04/18/30	100.000	VARIES	3.0512		0.087054	0.087534	0.087810	0.088091	0.088375	31.48	31.70
Barclays Bank PLC	06741T2A4	11/29/13	11/29/18	100.000	0.000	2.1200		0.061426	0.062077	0.062735	0.063400	0.064072	22.27	22.75
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIES	4.3876		0.101169	0.098756	0.096290	0.093770	0.091194	35.95	34.17
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIES	4.2828		0.102741	0.100653	0.098520	0.096341	0.094116	36.59	35.06
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0796		0.100146	0.094961	0.095055	0.092019	0.092003	35.07	33.76
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532		0.105038	0.101451	0.097789	0.094051	0.090236	36.49	33.83

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								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4336		0.100014	0.101612	0.103237	0.104890	0.106572	36.67	37.85
Barclays Bank PLC	06741TCJ4	07/11/12	07/11/16	100.000	0.000	2.4399		0.072892	0.073782				14.01	
Barclays Bank PLC	06741TEH6	08/20/12	08/22/17	100.000	0.000	2.7099		0.081621	0.082727	0.083848	0.084984		29.87	19.57
Barclays Bank PLC	06741TFL6	10/30/12	10/30/17	100.000	0.000	1.7609		0.051557	0.052011	0.052469	0.052931		18.70	15.77
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.079659	0.080714	0.081784	0.082867	0.083965	29.08	29.86
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.094494	0.096002	0.097535	0.099092	0.100673	34.59	35.71
Barclays Bank PLC	06741TM79	09/27/13	09/27/19	100.000	0.000	2.7612		0.081026	0.082145	0.083279	0.084428	0.085594	29.58	30.40
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.068841	0.063372	0.060301	0.059203	0.059718	22.94	21.45
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9299		0.068365	0.062937	0.059958	0.059008	0.059718	22.85	21.39
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5337		0.082839	0.080462	0.078043	0.075581	0.075382	29.00	27.43
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.063620	0.064310	0.065008	0.065713	0.066426	23.11	23.62
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.083666	0.080344	0.076959	0.073510	0.072874	29.04	26.79
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.068452	0.065503	0.063992	0.063716	0.064436	23.88	23.01
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.064194	0.059687	0.057023	0.055944	0.056163	21.88	20.28
Barclays Bank PLC	06741TV38	10/31/13	10/31/18	100.000	0.000	2.1199		0.061425	0.062076	0.062734	0.063399	0.064071	22.31	22.79
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.065048	0.060437	0.057715	0.056619	0.056856	22.36	20.55
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.075478	0.071534	0.067517	0.063426	0.063275	26.35	23.51
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.089539	0.090878	0.092238	0.093618	0.095019	32.48	33.46
Barclays Bank PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9338		0.084093	0.086163	0.086377	0.088996	0.088729	31.51	32.37
Barclays Bank PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9812		0.093560	0.087914	0.082156	0.079401	0.076591	30.87	28.21
Barclays Bank PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIES	4.2111		0.095986	0.088689	0.081237	0.078918	0.076550	31.24	28.19
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.105445	0.107196	0.108977	0.110791	0.112637	38.81	40.11
Barclays Bank PLC	06741U2A1	12/31/15	12/31/21	100.000	0.000	2.5800		0.071667	0.072591	0.073528	0.074476	0.075437	25.97	26.64
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.084722	0.085951	0.087197	0.088461	0.089744	30.72	31.62
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516		0.084834	0.081025	0.077360	0.073633	0.069841	29.36	26.68
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29	100.000	VARIES	3.9398		0.100148	0.096927	0.096052	0.095159	0.094249	35.22	34.31
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4911		0.099245	0.099801	0.100041	0.100285	0.100310	35.88	36.08
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8794		0.097676	0.094183	0.091595	0.088957	0.086268	34.35	32.33
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226		0.099562	0.096155	0.092684	0.089146	0.085541	34.18	31.64
Barclays Bank PLC	06741UFL3	07/08/14	09/30/16	100.000	0.000	0.9000		0.025278	0.025392				6.82	
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8918		0.101440	0.098008	0.094510	0.092684	0.090822	34.85	33.14
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8199		0.080551	0.081687	0.082839	0.084007	0.085192	29.55	30.39
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIES	3.7703		0.100273	0.097974	0.095631	0.094219	0.092780	35.11	33.82
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIES	3.7463		0.098548	0.095711	0.092821	0.091281	0.089713	34.44	32.85
Barclays Bank PLC	06741UKH6	09/26/14	09/28/16	100.000	0.000	1.0997		0.030888	0.031058				8.28	
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIES	3.5915		0.093314	0.091382	0.089414	0.087412	0.085373	33.01	31.58
Barclays Bank PLC	06741UMK7	12/04/14	12/06/21	100.000	0.000	2.6299		0.075000	0.075986	0.076986	0.077998	0.079024	27.23	27.95
Barclays Bank PLC	06741UQZ0	02/20/15	02/25/22	100.000	0.000	2.6399		0.074327	0.075308	0.076302	0.077309	0.078330	27.18	27.91
Barclays Bank PLC	06741UVZ4	05/19/15	02/18/20	100.000	0.000	2.2396		0.062557	0.063258	0.063966	0.064683	0.065407	22.83	23.35
Barclays Bank PLC	06741VAN2	09/30/16	09/29/23	100.000	0.000	2.2199				0.061667	0.062347	0.063039	5.61	22.45
Barclays Bank PLC	06741VAY8	09/30/16	09/30/21	100.000	0.000	2.0499				0.056944	0.057528	0.058118	5.18	20.71
Barclays Bank PLC	06742B329	03/17/14	03/18/19	100.000	0.000	2.2099		0.063450	0.064151	0.064860	0.065577	0.066302	23.11	23.63
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400		0.082298	0.083466	0.084652	0.085854	0.087073	30.11	30.97

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd Period	2017 2nd Period	2017 3rd Period	2016	2017
Barclays Bank PLC	06742B808	02/06/14	01/29/16	100.000	0.000	0.7201		0.020219					.57	
Barclays Bank PLC	06742W208	07/15/14	06/24/16	100.000	0.000	0.8700		0.024471					4.23	
Barclays Bank PLC	06742W737	06/25/14	06/25/20	100.000	0.000	2.6600		0.076877	0.077900	0.078936	0.079986	0.081050	27.87	28.62
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8299		0.081995	0.083155	0.084331	0.085525	0.086735	29.74	30.59
Barclays Bank PLC	06742W760	06/25/14	06/25/20	100.000	0.000	2.6600		0.076877	0.077900	0.078936	0.079986	0.081050	27.87	28.62
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	N/A		0.111783	0.115119	0.118555	0.122093	0.125736	41.05	43.53
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.184748	0.184749	0.184749	0.184750	0.184751	66.51	66.51
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	309.48	0.110494	0.113671	0.116939	0.120301	0.123760	40.93	43.32
Bond & Fayette CNTYS, IL	097850CR0	05/07/14	12/01/16	106.598	VARIES	1.3824		0.039395	0.038900				12.91	
Bond & Fayette CNTYS, IL	097850CS8	05/07/14	12/01/17	107.812	VARIES	1.7340		0.050305	0.049778	0.049246	0.048710		17.98	16.15
Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	30.63	0.016984	0.017596	0.018230	0.018887	0.019568	6.36	6.82
Bumble Bee Holdco S.C.A.	12046QAA1	03/10/11	03/15/18	98.138	9.625	10.0006		0.275538	0.275947	0.276376	0.276827	0.277300	99.36	99.67
Bumble Bee Holdco S.C.A.	12046QAB9	03/10/11	03/15/18	98.138	9.625	10.0006		0.275538	0.275947	0.276376	0.276827	0.277300	99.36	99.67
Bumble Bee Holdco S.C.A.	12046QAC7	03/10/11	03/15/18	98.138	9.625	10.0006		0.275538	0.275947	0.276376	0.276827	0.277300	99.36	99.67
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174		0.129666	0.128972				42.66	
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691		0.137499	0.136958	0.136404	0.135836		49.37	44.91
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194		0.145650	0.145112	0.144560	0.143994	0.143414	52.30	51.91
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692		0.153820	0.153288	0.152743	0.152182	0.151607	55.25	54.85
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.161415	0.161069	0.160713	0.160348	0.159972	58.03	57.77
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680		0.170173	0.169863	0.169544	0.169215	0.168877	61.19	60.96
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675		0.176926	0.176600	0.176263	0.175917	0.175560	63.61	63.37
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822		0.114956	0.114184				37.80	
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822		0.127141	0.126504	0.125853	0.125188		45.62	41.41
Bureau County SD #175, IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319		0.137625	0.137091	0.136545	0.135985	0.135411	49.42	49.02
Bureau County SD #175, IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.146554	0.145937	0.145305	0.144656	0.143991	52.61	52.15
Bureau County SD #175, IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817		0.153524	0.152920	0.152301	0.151664	0.151011	55.12	54.68
Bureau County SD #502, IL	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9873		0.138652	0.138647	0.138640	0.138634	0.138628	49.91	49.91
Bureau County SD #205, IL	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866		0.163724	0.163719	0.163714	0.163709	0.163704	58.94	58.94
Bureau CNTYS SD #340, IL	121158BN8	08/14/12	12/01/16	106.028	VARIES	2.3387		0.065897	0.065433				21.66	
Bureau CNTYS SD #340, IL	121158BP3	08/14/12	12/01/17	106.030	VARIES	2.6392		0.075032	0.074611	0.074184	0.073752		26.91	24.40
Bureau CNTYS SD #340, IL	121158BQ1	08/14/12	12/01/18	105.273	VARIES	2.9397		0.083778	0.083438	0.083092	0.082741	0.082386	30.08	29.83
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.458461	0.474580	0.491425	0.509027	0.527292	168.94	181.16
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.458461	0.474580	0.491425	0.509027	0.527292	168.94	181.16
Caesars Entertainment	127693AC3	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
Caesars Entertainment	127693AF6	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
Caesars Entertainment	127693AG4	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
Caesars Entertainment	127693AH2	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
California Resources	13057QAQ2	12/16/15	12/15/22	63.250	8.000	17.2411	1.21	0.080694	0.087612	0.095165	0.103369	0.112280	30.53	36.01
Carol Stream, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	16.93	0.007884	0.008135	0.008393	0.008660	0.008935	2.93	3.12
Carol Stream, IL	143735TQ1	12/30/11	11/01/16	83.951	0.000	3.6494	130.84	0.097773	0.099557				29.65	
Carol Stream, IL	143735TR9	12/30/11	11/01/17	79.136	0.000	4.0492	137.82	0.103813	0.105915	0.108059	0.110247		38.01	32.81
Carol Stream, IL	143735TS7	12/30/11	11/01/18	74.017	0.000	4.4492	142.66	0.108306	0.110715	0.113178	0.115696	0.118270	39.72	41.50
Carol Stream, IL	143735TT5	12/30/11	11/01/19	68.693	0.000	4.8492	145.33	0.111208	0.113905	0.116667	0.119495	0.122393	40.85	42.85

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd		
								Period	Period	Period	Period	Period	2016	2017
Carol Stream, IL	143735TU2	12/30/11	11/01/20	63.533	0.000	5.1992	145.02	0.111732	0.114637	0.117617	0.120674	0.123812	41.10	43.26
Carol Stream, IL	143735TV0	12/30/11	11/01/21	59.208	0.000	5.3992	140.85	0.108945	0.111886	0.114906	0.118008	0.121194	40.11	42.30
Carol Stream, IL	143735TW8	12/30/11	11/01/22	54.964	0.000	5.5992	136.09	0.105669	0.108627	0.111669	0.114795	0.118009	38.93	41.14
Carol Stream, IL	143735TX6	12/30/11	11/01/23	50.827	0.000	5.7993	130.81	0.101965	0.104922	0.107964	0.111095	0.114316	37.60	39.81
Carol Stream, IL	143735TY4	12/30/11	11/01/24	46.530	0.000	6.0492	125.47	0.098279	0.101251	0.104314	0.107469	0.110719	36.28	38.51
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	42.963	0.000	6.1993	119.05	0.093519	0.096417	0.099406	0.102487	0.105664	34.54	36.72
Carol Stream, IL	143735UA4	12/30/11	11/01/26	39.556	0.000	6.3492	112.56	0.088678	0.091493	0.094398	0.097395	0.100487	32.77	34.89
Carol Stream, IL	143735UB2	12/30/11	11/01/27	36.593	0.000	6.4493	105.96	0.083639	0.086336	0.089120	0.091994	0.094960	30.92	32.95
Carol Stream, IL	143735UC0	12/30/11	11/01/28	33.512	0.000	6.5994	99.56	0.078818	0.081419	0.084106	0.086881	0.089748	29.16	31.12
Carol Stream, IL	143735UD8	12/30/11	11/01/29	30.868	0.000	6.6993	93.26	0.073973	0.076451	0.079012	0.081659	0.084394	27.38	29.24
Carol Stream, IL	143735UE6	12/30/11	11/01/30	28.377	0.000	6.7994	87.18	0.069277	0.071632	0.074068	0.076586	0.079189	25.65	27.42
Carol Stream, IL	143735UF3	12/30/11	11/01/31	26.288	0.000	6.8495	81.43	0.064770	0.066988	0.069282	0.071655	0.074109	23.99	25.66
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		1.063203	1.112854	1.164973	1.219682	1.277109	402.48	441.12
Central Euro Media ENT	153443AJ5	05/02/14	12/01/17*	55.350	15.000	N/A		0.840665					81.54*	
Central Euro Media ENT	153443AK2	05/02/14	12/01/17*	55.350	15.000	N/A		0.840665					81.54*	
Centrus Energy Corp.	15643UAA2	09/30/14	09/30/24	56.492	8.000	N/A		0.252966	0.266702	0.281328	0.296909	0.313512	96.12	107.01
Champaign & Piatt CNTYS	158087RN8	09/12/13	10/01/19	100.000	VARIES	3.7423		0.103984	0.103981	0.103977	0.103974	0.103970	37.43	37.43
Champaign County, IL	158199AZ2	11/04/15	12/01/19	99.418	VARIES	2.3671		0.065487	0.066262	0.067046	0.067265	0.067486	23.76	24.19
Champaign County, IL	158199BA6	11/04/15	12/01/23	124.115	VARIES	N/A		0.134793	0.134793	0.131294	0.129598	0.127868	48.42	46.86
Champaign County, IL	158199BB4	11/04/15	12/01/26	98.267	VARIES	4.1631		0.113993	0.116366	0.113443	0.113318	0.113190	41.45	40.81
Cheniere Energy, Inc.	16411RAF6	11/28/14	05/28/21	100.000	4.875	N/A		0.142099	0.145562	0.149110	0.152745	0.156468	52.01	54.58
Cheniere Energy, Inc.	16411RAG4	03/09/15	03/15/45	80.000	4.250	5.6396	2.15	0.007401	0.007527	0.007867	0.007957	0.008317	2.78	2.94
Cheniere Energy, Inc.	16411RAH2	11/28/14	05/28/21	100.000	4.875	N/A		0.142099	0.145562	0.149110	0.152745	0.156468	52.01	54.58
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.277047	0.284054	0.291298	0.298786	0.305911	101.65	106.89
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.351359	0.362637	0.374366	0.386564	0.398382	129.58	138.07
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.351356	0.362912	0.374929	0.387428	0.400426	128.95	137.63
Chesapeake Energy Corp.	165167CQ8	12/23/15	12/15/22	48.000	8.000	23.5158	.81	0.089825	0.099925	0.112288	0.124805	0.140246	35.11	43.75
Christian & Sangamon CNT	170592BC2	03/28/13	12/01/16	110.501	VARIES	1.9725		0.056361	0.055581				18.46	
Christian & Sangamon CNT	170592BD0	03/28/13	12/01/17	111.388	VARIES	2.2261		0.064874	0.064127	0.063372	0.062609		23.18	20.78
Christian & Sangamon CNT	170592BE8	03/28/13	12/01/18	110.855	VARIES	2.4787		0.072855	0.072208	0.071554	0.070892	0.070221	26.07	25.60
Christian & Sangamon CNT	170592BF5	03/28/13	12/01/19	110.619	VARIES	2.7793		0.082199	0.081605	0.081002	0.080390	0.079770	29.45	29.01
Christian & Sangamon CNT	170592BG3	03/28/13	12/01/20	109.831	VARIES	3.0795		0.091134	0.090613	0.090083	0.089546	0.089000	32.68	32.30
Christian & Sangamon CNT	170592BH1	03/28/13	12/01/21	107.041	VARIES	3.3308		0.097115	0.096766	0.096412	0.096051	0.095685	34.88	34.62
Christian & Sangamon CNT	170592BJ7	03/28/13	12/01/22	99.442	VARIES	3.5341		0.097662	0.097695	0.097728	0.097761	0.097795	35.17	35.19
Christian & Sangamon CNT	170592BK4	03/28/13	12/01/23	99.390	VARIES	3.6840		0.101744	0.101776	0.101809	0.101842	0.101876	36.64	36.66
Citigroup Inc.	17298C2B3	09/30/15	09/29/22	100.000	0.000	3.0163		0.083787	0.085044	0.086327	0.087629	0.088950	30.62	31.55
Citigroup Inc.	17298C2C1	09/30/15	09/29/22	100.000	0.000	3.0163		0.083787	0.085044	0.086327	0.087629	0.088950	30.62	31.55
Citigroup Inc.	17298C2N7	10/02/15	10/02/20	100.000	0.000	2.5622		0.071173	0.072085	0.073009	0.073944	0.074891	25.95	26.62
Citigroup Inc.	17298C2U1	11/03/15	05/04/21	100.000	0.250	2.7771		0.077147	0.078122	0.079111	0.080113	0.081129	28.06	28.78
Citigroup Inc.	17298C2Z0	10/30/15	11/01/22	100.000	0.000	2.9688		0.082475	0.083699	0.084941	0.086202	0.087482	30.06	30.96
Citigroup Inc.	17298C3A4	10/30/15	11/01/22	100.000	0.000	2.9688		0.082475	0.083699	0.084941	0.086202	0.087482	30.06	30.96

* Called in 2016; reportable OID is computed to call date.

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd		
								Period	Period	Period	Period	Period	2016	2017
Citigroup Inc.	17298C3F3	10/28/15	10/28/25	100.000	VARIES	2.3916		0.009850	0.009606	0.009359	0.009109	0.008856	3.47	3.29
Citigroup Inc.	17298C3R7	11/05/15	11/05/20	100.000	0.000	2.6408		0.073356	0.074325	0.075306	0.076300	0.077308	26.69	27.40
Citigroup Inc.	17298C3Z9	11/30/15	05/27/21	100.000	0.250	2.8049		0.077917	0.078895	0.079905	0.080928	0.081965	28.29	29.02
Citigroup Inc.	17298C4A3	11/30/15	11/30/22	100.000	0.000	3.0605		0.085014	0.086315	0.087636	0.088977	0.090339	30.92	31.87
Citigroup Inc.	17298C4B1	11/30/15	11/30/22	100.000	0.000	3.0605		0.085014	0.086315	0.087636	0.088977	0.090339	30.92	31.87
Citigroup Inc.	17298C4W5	12/31/15	01/05/23	100.000	0.000	3.1984		0.088845	0.088885	0.090306	0.091750	0.093218	32.25	33.28
Citigroup Inc.	17298C4Z8	12/28/15	06/25/21	100.000	0.250	2.8488		0.079133	0.080144	0.081187	0.082245	0.083317	28.68	29.43
Citigroup Inc.	17298C5L8	02/01/16	07/30/21	100.000	0.250	2.9079			0.080778	0.081845	0.082934	0.084039	26.82	29.99
Citigroup Inc.	17298C5U8	01/29/16	01/31/23	100.000	0.000	3.1492		0.087478	0.087493	0.088871	0.090270	0.091692	29.34	32.67
Citigroup Inc.	17298C6K9	01/29/16	01/29/26	100.000	VARIES	2.4179			0.014942	0.014568	0.014189	0.013806	4.90	5.06
Citigroup Inc.	17298C6X1	02/29/16	03/01/23	100.000	0.000	2.8955		0.080431	0.080439	0.081603	0.082784	0.083983	24.35	29.88
Citigroup Inc.	17298C6Y9	02/29/16	08/27/21	100.000	0.250	2.7864			0.077401	0.078367	0.079362	0.080371	23.42	28.64
Citigroup Inc.	17298C6Z6	02/29/16	03/01/23	100.000	0.000	2.8955		0.080431	0.080439	0.081603	0.082784	0.083983	24.35	29.88
Citigroup Inc.	17298CAF5	05/15/15	05/15/30	100.000	VARIES	2.6421		0.011471	0.011212	0.010951	0.010685	0.010417	4.06	3.87
Citigroup Inc.	17298CAP3	05/28/15	05/26/22	100.000	0.000	3.0094		0.084840	0.086117	0.087413	0.088728	0.090063	30.86	31.80
Citigroup Inc.	17298CAQ1	05/28/15	05/26/22	100.000	0.000	3.0094		0.084840	0.086117	0.087413	0.088728	0.090063	30.86	31.80
Citigroup Inc.	17298CAR9	05/28/15	05/28/35	100.000	VARIES	4.3834		0.118343	0.114849	0.111278	0.107629	0.106171	41.74	39.23
Citigroup Inc.	17298CAT5	05/27/15	05/27/25	100.000	VARIES	2.5639		0.007787	0.007573	0.007357	0.007138	0.006919	2.75	2.59
Citigroup Inc.	17298CBM9	06/30/15	12/30/20	100.000	0.250	2.7899		0.078484	0.079482	0.080494	0.081520	0.082560	28.44	29.16
Citigroup Inc.	17298CBT4	06/30/15	06/30/22	100.000	0.000	3.2000		0.090311	0.091756	0.093224	0.094716	0.096231	32.78	33.83
Citigroup Inc.	17298CBV9	06/30/15	06/30/22	100.000	0.000	3.2000		0.090311	0.091756	0.093224	0.094716	0.096231	32.78	33.83
Citigroup Inc.	17298CDH8	09/02/15	03/04/21	100.000	0.300	1.6119		0.044781	0.045074	0.045370	0.045669	0.045970	16.24	16.46
Citigroup Inc.	17298CDJ4	08/31/15	08/31/22	100.000	0.000	3.1498		0.086535	0.086943	0.089776	0.089703	0.092626	32.15	33.11
Citigroup Inc.	17298CDK1	08/31/15	08/31/22	100.000	0.000	3.1498		0.086535	0.086943	0.089776	0.089703	0.092626	32.15	33.11
Citigroup Inc.	17298CDV7	10/02/15	04/01/21	100.000	0.250	2.6649		0.074028	0.074917	0.075822	0.076740	0.077670	26.97	27.63
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	449.45	0.145635	0.149667				36.55	
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502		0.161886					23.15	
Citigroup Funding, Inc.	17308CRW8	06/29/11	12/21/16	100.000	0.500	3.5733		0.113933	0.115721				40.20	
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIES	4.5064		0.119182	0.116081	0.112911	0.112713	0.112511	41.96	40.59
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIES	4.0094		0.105759	0.102867	0.099918	0.098686	0.097429	37.20	35.60
Citigroup Inc.	1730T02E8	10/31/14	05/01/20	100.000	0.000	2.5468		0.072564	0.073488	0.074424	0.075372	0.076331	26.40	27.08
Citigroup Inc.	1730T02P3	10/31/14	10/31/34	100.000	VARIES	4.7455		0.127321	0.124992	0.122607	0.121536	0.120440	45.13	43.81
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIES	4.2545		0.111320	0.107779	0.104163	0.102418	0.100635	39.19	37.06
Citigroup Inc.	1730T02X6	11/26/14	11/26/29	100.000	VARIES	4.1216		0.111093	0.109342	0.107555	0.106972	0.106377	39.55	38.57
Citigroup Inc.	1730T03C1	11/28/14	05/29/20	100.000	0.000	2.6204		0.074716	0.075695	0.076687	0.077691	0.078709	27.14	27.85
Citigroup Inc.	1730T03G2	12/01/14	12/02/19	100.000	0.000	2.4381		0.069391	0.070237	0.071093	0.071960	0.072837	25.18	25.80
Citigroup Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIES	4.3207		0.114345	0.113361	0.112355	0.111327	0.110277	40.98	40.26
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8403		0.080027	0.081163	0.082316	0.083485	0.084671	29.36	30.20
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIES	3.9694		0.106937	0.103546	0.102549	0.101533	0.100496	37.22	36.42
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8403		0.080027	0.081163	0.082316	0.083485	0.084671	29.36	30.20
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.062028	0.062039	0.063771	0.063431	0.065203	22.92	23.39
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.062028	0.062039	0.063771	0.063431	0.065203	22.92	23.39
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9237		0.082403	0.083607	0.084830	0.086070	0.087328	30.10	30.99

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9237		0.082403	0.083607	0.084830	0.086070	0.087328	30.10	30.99
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIES	3.1774		0.089461	0.090678	0.091124	0.091578	0.091611	32.58	32.93
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171		0.079355	0.080473	0.081607	0.082756	0.083922	28.99	29.81
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7394		0.077134	0.078190	0.079261	0.080347	0.081447	28.09	28.87
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7394		0.077134	0.078190	0.079261	0.080347	0.081447	28.09	28.87
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIES	2.3817		0.065914	0.065666	0.065414	0.065160	0.064903	23.65	23.47
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIES	4.1098		0.110800	0.107369	0.106553	0.105721	0.104871	39.01	38.11
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6764		0.115579	0.112780	0.109916	0.106984	0.103984	40.71	38.63
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.112315	0.110856	0.109364	0.107838	0.106278	40.04	38.95
Citigroup Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.114146	0.112270	0.110350	0.108385	0.106375	40.52	39.13
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	115.50	0.046575	0.048279	0.050046	0.051878	0.053777	17.23	18.52
Citigroup Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0135		0.102329	0.100934	0.099511	0.098059	0.096578	36.45	35.42
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156719	0.156785	0.156853	0.156923	0.156994	56.45	56.50
Citigroup Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7620		0.120661	0.118010	0.115297	0.112518	0.109674	42.70	40.73
Citigroup Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.118168	0.116224	0.114234	0.112197	0.110111	42.05	40.61
Citigroup Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351		0.109964	0.106326	0.104402	0.102435	0.100427	38.09	36.63
Citigroup Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6110		0.115526	0.111144	0.108170	0.105127	0.102013	39.68	37.46
Citigroup Inc.	1730T0F38	01/31/14	08/01/19	100.000	0.000	2.5874		0.074704	0.075670	0.076649	0.077641	0.078645	27.36	28.07
Citigroup Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7123		0.119265	0.115203	0.113433	0.111621	0.109767	41.43	40.03
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.201253	0.202345	0.203482	0.204666	0.205897	72.79	73.62
Citigroup Inc.	1730T0H36	02/28/14	08/29/19	100.000	0.000	2.6153		0.073894	0.075683	0.076254	0.077676	0.078261	27.67	28.34
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9941		0.139676	0.139845	0.140020	0.140200	0.140540	50.34	50.47
Citigroup Inc.	1730T0J83	02/28/14	02/28/19	100.000	VARIES	1.6995		0.045593	0.045079	0.045935	0.045293	0.046247	16.63	16.69
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3515		0.151610	0.151381	0.151046	0.150702	0.150351	54.53	54.31
Citigroup Inc.	1730T0K99	03/31/14	10/01/19	100.000	0.000	2.7120		0.078448	0.079512	0.080590	0.081683	0.082790	28.63	29.41
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7845		0.142176	0.141938	0.141296	0.140637	0.139737	51.04	50.57
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.018879	0.019115	0.019355	0.019597		6.89	4.94
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350		0.022030	0.022298	0.022569	0.022844	0.023122	8.01	8.21
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364		0.024402	0.024712	0.025025	0.025343	0.025664	8.88	9.10
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245		0.129517	0.129806	0.130103	0.130407	0.130720	46.70	46.92
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990		0.131344	0.133905				43.41	
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929		0.019404	0.019548				6.27	
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108		0.131080	0.130913	0.130743	0.130668	0.130591	47.14	47.05
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698		0.124492	0.124405	0.124315	0.125122	0.125952	44.79	44.98
Citigroup Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3742		0.111579	0.108124	0.107036	0.105923	0.104787	39.12	38.12
Citigroup Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6421		0.118344	0.114643	0.112911	0.111138	0.109325	41.43	40.00
Citigroup Inc.	1730T0L49	03/10/14	03/10/19	100.000	VARIES	1.8993		0.051573	0.051498	0.051601	0.051705	0.051942	18.56	18.63
Citigroup Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152		0.119343	0.115280	0.112435	0.109522	0.106541	41.48	39.31
Citigroup Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141		0.091798	0.091708	0.091715	0.091722	0.091729	33.02	33.02
Citigroup Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460		0.082672	0.080370	0.079267	0.078146	0.077931	29.01	28.20
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2798		0.018449	0.018660	0.018872	0.019087	0.019305	6.70	6.85
Citigroup Funding, Inc.	1730T0LU1	03/30/11	09/21/16	100.000	0.500	3.9296		0.127283	0.129511				33.49	
Citigroup Inc.	1730T0M63	03/26/14	03/26/29	100.000	VARIES	4.3729		0.114530	0.112114	0.110429	0.108707	0.106948	40.41	39.11

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Citigroup Inc.	1730TOM97	04/30/14	10/30/19	100.000	0.000	2.7618		0.079940	0.081044	0.082163	0.083297	0.084447	29.11	29.92
Citigroup Funding, Inc.	1730TOMA4	04/01/11	04/01/21	100.000	VARIES	5.0031		0.138824	0.138836	0.138849	0.138861	0.138875	49.98	49.99
Citigroup Funding, Inc.	1730TOMB2	04/28/11	10/26/16	100.000	0.500	3.6902		0.118337	0.120264				35.26	
Citigroup Funding, Inc.	1730TOME6	04/26/11	04/26/21	100.000	VARIES	1.9784		0.017411	0.017584	0.017758	0.017933	0.018111	6.32	6.45
Citigroup Funding, Inc.	1730TOMQ9	06/29/11	06/27/18	100.000	0.000	3.9199		0.129645	0.132186	0.134777	0.137418	0.140112	47.15	49.02
Citigroup Funding, Inc.	1730TOMR7	06/20/11	06/20/21	100.000	VARIES	4.6545		0.128996	0.129020	0.129044	0.129070	0.129095	46.44	46.46
Citigroup Funding, Inc.	1730TOMU0	07/28/11	01/25/17	100.000	0.500	3.3819		0.105411	0.106959	0.108533			38.71	2.60
Citigroup Inc.	1730TON39	04/29/14	04/29/29	100.000	VARIES	4.2731		0.108647	0.105153	0.103977	0.102776	0.101550	38.19	37.07
Citigroup Inc.	1730TON62	04/29/14	04/29/34	100.000	VARIES	4.5422		0.115609	0.111926	0.109734	0.107493	0.105201	40.59	38.82
Citigroup Funding, Inc.	1730TONH8	08/30/11	02/24/17	100.000	0.500	3.8048		0.120564	0.122593	0.124661			44.29	6.61
Citigroup Funding, Inc.	1730TONK1	08/26/11	08/26/16	100.000	VARIES	1.7275		0.011346	0.011444				2.68	
Citigroup Funding, Inc.	1730TONM7	08/31/11	08/31/21	100.000	VARIES	2.3031		0.016551	0.016559	0.017028	0.016943	0.017422	6.18	6.25
Citigroup Funding, Inc.	1730TONS4	09/29/11	09/27/17	100.000	0.500	4.1394		0.132962	0.135426	0.137942	0.140509		48.78	37.15
Citigroup Inc.	1730TOP78	05/30/14	05/30/29	100.000	VARIES	4.1424		0.105006	0.101512	0.100176	0.098812	0.097420	37.02	35.73
Citigroup Inc.	1730TOP86	05/30/14	05/30/34	100.000	VARIES	4.4254		0.112420	0.108761	0.106175	0.103531	0.100829	39.62	37.58
Citigroup Funding, Inc.	1730TOPD5	10/28/11	10/27/17	100.000	0.500	3.9008		0.124131	0.126282	0.128474	0.130709		45.35	38.43
Citigroup Funding, Inc.	1730TOQC6	11/28/11	11/28/17	100.000	0.500	4.2510		0.137178	0.139799	0.142475	0.145208		50.03	47.08
Citigroup Funding, Inc.	1730TOQM4	12/05/11	12/05/16	100.000	VARIES	2.9298		0.081065	0.081223				27.10	
Citigroup Inc.	1730TOR50	06/18/14	06/18/34	100.000	VARIES	4.4513		0.113126	0.109461	0.107337	0.105166	0.102947	39.99	38.19
Citigroup Inc.	1730TOR76	06/27/14	06/27/34	100.000	VARIES	4.4526		0.113341	0.109739	0.108283	0.106794	0.105272	40.13	38.70
Citigroup Inc.	1730TOR92	07/02/14	01/02/20	100.000	0.000	2.5296		0.072056	0.072968	0.073891	0.074825	0.075772	26.43	27.11
Citigroup Inc.	1730TORJ0	02/28/13	02/28/33*	100.000	VARIES	4.1678		0.112054	0.110506				16.45*	
Citigroup Inc.	1730TORM3	02/22/13	02/22/33*	100.000	VARIES	4.2776		0.116229	0.115874				16.36*	
Citigroup Inc.	1730TORN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.080364	0.078370	0.077582	0.076781	0.075967	28.23	27.59
Citigroup Inc.	1730TOS67	06/19/14	06/19/19	100.000	VARIES	0.8119		0.009056	0.009001	0.009037	0.009074	0.009111	3.25	3.26
Citigroup Inc.	1730TOSE0	03/27/13	03/27/18	100.000	VARIES	0.8304		0.008121	0.008155	0.008190	0.008223	0.008257	2.94	2.96
Citigroup Inc.	1730TOSM2	04/29/13	04/29/33	100.000	VARIES	3.4969		0.086174	0.084589	0.084239	0.083882	0.083520	30.62	30.22
Citigroup Inc.	1730TOSX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007198	0.007249	0.007300	0.007352	0.007404	2.61	2.64
Citigroup Inc.	1730TOT41	06/19/14	12/19/17	100.000	VARIES	1.7691		0.048395	0.048378	0.048592	0.048807		17.42	16.95
Citigroup Inc.	1730TOT58	06/27/14	06/27/34	100.000	VARIES	4.3618		0.111661	0.108355	0.107666	0.106963	0.106244	39.59	38.63
Citigroup Inc.	1730TOT69	05/30/13	05/30/33*	100.000	VARIES	4.1969		0.113793	0.113368				27.16*	
Citigroup Inc.	1730TOT82	05/30/13	05/30/33	100.000	VARIES	4.1915		0.105364	0.103178	0.102080	0.100958	0.099813	37.44	36.48
Citigroup Inc.	1730TOTK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.101153	0.098414	0.097941	0.097459	0.096966	35.82	35.14
Citigroup Inc.	1730TOTN9	06/28/13	06/28/33*	100.000	VARIES	4.5765		0.113456					20.08*	
Citigroup Inc.	1730TOTQ2	06/11/13	06/11/33	100.000	VARIES	4.2944		0.107595	0.105552	0.105145	0.104728	0.104303	38.32	37.76
Citigroup Inc.	1730TOTT6	06/28/13	06/28/33	100.000	VARIES	4.5397		0.110427	0.108847	0.107231	0.105579	0.106117	39.46	38.30
Citigroup Inc.	1730TOTZ2	06/27/13	06/27/33	100.000	VARIES	4.6404		0.116170	0.114901	0.113603	0.112274	0.112679	41.58	40.65
Citigroup Inc.	1730TOU23	07/31/14	01/31/20	100.000	0.000	2.5817		0.073578	0.074528	0.075490	0.076464	0.077451	26.95	27.65
Citigroup Inc.	1730TOU49	07/31/14	07/31/34	100.000	VARIES	4.3416		0.114431	0.111244	0.107988	0.107330	0.106658	39.65	38.56
Citigroup Inc.	1730TOU56	07/30/14	07/30/29	100.000	VARIES	4.2647		0.114797	0.112903	0.110970	0.110268	0.109552	40.41	39.61
Citigroup Inc.	1730TOU64	07/09/14	09/30/16	100.000	0.000	1.1704		0.032982	0.033175				8.91	

* Called in 2016; reportable OID is computed to call date.

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Citigroup Inc.	1730T0U98	07/30/14	07/30/34	100.000	VARIES	4.5842		0.122654	0.120230	0.117750	0.116651	0.115527	42.98	41.86
Citigroup Inc.	1730T0UB3	07/09/13	07/09/33	100.000	VARIES	4.7564		0.121532	0.119677	0.117778	0.117829	0.117882	42.77	42.43
Citigroup Inc.	1730T0UG2	07/09/13	07/09/28	100.000	VARIES	4.4998		0.113009	0.112128	0.111227	0.110306	0.109364	40.22	39.56
Citigroup Inc.	1730T0UK3	07/30/13	07/30/33	100.000	VARIES	4.8332		0.122239	0.120017	0.117742	0.115411	0.113024	42.93	41.26
Citigroup Inc.	1730T0UP2	08/28/13	08/28/18	100.000	VARIES	0.9242		0.011140	0.011192	0.011244	0.011296	0.011348	4.03	4.07
Citigroup Inc.	1730T0V71	08/28/14	02/29/20	100.000	0.000	2.4723		0.069627	0.069721	0.071753	0.071456	0.073538	25.76	26.35
Citigroup Inc.	1730T0V89	08/29/14	08/29/34	100.000	VARIES	4.6276		0.120851	0.119616	0.116355	0.116073	0.114502	43.44	42.19
Citigroup Inc.	1730T0VC0	09/27/13	09/27/20	100.000	VARIES	3.3025		0.092306	0.092461	0.092619	0.092647	0.092677	33.29	33.35
Citigroup Inc.	1730T0VD8	09/18/13	09/18/33	100.000	VARIES	5.1092		0.127502	0.125247	0.122935	0.120565	0.118133	45.02	43.34
Citigroup Inc.	1730T0VK2	10/08/13	10/08/23	100.000	VARIES	3.9666		0.101597	0.100536	0.099453	0.098350	0.097224	36.21	35.42
Citigroup Funding, Inc.	1730T0VR7	01/23/12	01/23/16	100.000	VARIES	3.3341		0.021125					.46	
Citigroup Inc.	1730T0W21	08/28/14	08/28/34	100.000	VARIES	4.2432		0.113245	0.110860	0.108423	0.108234	0.108041	39.75	38.95
Citigroup Inc.	1730T0W70	08/28/14	08/30/19	100.000	0.000	2.4762		0.069351	0.070210	0.071469	0.071959	0.073250	25.80	26.40
Citigroup Funding, Inc.	1730T0WC9	02/15/12	02/14/16	100.000	VARIES	2.0055		0.009612					.41	
Citigroup Funding, Inc.	1730T0WF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.009032	0.009161	0.009292	0.009425	0.009560	3.31	3.40
Citigroup Funding, Inc.	1730T0WK1	03/29/12	03/30/16	100.000	1.000	2.5858		0.075978					6.76	
Citigroup Funding, Inc.	1730T0WR6	03/30/12	03/30/22	100.000	VARIES	3.8302		0.106824	0.107066	0.107207	0.107352	0.107393	38.53	38.64
Citigroup Funding, Inc.	1730T0WU9	04/02/12	04/02/16	100.000	VARIES	1.4378		0.010047					.91	
Citigroup Funding, Inc.	1730T0XG9	05/30/12	06/07/18	100.000	0.500	3.6727		0.114067	0.115906	0.117780	0.119688	0.121631	41.48	42.84
Citigroup Funding, Inc.	1730T0XX2	08/06/12	08/04/16	100.000	0.000	2.5430		0.076192	0.077161				16.40	
Citigroup Inc.	1730T0Y37	10/02/14	04/02/20	100.000	0.000	2.8849		0.082466	0.083656	0.084862	0.086086	0.087328	30.12	30.99
Citigroup Funding, Inc.	1730T0YD5	08/30/12	03/02/18	100.000	0.750	2.7849		0.082259	0.083114	0.083981	0.084861	0.085752	29.97	30.60
Citigroup Inc.	1730T0Z28	10/07/14	10/07/21	100.000	1.000	3.1429		0.089191	0.090156	0.091137	0.092132	0.093144	32.45	33.16
Citigroup Inc.	1730T0Z85	10/08/14	10/07/21	100.000	1.000	3.0937		0.087746	0.088673	0.089615	0.090572	0.091543	31.91	32.60
Citigroup Funding, Inc.	1730T0ZJ1	11/27/12	11/27/22	100.000	VARIES	1.5728		0.015754	0.015877	0.016002	0.016128	0.016255	5.70	5.79
Citigroup Funding, Inc.	1730T0ZV4	12/20/12	12/20/32*	100.000	VARIES	4.2025		0.113279					19.14*	
Citigroup Inc.	1730T3AV5	08/31/15	08/31/35	100.000	VARIES	4.4143		0.121272	0.116604	0.115056	0.110167	0.108863	42.76	40.33
Citigroup Inc.	1730T3AW3	08/31/15	08/31/35	100.000	VARIES	4.4099		0.121153	0.116487	0.114938	0.110796	0.110276	42.72	40.62
Citigroup Inc.	1730T3AX1	09/30/15	09/30/35	100.000	VARIES	4.3723		0.121453	0.118036	0.114543	0.110975	0.107328	42.48	39.94
Citigroup Inc.	1730T3AY9	10/30/15	10/30/35	100.000	VARIES	4.3036		0.119545	0.116141	0.112662	0.109109	0.105480	42.00	39.48
Citigroup Inc.	1730T3AZ6	11/30/15	11/30/35	100.000	VARIES	4.3523		0.120898	0.117649	0.114329	0.110936	0.107470	42.73	40.33
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491		0.157409					22.82	
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054		0.119733	0.121892				35.83	
Citigroup Funding, Inc.	17317U717	08/30/11	11/23/16	100.000	0.000	3.7251		0.120969	0.123222				39.36	
Citigroup Funding, Inc.	17318Q574	10/02/12	09/27/18	100.000	0.000	2.4948		0.074626	0.075557	0.076499	0.077453	0.078420	27.21	27.89
Citigroup Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6499		0.108974	0.110962	0.112987	0.115049	0.117149	39.82	41.29
Citigroup Inc.	17323P140	03/03/16	09/01/23	100.000	0.000	3.0321			0.084227	0.085490	0.086786	0.088102	25.25	31.32
Citigroup Inc.	17323P249	02/03/16	08/03/23	100.000	0.000	2.9606			0.082240	0.083457	0.084693	0.085946	27.15	30.64
Citigroup Inc.	17323P314	11/24/15	11/26/21	100.000	0.000	2.8521		0.079240	0.080370	0.081516	0.082678	0.083857	28.81	29.64
Citigroup Inc.	17323P363	02/03/16	08/03/23	100.000	0.000	2.9606			0.082240	0.083457	0.084693	0.085946	27.15	30.64
Citigroup Inc.	17323P496	01/05/16	07/06/23	100.000	0.000	3.1941		0.088725	0.088734	0.090151	0.091591	0.093054	31.84	33.22

* Called in 2016; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
								-----					-----	
Citigroup Inc.	17323Q643	10/05/15	04/04/23	100.000	0.000	3.1922		0.088674	0.090081	0.091519	0.092980	0.094464	32.42	33.47
Citigroup Inc.	17323Q692	09/18/15	03/20/23	100.000	0.000	3.1459		0.087402	0.088776	0.090173	0.091591	0.093032	31.99	33.01
Citigroup Global Markets	17324C2F2	04/29/16	10/29/21	100.000	0.025	N/A			0.072951	0.073817	0.074696	0.075585	17.71	26.84
Citigroup Global Markets	17324C2G0	04/29/16	10/29/21	100.000	0.250	2.6262			0.072950	0.073817	0.074695	0.075585	17.71	26.84
Citigroup Global Markets	17324C2J4	05/24/16	05/24/21	100.000	VARIES	2.5076			0.069656	0.069050	0.068435	0.068500	15.09	24.73
Citigroup Global Markets	17324C2U9	04/28/16	04/28/31	100.000	VARIES	4.2284			0.117457	0.117240	0.117018	0.116791	28.53	42.14
Citigroup Global Markets	17324C2W5	04/28/16	04/28/26	100.000	VARIES	3.4898			0.095350	0.096239	0.096082	0.097032	23.70	35.15
Citigroup Global Markets	17324C2Z8	04/29/16	04/30/21	100.000	0.000	2.4477		0.067993	0.067998	0.068831	0.069673	0.070526	16.51	25.03
Citigroup Global Markets	17324C3D6	05/31/16	12/01/21	100.000	0.400	2.6322		0.073118	0.073123	0.073940	0.074767	0.075604	15.45	26.82
Citigroup Global Markets	17324C3E4	05/27/16	05/27/21	100.000	0.000	2.5424			0.070625	0.071523	0.072432	0.073353	15.14	25.97
Citigroup Global Markets	17324C3Y0	07/05/16	01/03/22	100.000	0.400	2.3786				0.066075	0.066721	0.067383	11.63	24.14
Citigroup Global Markets	17324C3Z7	07/05/16	07/02/21	100.000	0.000	2.2350				0.062085	0.062767	0.063469	10.93	22.72
Citigroup Global Markets	17324C6F8	06/27/16	06/27/36	100.000	VARIES	4.1313			0.114760	0.114171	0.113570	0.112956	21.11	40.99
Citigroup Global Markets	17324C6L5	08/30/16	08/30/21	100.000	0.000	2.1695				0.059602	0.059919	0.060902	7.39	21.97
Citigroup Global Markets	17324C6M3	08/02/16	02/02/22	100.000	0.300	2.3124				0.064233	0.064880	0.065534	9.57	23.43
Citigroup Global Markets	17324CA55	09/02/16	03/03/22	100.000	0.300	2.2649			0.062916	0.062920	0.063538	0.064163	7.49	22.91
Citigroup Global Markets	17324CAQ9	09/30/16	03/31/22	100.000	0.250	2.2317				0.061992	0.062606	0.063227	5.64	22.54
Citigroup Global Markets	17324P156	05/05/16	11/03/23	100.000	0.000	2.9323			0.081455	0.082636	0.083848	0.085077	19.29	30.11
Citigroup Global Markets	17324P248	06/03/16	12/05/23	100.000	0.000	2.8709		0.079748	0.079761	0.080906	0.082067	0.083246	16.62	29.40
Citigroup Global Markets	17324P396	08/03/16	02/05/24	100.000	0.000	2.5904			0.071956	0.071967	0.072899	0.073843	10.65	26.35
Citigroup Global Markets	17324P784	10/05/16	04/03/24	100.000	0.000	2.6554				0.073763	0.074731	0.075723	6.34	26.90
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444	24.91	0.015140	0.015628	0.016131	0.016651	0.017188	5.55	5.92
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	23.94	0.014452	0.014899	0.015361	0.015836	0.016327	5.30	5.63
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	23.94	0.014452	0.014899	0.015361	0.015836	0.016327	5.30	5.63
Clinton Counties, IL	187327AX9	09/10/15	12/01/18	100.000	VARIES	2.4410		0.068179	0.069011	0.067818	0.067815	0.067812	24.68	24.41
Kaskaskia Comm Colle, IL	187350EV1	02/19/16	12/01/17	103.892	3.875	1.6518		0.047672	0.047391	0.046893	0.046392		14.80	15.38
Kaskaskia Comm Colle, IL	187350EW9	02/19/16	12/01/18	105.525	4.000	1.9513		0.057199	0.056900	0.056372	0.055837	0.055298	17.77	20.17
Kaskaskia Comm Colle, IL	187350EX7	02/19/16	12/01/19	106.497	4.000	2.2011		0.065114	0.064828	0.064318	0.063803	0.063283	20.24	23.03
Coles Counties, IL	193792ER5	11/26/13	12/01/18	99.308	VARIES	N/A		0.087128	0.087188	0.087248	0.087310	0.087373	31.38	31.42
Coles Counties, IL	193792ET1	11/26/13	12/01/20	99.346	VARIES	N/A		0.106625	0.106673	0.106721	0.106770	0.106821	38.40	38.43
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIES	4.2403		0.122484	0.122136	0.121781	0.121418	0.121048	44.01	43.75
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIES	4.3908		0.126405	0.126131	0.125851	0.125564	0.125272	45.44	45.24
Coles Counties, IL	193792EW4	11/26/13	12/01/23	99.115	VARIES	4.5918		0.126352	0.126415	0.126479	0.126545	0.126612	45.50	45.55
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIES	4.7528		0.130693	0.130762	0.130833	0.130906	0.130980	47.07	47.12
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIES	4.9627		0.136388	0.136464	0.136541	0.136621	0.136703	49.12	49.17
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIES	5.1716		0.142059	0.142141	0.142225	0.142311	0.142400	51.16	51.22
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIES	5.3301		0.146342	0.146429	0.146519	0.146611	0.146706	52.70	52.77
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIES	5.4215		0.149423	0.149483	0.149544	0.149607	0.149671	53.81	53.85
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIES	5.5264		0.152270	0.152333	0.152397	0.152464	0.152532	54.83	54.88
Coles Counties, IL	193792FD5	11/26/13	12/01/23	99.293	VARIES	5.6307		0.155108	0.155173	0.155241	0.155310	0.155381	55.85	55.90
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIES	5.9329		0.163424	0.163493	0.163564	0.163636	0.163711	58.85	58.90
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIES	6.2343		0.171728	0.171799	0.171873	0.171948	0.172027	61.84	61.89
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIES	6.5351		0.180022	0.180096	0.180171	0.180249	0.180330	64.83	64.88

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIES	6.4777		0.207373	0.206037	0.204659	0.203235	0.201765	74.33	73.33
Coles Counties, IL	193792FQ6	11/03/15	12/01/16	100.478	0.000	1.5418		0.043087	0.043419				14.28	
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		1.274631	1.338726	1.406191	1.477204	1.551950	480.40	530.09
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		1.231136	1.292155	1.356341	1.423859	1.494882	459.95	506.81
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.482258	0.493750	0.519721	0.529475	0.557627	179.82	192.71
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.482258	0.493750	0.519721	0.529475	0.557627	179.82	192.71
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.361050	0.373492	0.378172	0.393700	0.396777	137.05	143.71
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.361050	0.373492	0.378172	0.399370	0.396777	137.05	143.71
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.806241	0.851826	0.900626	0.952866	1.008789	308.46	345.09
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	421.98	0.146442	0.150520				49.06	
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	401.20	0.139500	0.143413	0.147435	0.151571		51.16	49.40
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	384.51	0.134541	0.138402	0.142373	0.146459	0.150662	49.36	52.24
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	364.30	0.127656	0.131338	0.135127	0.139026	0.143036	46.84	49.58
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	345.47	0.121347	0.124878	0.128512	0.132252	0.136100	44.54	47.17
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	117.93	0.071674	0.074147	0.076705	0.079351	0.082088	26.40	28.25
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997	149.12	0.090144	0.093164	0.096285	0.099510	0.102844	33.18	35.44
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498	139.65	0.084533	0.087386	0.090335	0.093354	0.096536	31.12	33.26
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	130.65	0.079190	0.081882	0.084666	0.087585	0.090522	29.16	31.17
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	122.10	0.074109	0.076647	0.079273	0.081988	0.084796	27.29	29.19
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	352.28	0.153389	0.157875				51.43	
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	336.31	0.146987	0.151360	0.155863	0.160500		53.97	52.27
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	320.34	0.140536	0.144787	0.149167	0.153679	0.158328	51.62	54.79
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	304.46	0.134071	0.138193	0.142443	0.146823	0.151337	49.26	52.33
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	288.74	0.127623	0.131611	0.135724	0.139965	0.144339	46.91	49.88
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	273.23	0.121220	0.125068	0.129039	0.133136	0.137363	44.57	47.44
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	257.33	0.114381	0.118041	0.121819	0.125717	0.129739	42.06	44.79
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	242.12	0.107819	0.111296	0.114885	0.118590	0.122414	39.65	42.25
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	227.36	0.101324	0.104602	0.107986	0.111479	0.115085	37.27	39.72
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	162.54	0.108728	0.112958	0.117352	0.121916	0.126659	40.04	43.22
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996	150.78	0.101418	0.105475	0.109694	0.114081	0.118644	37.37	40.42
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIES	7.6950		0.230285	0.229793	0.229283	0.228753	0.228203	82.80	82.43
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496	139.15	0.094176	0.098060	0.102105	0.106317	0.110702	34.73	37.65
Cook County, IL SD #104	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	371.20	0.126426	0.131324	0.136413	0.141699	0.147189	46.69	50.38
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	364.35	0.157078	0.161790				52.68	
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	345.30	0.149153	0.153665	0.158312	0.163101		54.78	53.10
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	326.91	0.141479	0.145794	0.150240	0.154822	0.159543	51.97	55.19
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	308.92	0.133897	0.138007	0.142243	0.146609	0.151110	49.19	52.26
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	292.77	0.127332	0.131298	0.135388	0.139605	0.143953	46.80	49.76
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	276.05	0.120245	0.124015	0.127902	0.131911	0.136046	44.20	47.01
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	259.66	0.113150	0.116703	0.120367	0.124146	0.128044	41.59	44.24
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	244.20	0.106454	0.109801	0.113254	0.116816	0.120489	39.13	41.63
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	229.62	0.100133	0.103287	0.106540	0.109896	0.113357	36.81	39.16
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	215.86	0.094170	0.097140	0.100205	0.103366	0.106627	34.62	36.84

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd Period	2017 2nd Period	2017 3rd Period	2016	2017
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	202.88	0.088543	0.091341	0.094227	0.097204	0.100275	32.55	34.64
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	196.69	0.085871	0.088589	0.091392	0.094285	0.097269	31.57	33.60
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	342.61	0.120841	0.124092	0.127429	0.130857	0.134377	44.29	46.70
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	326.93	0.115692	0.118844	0.122082	0.125408	0.128826	42.41	44.75
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	311.48	0.110591	0.113643	0.116779	0.120002	0.123313	40.55	42.82
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	296.13	0.105437	0.108378	0.111402	0.114510	0.117704	38.67	40.85
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	281.17	0.100396	0.103227	0.106138	0.109131	0.112208	36.82	38.93
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	266.52	0.095388	0.098101	0.100892	0.103762	0.106714	34.99	37.01
Cook County, IL SD #133	214813BZ9	06/26/12	12/15/16	97.998	4.250	4.7524	15.38	0.013316	0.013633				4.64	
Cook County, IL SD #133	214813CA3	06/26/12	12/15/20	97.998	5.000	5.2964	7.25	0.006340	0.006508	0.006680	0.006857	0.007038	2.32	2.44
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.6229		0.011704	0.012091	0.012492	0.012905	0.013333	4.31	4.60
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	347.42	0.156909	0.161693				55.64	
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	333.01	0.153924	0.158749	0.163726	0.168858		56.44	57.25
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	316.87	0.147153	0.151862	0.156721	0.161736	0.166911	53.98	57.49
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	301.34	0.140748	0.145364	0.150131	0.155055	0.160141	51.65	55.09
Cook County, IL SD #155	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	412.17	0.125836	0.129171	0.132594	0.136107	0.139714	46.10	48.58
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	394.79	0.121204	0.124476	0.127837	0.131288	0.134833	44.42	46.85
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	375.80	0.115697	0.118849	0.122088	0.125415	0.128832	42.41	44.75
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	358.55	0.111001	0.114081	0.117246	0.120500	0.123843	40.70	42.99
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	341.32	0.106256	0.109257	0.112344	0.115517	0.118780	38.97	41.21
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	397.73	0.136217	0.139731				45.58	
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	382.22	0.131478	0.134929	0.138471	0.142106		48.16	46.35
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	365.35	0.126043	0.129389	0.132825	0.136351	0.139971	46.18	48.67
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	348.44	0.120498	0.123728	0.127044	0.130449	0.133945	44.16	46.56
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	331.08	0.114606	0.117689	0.120854	0.124106	0.127444	42.00	44.29
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	316.16	0.109917	0.112923	0.116012	0.119184	0.122444	40.29	42.53
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	300.14	0.104500	0.107373	0.110326	0.113360	0.116478	38.31	40.45
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	285.23	0.099595	0.102364	0.105210	0.108135	0.111141	36.52	38.58
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	270.59	0.094712	0.097369	0.100100	0.102908	0.105795	34.74	36.71
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	407.29	0.157088	0.161801				52.69	
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	385.90	0.149160	0.153672	0.158320	0.163109		54.78	53.11
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	365.25	0.141487	0.145802	0.150249	0.154831	0.159553	51.97	55.19
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	344.52	0.133571	0.137658	0.141870	0.146211	0.150685	49.07	52.12
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	325.06	0.126189	0.130069	0.134069	0.138191	0.142440	46.36	49.26
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	306.32	0.119021	0.122692	0.126477	0.130379	0.134401	43.73	46.47
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	288.70	0.112319	0.115801	0.119390	0.123091	0.126907	41.27	43.87
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	271.82	0.105844	0.109136	0.112530	0.116029	0.119638	38.90	41.35
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	255.90	0.099775	0.102893	0.106108	0.109424	0.112843	36.67	39.00
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	240.72	0.093937	0.096882	0.099919	0.103051	0.106282	34.53	36.73
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	233.50	0.091238	0.094112	0.097076	0.100134	0.103288	33.54	35.68
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	407.29	0.157088	0.161801				52.69	
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	385.90	0.149160	0.153672	0.158320	0.163109		54.78	53.11
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	365.25	0.141487	0.145802	0.150249	0.154831	0.159553	51.97	55.19

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd		
								Period	Period	Period	Period	Period	2016	2017
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	344.52	0.133571	0.137658	0.141870	0.146211	0.150685	49.07	52.12
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	200.36	0.110238	0.113958	0.117804	0.121780	0.125889	40.58	43.37
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	187.78	0.103471	0.106989	0.110626	0.114387	0.118276	38.10	40.73
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	175.82	0.097021	0.100343	0.103780	0.107334	0.111010	35.73	38.22
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	164.44	0.090879	0.094014	0.097257	0.100612	0.104083	33.47	35.82
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	153.64	0.085157	0.088137	0.091221	0.094414	0.097718	31.37	33.61
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	143.23	0.079625	0.082451	0.085378	0.088409	0.091547	29.35	31.47
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	138.19	0.076934	0.079684	0.082533	0.085483	0.088539	28.36	30.42
Cook County, IL SD #162	215291LG8	06/30/11	12/01/16	78.988	0.000	4.3994	171.05	0.117003	0.119577				39.07	
Cook County, IL SD #162	215291LH6	06/30/11	12/01/17	73.981	0.000	4.7494	174.19	0.120108	0.122960	0.125880	0.128869		43.93	42.08
Cook County, IL SD #162	215291LJ2	06/30/11	12/01/18	69.321	0.000	4.9995	172.69	0.119755	0.122749	0.125817	0.128962	0.132186	43.83	46.05
Cook County, IL SD #162	215291LK9	06/30/11	12/01/19	64.641	0.000	5.2494	169.94	0.118521	0.121632	0.124825	0.128101	0.131464	43.42	45.73
Cook County, IL SD #162	215291LL7	06/30/11	12/01/20	59.985	0.000	5.4994	166.06	0.116469	0.119672	0.122963	0.126344	0.129818	42.70	45.08
Cook County, IL SD #162	215291LM5	06/30/11	12/01/21	55.395	0.000	5.7496	161.15	0.113665	0.116933	0.120294	0.123753	0.127310	41.71	44.14
Cook County, IL SD #162	215291LP8	06/30/11	12/01/23	47.270	0.000	6.1246	147.61	0.104998	0.108213	0.111527	0.114942	0.118462	38.57	40.97
Cook County, IL SD #162	215291LQ6	06/30/11	12/01/24	43.785	0.000	6.2495	139.88	0.099773	0.102890	0.106105	0.109421	0.112840	36.67	39.00
Cook County, IL SD #162	215291LT0	06/30/11	12/01/27	33.620	0.000	6.7497	117.20	0.084533	0.087386	0.090335	0.093383	0.096535	31.12	33.26
Cook County, IL SD #162	215291LU7	06/30/11	12/01/28	30.805	0.000	6.8747	109.65	0.079312	0.082038	0.084858	0.087775	0.090792	29.21	31.25
Cook County, IL SD #162	215291LV5	06/30/11	12/01/29	28.410	0.000	6.9496	102.39	0.074180	0.076758	0.079425	0.082185	0.085041	27.33	29.26
Cook County, IL SD #162	215291LW3	06/30/11	12/01/30	26.286	0.000	6.9996	95.51	0.069276	0.071701	0.074210	0.076808	0.079496	25.52	27.34
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	564.14	0.176895	0.182918				64.77	
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	529.40	0.166489	0.172199	0.178105	0.184213		60.96	65.22
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	496.30	0.156540	0.161948	0.167542	0.173330		57.33	61.36
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	464.79	0.147034	0.152151	0.157445	0.162923		53.85	57.67
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	434.53	0.137707	0.142519	0.147500	0.152654		50.44	54.03
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	406.00	0.128891	0.133415	0.138097	0.142944		47.22	50.59
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	379.17	0.120658	0.124917	0.129326	0.133891		44.20	47.38
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	445.33	0.090705	0.092292	0.093907	0.095550		33.36	21.71
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	445.33	0.090705	0.092292	0.093907	0.095550		33.36	21.71
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	445.33	0.090705	0.092292	0.093907	0.095550		33.36	21.71
Crawford CNTY, IL	224759EU0	10/30/14	12/01/16	109.531	VARIES	1.3393		0.038920	0.038065				12.69	
Crawford CNTY, IL	224759EV8	10/30/14	12/01/17	113.034	VARIES	1.6409		0.049476	0.048514	0.047545	0.046568		17.58	15.51
Crawford CNTY, IL	224759EW6	10/30/14	12/01/18	114.429	VARIES	2.0418		0.062807	0.061817	0.060818	0.059808	0.058788	22.37	21.65
Crawford CNTY, IL	224759EX4	10/30/14	12/01/19	115.947	VARIES	2.3920		0.074909	0.073895	0.072869	0.071830	0.070779	26.72	25.98
Crawford CNTY, IL	224759EY2	10/30/14	12/01/20	99.160	VARIES	2.6464		0.073010	0.073058	0.073105	0.073154	0.073203	26.30	26.33
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIES	2.8962		0.079808	0.079857	0.079908	0.079959	0.080010	28.74	28.78
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23	98.821	VARIES	2.9354		0.080514	0.080473	0.080431	0.080388	0.080345	28.98	28.94
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373		0.054307	0.054833	0.055364	0.055900	0.056441	19.78	20.16
Credit Suisse USA, Inc.	22541HCU4	03/04/11	03/01/16	100.000	0.000	3.0020		0.095332					5.72	
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	0.000	3.6401		0.118927	0.121091	0.123295	0.125539	0.127824	43.24	44.83
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3160		0.037780	0.038029	0.038279	0.038531	0.038784	13.73	13.91
Credit Suisse USA, Inc.	22541HDD1	07/03/13	07/06/20	100.000	0.125	2.1480		0.062131	0.062761	0.063398	0.064041	0.064692	22.70	23.17
Credit Suisse USA, Inc.	22545F136	01/02/15	12/28/21	100.000	0.000	2.1699		0.061577	0.062245	0.062920	0.063603	0.064293	22.29	22.78

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Credit Suisse USA, Inc.	22546E4R2	04/29/11	04/29/16	100.000	0.000	3.1146		0.099427					11.73	
Credit Suisse USA, Inc.	22546E6C3	05/31/11	05/31/16	100.000	0.000	2.8780		0.090918					13.55	
Credit Suisse USA, Inc.	22546E6E9	05/31/11	05/31/16	100.000	0.000	2.7670		0.086979					12.96	
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512		0.112465	0.112218	0.111965	0.111708	0.111445	40.41	40.23
Credit Suisse USA, Inc.	22546TAL5	06/30/11	06/30/16	100.000	0.000	3.0499		0.097084					17.38	
Credit Suisse USA, Inc.	22546TNB3	03/26/12	03/24/17	100.000	0.000	1.3843		0.040352	0.040632	0.040913			14.63	3.40
Credit Suisse USA, Inc.	22546TQX2	05/07/12	05/05/17	100.000	0.000	1.1036		0.031860	0.032036	0.032212			11.52	3.99
Credit Suisse USA, Inc.	22546TRE3	04/26/12	04/25/16	100.000	0.000	0.9090		0.026065					2.97	
Credit Suisse USA, Inc.	22546VMW3	10/30/15	10/31/25	100.000	1.500	2.5532		0.070146	0.069749	0.071282	0.070494	0.072049	25.67	25.92
Credit Suisse USA, Inc.	22546VP42	10/29/15	10/29/21	100.000	0.000	1.6599		0.046109	0.046492	0.046878	0.047267	0.047659	16.72	16.99
Credit Suisse USA, Inc.	22546VPQ3	11/30/15	11/28/25	100.000	1.500	2.5441		0.070672	0.071037	0.071410	0.071788	0.072172	25.53	25.80
Credit Suisse USA, Inc.	22546VPR1	11/30/15	11/28/23	100.000	0.000	1.9529		0.054248	0.054772	0.055307	0.055847	0.056392	19.66	20.04
Credit Suisse USA, Inc.	22546VPW0	11/30/15	05/30/23	100.000	0.000	1.9020		0.052834	0.053336	0.053843	0.054355	0.054872	19.14	19.51
Credit Suisse USA, Inc.	22546VQM1	11/24/15	11/19/20	100.000	0.000	1.6254		0.045153	0.045510	0.045879	0.046252	0.046628	16.35	16.62
Credit Suisse USA, Inc.	22546VR73	12/31/15	07/02/20	100.000	0.000	1.6700		0.046389	0.046393	0.046781	0.047171	0.047565	16.77	17.05
Credit Suisse USA, Inc.	22546VRL2	12/23/15	12/23/25	100.000	VARIES	2.4835		0.009543	0.009123	0.008698	0.008268	0.007833	3.35	3.05
Credit Suisse USA, Inc.	22546VRM0	12/28/15	12/27/22	100.000	0.500	1.9027		0.052855	0.053224	0.053598	0.053976	0.054357	19.10	19.37
Credit Suisse USA, Inc.	22546VTS5	01/29/16	01/29/21	100.000	0.000	1.7999		0.049998	0.049998	0.050448	0.050902	0.051360	16.67	18.38
Credit Suisse USA, Inc.	22546VTT3	01/29/16	07/30/20	100.000	0.000	1.7999		0.049998	0.050001	0.050451	0.050905	0.051363	16.67	18.38
Credit Suisse USA, Inc.	22546VTU0	02/05/16	11/01/19	100.000	0.000	1.8097		0.050270	0.050487	0.050944	0.051405	0.051870	16.47	18.48
Credit Suisse USA, Inc.	22546VU79	01/22/16	04/22/21	100.000	0.000	1.7997		0.049992	0.050217	0.050669	0.051125	0.051585	17.03	18.39
Credit Suisse USA, Inc.	22546VUX2	02/10/16	02/10/26	100.000	VARIES	2.2723		0.017823	0.017823	0.017401	0.016974	0.016542	5.66	6.07
Credit Suisse USA, Inc.	22546VW77	02/26/16	02/26/21	100.000	0.000	1.8100		0.050280	0.050280	0.050735	0.051194	0.051657	15.39	18.46
Credit Suisse USA, Inc.	22546VY91	03/28/16	03/25/21	100.000	0.000	1.4700		0.040834	0.041129	0.041129	0.041432	0.041736	11.18	14.92
Credit Suisse USA, Inc.	22546VYY6	03/18/16	03/18/21	100.000	VARIES	1.9747		0.009299	0.009299	0.008950	0.008596	0.008681	2.60	3.13
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6360		0.077167	0.078184	0.079214	0.080259	0.081316	27.97	28.71
Credit Suisse USA, Inc.	22547QQF6	07/08/14	07/08/19	100.000	0.000	1.7799		0.050328	0.050776	0.051228	0.051684	0.052144	18.35	18.68
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5401		0.043110	0.043442	0.043777	0.044114	0.044454	15.68	15.92
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.062602	0.063292	0.063990	0.064695	0.065409	22.67	23.17
Credit Suisse USA, Inc.	22547QZ66	12/31/14	12/31/20	100.000	0.000	1.9589		0.055486	0.056030	0.056579	0.057133	0.057692	20.07	20.47
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1597		0.061304	0.061966	0.062635	0.063312	0.063995	22.21	22.69
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.059924	0.060551	0.061184	0.061823	0.062470	21.87	22.33
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2645		0.063625	0.064346	0.065074	0.065811	0.066556	23.06	23.58
Credit Suisse USA, Inc.	22547WPN7	12/29/15	12/29/22	100.000	0.000	1.9233		0.053425	0.053939	0.054458	0.054981	0.055510	19.33	19.70
Credit Suisse USA, Inc.	22547WQ22	02/11/16	02/10/23	100.000	0.000	1.8032		0.050089	0.050089	0.050539	0.050994	0.051454	16.09	18.40
Credit Suisse USA, Inc.	22547WQ89	04/27/16	05/01/23	100.000	0.000	1.5174		0.042151	0.042159	0.042478	0.042801	0.043126	10.31	15.39
Credit Suisse USA, Inc.	22547WQA4	06/20/16	06/16/21	100.000	0.000	1.8619			0.051720	0.052191	0.052677	0.053167	9.89	18.89
Credit Suisse USA, Inc.	22547WQB2	06/23/16	06/21/21	100.000	0.000	2.0800			0.056831	0.057731	0.058012	0.058938	10.92	21.14
Credit Suisse USA, Inc.	22547WQE6	08/12/16	08/14/23	100.000	VARIES	N/A			0.010453	0.010453	0.010568	0.010685	1.45	3.82
Credit Suisse USA, Inc.	22548Q2Q7	04/28/16	04/28/26	100.000	VARIES	2.7488			0.027356	0.026590	0.025813	0.025025	6.60	9.33
Credit Suisse USA, Inc.	22548QSR2	05/27/16	05/27/21	100.000	0.000	2.5649			0.071250	0.072164	0.073089	0.074026	15.28	26.21
Credit Suisse USA, Inc.	22548Q6L4	05/20/16	05/20/31	100.000	VARIES	3.7259			0.103498	0.103499	0.103500	0.103501	22.87	37.26
Credit Suisse USA, Inc.	22548QHXB	09/28/16	09/26/24	100.000	0.000	1.3289				0.036915	0.037158	0.037405	3.43	13.38

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Credit Suisse USA, Inc.	22548QKG9	10/28/16	10/30/23	100.000	0.000	1.6003			0.044454	0.044458	0.044813	0.045172	2.80	16.11
Credit Suisse USA, Inc.	22548QL37	10/20/16	10/20/26	100.000	VARIES	2.2704				0.018902	0.018455	0.018002	1.34	6.66
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.010869	0.010980	0.011093	0.011206	0.011321	3.96	4.04
Credit Suisse USA, Inc.	2254M0GM2	07/29/11	07/29/16	100.000	VARIES	0.9093		0.001658	0.001653				.34	
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2913		0.026819	0.026784	0.026749			9.64	6.04
Credit Suisse USA, Inc.	2254M0HK5	08/18/11	08/18/16	100.000	VARIES	1.4617		0.004812	0.004847				1.10	
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18	100.000	VARIES	1.6149		0.000079	0.000079	0.000080	0.000081	0.000081	.29	.29
Credit Suisse USA, Inc.	2254M0HV1	09/13/11	09/13/16	100.000	VARIES	1.4720		0.003917	0.003946				.99	
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004	17.86	0.011185	0.011487	0.011797	0.012115	0.012443	4.12	4.34
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.048007	0.048402	0.048800	0.049201	0.049606	17.36	17.65
Deutsche Bank AG	25152RKC6	05/14/14	11/15/17	100.000	0.000	1.6315		0.046442	0.046821	0.047203	0.047588		16.82	14.89
Deutsche Bank AG	25152RLC5	06/18/14	06/16/17	100.000	0.000	1.5017		0.042658	0.042979	0.043301			15.42	7.14
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3744		0.060306	0.059538	0.059411	0.059282	0.059152	21.44	21.33
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.062951	0.062133	0.062040	0.061945	0.061849	22.42	22.30
Deutsche Bank AG	25152RUZ4	03/28/13	03/28/18	100.000	VARIES	1.5000		0.041870	0.041970	0.041962	0.041954	0.041811	15.10	15.09
Deutsche Bank AG	25152RVB6	05/23/13	05/23/18	100.000	VARIES	1.6237		0.045367	0.045487	0.045467	0.045447	0.045276	16.36	16.36
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.051887	0.051377	0.051386	0.051396	0.051405	18.59	18.50
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1015		0.026868	0.026170	0.025898	0.025624	0.025646	9.46	9.25
Deutsche Bank AG	25152RVV2	05/07/14	05/05/17	100.000	0.000	1.0113		0.028521	0.028665	0.028810			10.31	3.57
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463		0.025856	0.025253	0.024989	0.024725	0.024683	9.20	8.95
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8843		0.021768	0.021502	0.021235	0.021203	0.021171	7.72	7.63
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1688		0.030245	0.029690	0.029132	0.028938	0.028743	10.69	10.42
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.136803	0.138724	0.140695	0.142718		50.05	34.69
Deutsche Bank AG	2515A1NH0	04/27/16	04/25/19	100.000	0.000	2.6295			0.073044	0.073993	0.074966	0.075952	17.89	26.94
Deutsche Bank AG	2515A1NS6	05/04/16	05/07/19	100.000	0.000	2.4159		0.067110	0.067124	0.067935	0.068755	0.069586	15.95	24.69
Deutsche Bank AG	2515A1PE5	05/06/11	05/06/19	100.000	VARIES	4.4256		0.125892	0.125708	0.125521	0.125329	0.124750	45.27	45.11
Deutsche Bank AG	2515A1PH8	11/30/12	11/30/17	100.000	VARIES	1.3034		0.036333	0.036347	0.036360	0.036284		13.08	11.95
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	28.90	0.017588	0.018599	0.019668			6.58	2.95
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIES	3.5892		0.101314	0.100515				33.29	
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	367.26	0.156329	0.160994				35.86	
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	350.18	0.149583	0.154122	0.158799	0.163618		55.92	36.44
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	332.50	0.142429	0.146808	0.151321	0.155974	0.160769	53.27	56.60
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	314.34	0.134886	0.139067	0.143377	0.147821	0.152403	50.47	53.64
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	297.55	0.128039	0.132059	0.136205	0.140481	0.144892	47.93	50.98
DuPage County SD #12, IL	262777CU7	06/28/12	01/01/17	100.000	VARIES	1.9976		0.055491	0.055491				19.98	
DuPage County SD #12, IL	262777CV5	06/28/12	01/01/18	100.000	VARIES	2.3971		0.066592	0.066591	0.066590	0.066589		23.97	23.97
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIES	2.6969		0.074921	0.074920	0.074919	0.074918		26.97	26.97
DuPage County SD #12, IL	262777CX1	06/28/12	01/01/20	100.000	VARIES	2.8968		0.080478	0.080477	0.080475	0.080474		28.97	28.97
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.090193	0.090192	0.090191	0.090189		32.47	32.47
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7455		0.104069	0.104067	0.104065	0.104063		37.46	37.46
Dune Energy, Inc.	265338AD5	12/22/11	12/15/16	100.000	14.500	N/A		0.578411	0.609453				204.56	
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	372.84	0.118808	0.122652	0.126619	0.130715	0.134944	44.17	47.07
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	350.14	0.111753	0.115385	0.119135	0.123007	0.127005	41.55	44.29

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	328.50	0.104904	0.108318	0.111844	0.115484	0.119243	39.00	41.59
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	308.17	0.098515	0.101731	0.105053	0.108483	0.112025	36.63	39.06
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	288.98	0.092478	0.095506	0.098634	0.101864	0.105200	34.39	36.68
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	270.91	0.086742	0.089587	0.092525	0.095560	0.098695	32.26	34.41
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	253.92	0.081345	0.084017	0.086777	0.089628	0.092572	30.25	32.27
Eclipse Resources Corp.	27890GAA8	07/06/15	07/15/23	97.903	8.875	9.2509	.89	0.005065	0.005299	0.005545	0.005801	0.006069	1.95	2.13
Eclipse Resources Corp.	27890GAB6	07/06/15	07/15/23	97.903	8.875	9.2509	.89	0.005065	0.005299	0.005545	0.005801	0.006069	1.95	2.13
Edgar Counties SD #3, IL	279713CK5	10/10/13	12/01/16	103.073	VARIES	2.9854		0.083752	0.083344				27.56	
Eksportfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500		0.091864					3.12	
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	43.63	0.023260					1.02	
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21*	77.941	VARIES	N/A		0.227959					5.70*	
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23*	100.000	VARIES	N/A		0.208781	0.211029				5.24*	
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23*	100.000	VARIES	N/A		0.208781	0.211029				5.24*	
Euronet Worldwide, Inc.	298736AG4	10/30/14	10/01/44	100.000	VARIES	6.9990		0.204406	0.210101	0.215995	0.222096	0.228410	75.65	79.97
Euronet Worldwide, Inc.	298736AH2	10/30/14	10/01/44	100.000	VARIES	6.9990		0.204406	0.210101	0.215995	0.222096	0.228410	75.65	79.97
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	309.96	0.112557	0.115621	0.118769	0.122002	0.125324	41.76	44.07
Exelon Corporation	30161N127	06/17/14	06/01/24	100.000	VARIES	4.8845		0.140504	0.142240	0.144017	0.145839	0.145222	51.00	52.21
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIES	4.8845		0.140504	0.142240	0.144017	0.145839	0.145222	51.00	52.21
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	194.39	0.055960	0.057460	0.058999	0.060580	0.062203	20.96	22.10
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	440.36	0.135835					12.23	
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	433.31	0.134102	0.137505				36.82	
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	425.70	0.132140	0.135531	0.139009			48.80	12.51
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	417.76	0.130037	0.133409	0.136868	0.140417		48.04	37.59
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	409.62	0.127844	0.131192	0.134628	0.138153	0.141771	47.24	49.74
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	401.17	0.125509	0.128824	0.132227	0.135720	0.139306	46.38	48.87
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	392.60	0.123108	0.126387	0.129753	0.133209	0.136758	45.51	47.96
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	383.91	0.120638	0.123876	0.127200	0.130614	0.134120	44.60	47.03
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	375.12	0.118099	0.121291	0.124569	0.127935	0.131392	43.67	46.06
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	366.28	0.115519	0.118660	0.121887	0.125201	0.128606	42.73	45.08
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	377.30	0.125422	0.128464	0.131581			46.17	13.68
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	381.13	0.138886					23.47	
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	121.21	0.047867	0.049121	0.050409	0.051730	0.053086	17.68	18.62
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	113.01	0.046657	0.048069	0.049523	0.051021	0.052564	17.21	18.27
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	145.06	0.054379	0.055750	0.057156	0.058598	0.060076	20.07	21.10
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	318.31	0.130561	0.134176	0.137890	0.141708	0.145631	48.33	51.05
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	110.70	0.046875	0.048042	0.049238	0.050465	0.051721	17.11	17.97
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	98.65	0.044917	0.045925	0.046955	0.048008	0.049085	16.45	17.19
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	98.44	0.044909	0.045886	0.046884	0.047903	0.048945	16.43	17.16
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	101.10	0.045578	0.046749	0.047950	0.049182	0.050446	16.62	17.49
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	94.60	0.041392	0.042012	0.042643	0.043282	0.043931	15.18	15.64
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	95.16	0.049131	0.050247	0.051388	0.052556	0.053750	18.13	18.96

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	94.07	0.049130	0.050246	0.051388	0.052555	0.053749	17.92	18.75
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	261.37	0.073864	0.076302	0.078820	0.081421	0.084108	27.10	28.92
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	462.95	0.129348	0.133672	0.138141	0.142759	0.147531	48.90	52.22
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	433.42	0.121051	0.125094	0.129271	0.133589	0.138050	45.76	48.87
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	405.82	0.113312	0.117094	0.121002	0.125041	0.129214	42.83	45.74
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	380.01	0.106050	0.109585	0.113238	0.117012	0.120913	40.09	42.80
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	355.93	0.099070	0.102351	0.105740	0.109242	0.112860	37.44	39.96
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	333.50	0.092785	0.095855	0.099026	0.102301	0.105686	35.06	37.42
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	312.57	0.086895	0.089764	0.092727	0.095789	0.098952	32.83	35.03
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	564.57	0.157910	0.163203	0.168673	0.174326	0.180169	59.71	63.77
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	528.50	0.147804	0.152757	0.157876	0.163166	0.168634	55.88	59.69
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	494.74	0.138346	0.142981	0.147770	0.152720	0.157836	52.31	55.87
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	643.39	0.179802					.54	
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	603.11	0.168704	0.174360	0.180205			63.79	.54
Federal Home Loan Banks	3130A0JE1	01/07/14	01/07/19*	100.000	VARIES	1.6244		0.044550	0.044630				8.30*	
Federal Home Loan Banks	3130A0MR8	01/22/14	01/22/21	100.000	VARIES	2.3228		0.065932	0.066291	0.066474	0.066659	0.066665	23.89	23.99
Federal Home Loan Banks	3130A0N63	01/23/14	01/23/20	100.000	VARIES	1.9611		0.055370	0.055585	0.055660	0.055736	0.055671	20.02	20.05
Federal Home Loan Banks	3130A1DD7	03/26/14	03/26/21	100.000	VARIES	2.2862		0.064896	0.065250	0.065431	0.065614	0.065627	23.48	23.61
Federal Home Loan Banks	3130A1DV7	03/26/14	03/26/21	100.000	VARIES	2.3281		0.066088	0.066450	0.066635	0.066822	0.066831	23.91	24.04
Federal Home Loan Banks	3130A1RY6	05/15/14	05/15/19	100.000	VARIES	1.7090		0.046736	0.046838	0.046942	0.047046	0.047152	16.85	16.93
Federal Home Loan Banks	3130A1S25	05/07/14	05/07/19	100.000	VARIES	1.6633		0.045558	0.045648	0.045739	0.045830	0.045923	16.43	16.49
Federal Home Loan Banks	3130A1S90	05/13/14	05/13/19	100.000	VARIES	1.6985		0.046467	0.046567	0.046667	0.046769	0.046871	16.76	16.83
Federal Home Loan Banks	3130A1TH1	05/22/14	05/22/19*	100.000	VARIES	1.7677		0.048245					6.80*	
Federal Home Loan Banks	3130A1UN6	05/22/14	05/22/19*	100.000	VARIES	1.7182		0.046972					6.62*	
Federal Home Loan Banks	3130A2SK3	08/20/14	08/20/19*	100.000	VARIES	1.7102		0.046666	0.046768				6.50*	
Federal Home Loan Banks	3130A2ST4	08/27/14	08/28/19*	100.000	VARIES	1.7859		0.048684	0.048796				7.17*	
Federal Home Loan Banks	3130A2SV9	08/27/14	08/28/19	100.000	VARIES	1.7926		0.048852	0.048967	0.049082	0.049198	0.049315	17.64	17.72
Federal Home Loan Banks	3130A2XS0	10/02/14	10/02/19*	100.000	VARIES	1.7547		0.047798	0.047912				8.66*	
Federal Home Loan Banks	3130A2YR1	09/26/14	09/26/19	100.000	VARIES	1.7203		0.046886	0.046996	0.047106	0.047217	0.047330	16.92	17.00
Federal Home Loan Banks	3130A2ZS8	10/09/14	10/09/19*	100.000	VARIES	1.8004		0.048954	0.049082				9.21*	
Federal Home Loan Banks	3130A3NY6	12/30/14	12/30/19*	100.000	VARIES	1.7251		0.047275					8.46*	
Federal Home Loan Banks	3130A3R63	12/23/14	12/23/19	100.000	VARIES	1.7764		0.048584	0.048676	0.048769	0.048863	0.048958	17.51	17.58
Federal Home Loan Banks	3130A4EV0	03/18/15	03/18/20	100.000	VARIES	1.7025		0.046883	0.046469	0.046569	0.046670	0.046772	16.77	16.80
Federal Home Loan Banks	3130A4JD5	03/30/15	03/30/20	100.000	VARIES	1.6373		0.045143	0.044802	0.044884	0.044968	0.045052	16.17	16.19
Federal Home Loan Banks	3130A4LE0	04/02/15	04/02/20	100.000	VARIES	1.6894		0.046533	0.046134	0.046230	0.046328	0.046426	16.65	16.68
Federal Home Loan Banks	3130A5CB3	05/27/15	05/27/20	100.000	VARIES	1.6121		0.044248	0.044156	0.044232	0.044309	0.044386	15.91	15.94
Federal Home Loan Banks	3130A5DC0	05/27/15	05/27/20	100.000	VARIES	1.7632		0.048797	0.048615	0.048432	0.048247	0.048366	17.52	17.40
Federal Home Loan Banks	3130A5LZ0	06/30/15	06/30/20	100.000	VARIES	1.7430		0.047570	0.047501	0.047612	0.047724	0.047838	17.11	17.16
Federal Home Loan Banks	3130A5M22	06/26/15	06/25/20	100.000	VARIES	1.7664		0.048312	0.048187	0.048293	0.048401	0.048509	17.37	17.41
Federal Home Loan Banks	3130A6XT9	01/08/16	01/08/21	100.000	VARIES	1.7928			0.049802	0.049626	0.049449	0.049269	17.55	17.77
Federal Home Loan Banks	3130A6Y92	01/20/16	01/20/21	100.000	VARIES	1.8818			0.052273	0.052112	0.051949	0.051784	17.80	18.68

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SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16		2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Federal Home Loan Banks	3133734F6	04/15/11	04/15/16	100.000	VARIES	2.5160			0.070512					7.33	
Federal Home Loan Banks	3133736X5	03/30/11	03/30/16	100.000	VARIES	2.4313			0.068084					6.06	
Federal Home Loan Banks	3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757			0.079121	0.078662	0.077888			28.30	7.94
Federal Home Loan Banks	313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757			0.079121	0.078662	0.077888			28.30	7.94
Federal Home Loan Banks	313373D74	04/21/11	04/21/16	100.000	VARIES	2.4737			0.069298					7.62	
Federal Home Loan Banks	313374CU2	07/06/11	07/06/18*	100.000	VARIES	2.0867			0.058758	0.058364				10.80*	
Federal Home Loan Banks	313379HU6	06/05/12	06/05/17	100.000	VARIES	0.8042			0.022240	0.022274	0.022307			8.01	3.44
Federal Home Loan Banks	3133836A4	05/22/13	05/22/19	100.000	VARIES	1.0915			0.030018	0.030061	0.030104	0.030147	0.030190	10.82	10.85
Federal Home Loan Banks	313383JM4	06/27/13	06/27/19	100.000	VARIES	1.3128			0.036079	0.036134	0.036189	0.036244	0.036299	13.00	13.04
Federal Home Loan Banks	313383MU2	07/11/13	07/11/19*	100.000	VARIES	1.7140			0.046946	0.047027				4.70*	
Federal Home Loan Banks	313383NN7	07/17/13	07/17/19*	100.000	VARIES	1.7803			0.048635	0.048734				5.16*	
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	737.51		0.202301					30.35	
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	714.68		0.191140	0.198212				49.82	
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	743.73		0.196250					5.89	
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	569.18		0.148361	0.153587	0.158997	0.164598	0.170397	55.61	59.59
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	400.71		0.107081	0.110729	0.114500	0.118401	0.122434	39.41	42.14
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	560.54		0.150815	0.156249	0.161879	0.167712	0.173756	55.59	59.67
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	553.70		0.146942	0.152309	0.157873	0.163641	0.169618	55.50	59.63
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	731.17		0.194501					11.67	
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	597.87		0.157542	0.163281	0.169229	0.175394	0.181783	59.84	64.28
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	300.13		0.075121	0.077157	0.079248	0.081396	0.083601	27.60	29.12
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	358.17		0.092086	0.094834	0.097665	0.100580	0.103583	33.76	35.80
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	304.02		0.084984	0.087927	0.090971	0.094122	0.097381	31.94	34.19
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	269.55		0.073332	0.075620	0.077980	0.080413	0.082923	26.89	28.59
Freddie Mac	3134G2CV2	04/01/11	04/01/16	100.000	VARIES	2.1989			0.061702					5.55	
Freddie Mac	3134G2JE3	05/18/11	02/15/16	91.147	0.000	1.9642	86.15		0.054032					2.38	
Freddie Mac	3134G35Q9	02/19/13	02/01/16	98.624	0.000	0.4702	13.37		0.013031					.39	
Freddie Mac	3134G3D80	08/03/12	03/01/16	98.331	0.000	0.4709	15.91		0.013052					.78	
Freddie Mac	3134G3D98	08/03/12	08/01/16	97.750	0.000	0.5705	19.18		0.015758	0.015803				3.32	
Freddie Mac	3134G3G87	09/05/12	02/01/16	97.910	0.000	0.6211	20.38		0.017201					.52	
Freddie Mac	3134G3H60	08/29/12	02/12/16	98.330	0.000	0.4883	16.15		0.013532					.55	
Freddie Mac	3134G3TF7	03/20/12	03/01/16	96.961	0.000	0.7833	29.09		0.021675					1.30	
Freddie Mac	3134G3WS5	06/28/12	02/01/16	97.180	0.000	0.7979	27.54		0.022078					.66	
Freddie Mac	3134G4HH4	10/02/13	09/30/16	97.752	0.000	0.7607	16.83		0.020627	0.020706				5.65	
Freddie Mac	3134G4JD1	11/07/13	04/29/16	98.527	0.000	0.5997	12.77		0.016611					1.96	
Freddie Mac	3134G4JS8	10/18/13	03/01/16	98.742	0.000	0.5348	11.70		0.014654					.88	
Freddie Mac	3134G4S25	12/20/13	01/29/16	99.140	0.000	0.4100	8.28		0.011368					.32	
Freddie Mac	3134G4TJ7	01/07/14	11/09/16	97.897	0.000	0.7500	14.65		0.020679	0.020756				6.38	
Freddie Mac	3134G5PA7	11/06/14	01/30/17	98.473	0.000	0.6901	7.85		0.018973	0.019039	0.019104			6.86	.55
Freddie Mac	3134G5R56	12/03/14	09/01/16	99.098	0.000	0.5200	5.56		0.014371	0.014408				3.46	
Freddie Mac	3134G5R64	12/03/14	09/01/17	97.435	0.000	0.9489	10.00		0.025865	0.025988	0.026111	0.026235		9.36	6.29

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd		
								Period	Period	Period	Period	Period	2016	2017
Freddie Mac	3134G5R98	12/18/14	02/15/17	98.503	0.000	0.6999	7.16	0.019242	0.019309	0.019377			6.96	.85
Freddie Mac	3134G5UK9	12/30/14	06/15/16	99.295	0.000	0.4857	4.84	0.013459					2.21	
Freddie Mac	3134G5VS1	12/19/14	08/01/16	99.132	0.000	0.5399	5.54	0.014918	0.014958				3.14	
Freddie Mac	3134G5VZ5	12/19/14	07/01/16	99.222	0.000	0.5100	5.24	0.014131					2.54	
Freddie Mac	3134G6JM6	03/12/15	05/01/17	98.351	0.000	0.7798	6.17	0.021411	0.021494	0.021578			7.73	2.59
Freddie Mac	3134G6NP4	04/16/15	02/01/18	97.254	0.000	0.9997	6.90	0.027088	0.027223	0.027359	0.027496	0.027634	9.82	9.92
Freddie Mac	3134G6RW5	04/08/15	07/14/17	98.320	0.000	0.7487	5.38	0.020491	0.020568	0.020645	0.020722		7.42	4.00
Freddie Mac	3134G6RX3	04/08/15	07/13/18	96.583	0.000	1.0679	7.55	0.028732	0.028886	0.029040	0.029195	0.029351	10.42	10.53
Freddie Mac	3134G6X81	05/20/15	08/30/18	96.333	0.000	1.1425	6.81	0.030169	0.030342	0.030683	0.030689	0.031034	11.14	11.24
Freddie Mac	3134G8HU6	01/20/16	07/01/20*	100.000	VARIES	N/A		0.017767					2.86*	
Freddie Mac	3134G9D61	06/30/16	06/30/21	100.000	VARIES	1.3049			0.036249	0.036123	0.036042	0.036050	6.56	12.99
Freddie Mac	3134G9E37	06/30/16	06/30/21	100.000	VARIES	1.3049			0.036249	0.036123	0.036042	0.036050	6.56	12.99
Freddie Mac	3134G9XE2	06/30/16	06/30/21	100.000	VARIES	1.3815			0.038377	0.038258	0.038138	0.038114	6.95	13.75
Freddie Mac	3134G9XF9	06/30/16	06/30/21	100.000	VARIES	1.4307			0.039742	0.039629	0.039515	0.039524	7.19	14.25
Freddie Mac	3134G9XL6	06/29/16	06/29/21	100.000	VARIES	1.3914			0.038652	0.038534	0.038416	0.038398	7.03	13.85
Freddie Mac	3134G9XM4	06/30/16	06/30/21	100.000	VARIES	1.3944			0.038735	0.038606	0.038476	0.038453	7.01	13.87
Freddie Mac	3134G9XP7	06/30/16	06/30/21	100.000	VARIES	1.4320			0.039780	0.039667	0.039553	0.039438	7.20	14.26
Freddie Mac	3134G9XQ5	06/30/16	06/30/21	100.000	VARIES	1.3944			0.038735	0.038606	0.038476	0.038453	7.01	13.87
Freddie Mac	3134G9XT9	06/30/16	06/30/21	100.000	VARIES	1.4688			0.040802	0.040681	0.040559	0.040561	7.39	14.62
Freddie Mac	3134G9XV4	06/30/16	06/30/21	100.000	VARIES	1.3871			0.038533	0.038357	0.038238	0.038238	6.97	13.79
Freddie Mac	3134G9XX0	06/30/16	06/30/21	100.000	VARIES	1.5059			0.041833	0.041730	0.041626	0.041626	7.57	15.00
Freddie Mac	3134G9ZG5	06/30/16	06/30/21	100.000	VARIES	1.4587			0.040520	0.040411	0.040300	0.040189	7.33	14.53
Freddie Mac	3134G9ZM2	06/30/16	06/30/21	100.000	VARIES	1.4984			0.041623	0.041519	0.041414	0.041308	7.53	14.93
Freddie Mac	3134G9ZP5	06/30/16	06/30/21	100.000	VARIES	1.4965			0.041571	0.041456	0.041340	0.041338	7.52	14.90
Freddie Mac	3134GAQC1	09/30/16	09/30/21	100.000	VARIES	1.3156				0.036547	0.036376	0.036296	3.33	13.10
Freddie Mac	3134GAQE7	09/30/16	09/30/21	100.000	VARIES	1.3431				0.037310	0.037188	0.037111	3.40	13.39
Freddie Mac	3134GAQK3	09/30/16	09/30/21	100.000	VARIES	1.2929				0.035914	0.035789	0.035664	3.27	12.88
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	573.83	0.148815	0.153161	0.157634			54.62	23.65
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	227.10	0.066851	0.068926	0.071066	0.073272	0.075546	24.88	26.45
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	192.22	0.057418	0.058940	0.060502	0.062105	0.063751	21.22	22.36
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.057264	0.058640	0.060049	0.061492	0.062969	20.91	21.92
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	170.24	0.054478	0.055995	0.057555	0.059158	0.060806	19.93	21.06
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	188.93	0.067220	0.069007	0.070841	0.072724	0.074657	24.69	26.02
Fannie Mae	3136G04C2	11/15/12	03/01/16	98.378	0.000	0.4969	15.39	0.013771					.83	
Fannie Mae	3136G1SZ3	08/15/13	07/01/18	95.481	0.000	0.9502	21.77	0.025777	0.025900	0.026023	0.026147		9.30	9.39
Fannie Mae	3136G1ZJ1	03/21/14	01/26/19	97.874	0.000	N/A		0.024750	0.024788	0.024863	0.024875	0.024954	8.93	89.67
First Data Corporation.	319963AZ7	12/17/10	01/15/22*	95.625	VARIES	N/A		0.178401					2.50*	
Forney Independent SD, TX	346424ZU7	02/18/14	08/15/39	16.888	0.000	7.1001	23.55	0.036961	0.038273	0.039632	0.041039	0.042496	13.91	14.91
Forney Independent SD, TX	346424ZV5	02/18/14	08/15/40	15.550	0.000	7.1500	21.85	0.034297	0.035523	0.036793	0.038108	0.039471	12.91	13.85
Forney Independent SD, TX	346424ZW3	02/18/14	08/15/41	14.304	0.000	7.2000	20.24	0.031792	0.032937	0.034122	0.035351	0.036623	11.97	12.85
Forney Independent SD, TX	346424ZX1	02/18/14	08/15/42	13.145	0.000	7.2501	18.74	0.029440	0.030508	0.031614	0.032760	0.033947	11.09	11.90

* Called in 2016; reportable OID is computed to call date.

SECTION I-B

										Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer		CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/16		2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Forney Independent	SD, TX	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	17.33		0.027235	0.028229	0.029259	0.030327	0.031434	10.26	11.02
Forney Independent	SD, TX	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	16.01		0.025170	0.026095	0.027054	0.028048	0.029079	9.48	10.19
Forney Independent	SD, TX	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	14.77		0.023237	0.024097	0.024989	0.025914	0.026872	8.76	9.42
Forney Independent	SD, TX	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	13.50		0.021256	0.022053	0.022880	0.023738	0.024628	8.02	8.63
Forney Independent	SD, TX	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6000	12.32		0.019403	0.020141	0.020906	0.021700	0.022525	7.32	7.89
Forney Independent	SD, TX	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	11.21		0.017674	0.018354	0.019061	0.019795	0.020557	6.67	7.20
Forney Independent	SD, TX	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8002	10.18		0.016066	0.016693	0.017344	0.018020	0.018723	6.07	6.55
Forney Independent	SD, TX	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8502	9.33		0.014728	0.015306	0.015907	0.016531	0.017180	5.57	6.01
Forney Independent	SD, TX	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	8.54		0.013487	0.014020	0.014574	0.015150	0.015748	5.10	5.51
Forney Independent	SD, TX	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9502	7.81		0.012339	0.012830	0.013340	0.013870	0.014422	4.67	5.04
Forney Independent	SD, TX	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	7.14		0.011277	0.011728	0.012198	0.012685	0.013193	4.27	4.61
Forney Independent	SD, TX	346424X90	08/27/13	08/15/38	17.946	0.000	6.9999	31.44		0.039952	0.041351	0.042798	0.044296	0.045846	15.02	16.09
Forney Independent	SD, TX	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	29.21		0.037129	0.038438	0.039793	0.041196	0.042648	13.96	14.97
Forney Independent	SD, TX	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0500	27.25		0.034643	0.035865	0.037129	0.038438	0.039793	13.03	13.96
Forney Independent	SD, TX	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	25.28		0.032148	0.033289	0.034471	0.035695	0.036962	12.09	12.97
Forney Independent	SD, TX	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1000	23.57		0.029981	0.031045	0.032148	0.033289	0.034471	11.28	12.09
Forney Independent	SD, TX	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	21.98		0.027961	0.028953	0.029981	0.031046	0.032148	10.52	11.28
Franklin Cnty SD #47,	IL	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	370.85		0.148418	0.152610				49.73	
College District #534	IL	360395FG7	07/22/10	12/01/16	105.839	VARIES	4.0773			0.114385	0.113829				37.65	
College District #534	IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767			0.126409	0.125912	0.125404	0.124885		45.39	41.29
College District #534	IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260			0.138623	0.138343	0.138056	0.137761	0.137460	49.84	49.63
College District #534	IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2255			0.147353	0.147102	0.146845	0.146581	0.146310	52.99	52.80
College District #534	IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261			0.152186	0.152057	0.151925	0.151789	0.151649	54.76	54.66
GS Finance Corp.		362273AG9	12/17/15	06/19/23	100.000	0.000	2.9198			0.081120	0.082305	0.083506	0.084725	0.085962	29.45	30.31
General Cable Corp.		369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014			0.580130	0.608579	0.638806	0.670923	0.705047	216.67	238.80
Goldman Sachs Group, Inc.		38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500			0.257743	0.265282	0.273042	0.281028		94.19	98.91
Goldman Sachs Group, Inc.		38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427			0.118527	0.118102	0.117668	0.117224	0.116769	42.54	42.23
Goldman Sachs Group, Inc.		38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000			0.097806	0.099371	0.100961	0.102576	0.104218	35.58	36.72
Goldman Sachs Group, Inc.		38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948			0.104820	0.104512	0.104198	0.103878	0.103551	37.65	37.43
Goldman Sachs Group, Inc.		38141GJY1	12/10/12	12/10/17	100.000	VARIES	1.7365			0.008750	0.008826	0.008903	0.008980		3.17	3.03
Goldman Sachs Group, Inc.		38141GKC7	12/31/12	01/02/20	100.000	0.000	2.7999			0.083389	0.084556	0.085740	0.086940	0.088157	30.65	31.52
Goldman Sachs Group, Inc.		38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298			0.097226	0.098796	0.100391	0.102012	0.103660	35.75	36.92
Goldman Sachs Group, Inc.		38141GMD3	01/23/13	01/23/28	100.000	VARIES	4.3420			0.110593	0.108913	0.108435	0.107947	0.107449	39.17	38.79
Goldman Sachs Group, Inc.		38141GMG6	01/25/13	01/24/20	100.000	0.000	3.1498			0.094598	0.096088	0.097602	0.099139	0.100700	34.80	35.90
Goldman Sachs Group, Inc.		38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924			0.109085	0.107529	0.107165	0.106793	0.106414	38.72	38.41
Goldman Sachs Group, Inc.		38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677			0.088752	0.090069	0.091406	0.092762	0.094138	32.50	33.48
Goldman Sachs Group, Inc.		38141GPC2	02/28/13	02/29/28	100.000	VARIES	4.2914			0.107152	0.104221	0.105341	0.103014	0.104089	38.46	37.87
Goldman Sachs Group, Inc.		38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925			0.105936	0.104348	0.103866	0.103373	0.102871	37.61	37.19
Goldman Sachs Group, Inc.		38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1233			0.093774	0.095238	0.096726	0.098236	0.099770	34.29	35.37
Goldman Sachs Group, Inc.		38141GPW8	03/06/13	03/06/18	100.000	VARIES	1.3286			0.007912	0.007964	0.008017	0.008070	0.008124	2.87	2.91
Goldman Sachs Group, Inc.		38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6901			0.119659	0.118730	0.117780	0.116806	0.116759	42.72	42.12
Goldman Sachs Group, Inc.		38141GQW7	03/27/13	03/27/28	100.000	VARIES	4.6888			0.119338	0.118437	0.117514	0.116569	0.116547	42.63	42.04
Goldman Sachs Group, Inc.		38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8400			0.084654	0.085856	0.087075	0.088312	0.089566	30.84	31.72

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Name of Issuer			CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
										2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
										Period	Period	Period	Period	Period		
Goldman Sachs Group, Inc.			38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3924		0.113163	0.111632	0.111279	0.110918	0.110549	40.35	39.95
Goldman Sachs Group, Inc.			38141GSQ8	04/30/13	04/30/20	100.000	VARIES	1.6754		0.003862	0.003894	0.003927	0.003956	0.003993	1.40	1.42
Goldman Sachs Group, Inc.			38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.103439	0.105208	0.107007	0.108837	0.110698	37.66	38.96
Goldman Sachs Group, Inc.			38141GTV6	05/21/13	05/21/20	100.000	VARIES	2.7012		0.077065	0.077249	0.077205	0.077160	0.076966	27.78	27.78
Goldman Sachs Group, Inc.			38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3919		0.112172	0.110515	0.110207	0.109893	0.109572	40.02	39.60
Goldman Sachs Group, Inc.			38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916		0.114094	0.112357	0.112009	0.111652	0.111288	40.68	40.23
Goldman Sachs Group, Inc.			38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4920		0.114468	0.112966	0.112719	0.112466	0.112208	40.89	40.52
Goldman Sachs Group, Inc.			38143ADM4	12/30/11	12/30/16	100.000	0.000	2.0503		0.060784	0.061407				22.24	
Goldman Sachs Group, Inc.			38143AFY6	01/31/12	01/29/16	100.000	0.000	1.4011		0.039979					1.12	
Goldman Sachs Group, Inc.			38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.067706	0.069237	0.069272	0.071230	0.070874	25.30	25.89
Goldman Sachs Group, Inc.			38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001		0.065254	0.065254	0.067066	0.066698	0.068549	24.11	24.59
Goldman Sachs Group, Inc.			38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.066438	0.067185	0.068313	0.068704	0.069858	24.63	25.15
Goldman Sachs Group, Inc.			38143APY5	04/30/12	04/30/19	100.000	0.000	2.2498		0.066844	0.066861	0.068734	0.068374	0.070289	24.59	25.12
Goldman Sachs Group, Inc.			38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497		0.066475	0.067222	0.068352	0.068743	0.069898	24.53	25.07
Goldman Sachs Group, Inc.			38143AUA1	06/29/12	07/01/19	100.000	0.000	2.1501		0.063668	0.063653	0.065404	0.065029		23.30	23.80
Goldman Sachs Group, Inc.			38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1499		0.062294	0.063656	0.063641	0.065391	0.065016	23.25	23.76
Goldman Sachs Group, Inc.			38143AXC4	08/30/12	08/31/17	100.000	0.000	1.6987		0.049101	0.048980	0.050215	0.049816		18.09	10.53
Goldman Sachs Group, Inc.			38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004		0.061448	0.061418	0.063092	0.062715	0.064424	22.68	23.12
Goldman Sachs Group, Inc.			38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0903		0.060349	0.060908	0.061811	0.062045	0.062966	22.37	22.75
Goldman Sachs Group, Inc.			38143AYS8	08/23/12	08/23/17	100.000	0.000	1.7918		0.051367	0.052397	0.052292	0.053635		19.11	12.48
Goldman Sachs Group, Inc.			38143U2A8	04/30/12	01/31/18	100.000	0.000	4.2501		0.135359	0.138236	0.141173	0.144173	0.147237	50.12	52.28
Goldman Sachs Group, Inc.			38143U2S9	05/31/12	09/01/16	100.000	0.000	4.2500		0.135371	0.138248				33.01	
Goldman Sachs Group, Inc.			38143U3A7	05/31/12	06/02/17	100.000	0.000	4.6997		0.153638	0.157249	0.160944			56.17	24.30
Goldman Sachs Group, Inc.			38143U3T6	05/14/12	05/14/17	100.000	VARIES	2.9895		0.013802	0.014009	0.014218			5.03	1.89
Goldman Sachs Group, Inc.			38143U4D0	07/31/12	02/01/18	100.000	0.000	3.8502		0.119926	0.122235	0.124588	0.126987	0.129431	44.29	46.01
Goldman Sachs Group, Inc.			38143U5H0	08/31/12	09/04/18	100.000	0.000	3.4598		0.106565	0.108409	0.110284	0.112192	0.114133	39.13	40.50
Goldman Sachs Group, Inc.			38143U6M8	08/31/12	08/31/18	100.000	0.000	3.5002		0.106712	0.107399	0.111090	0.111191	0.115013	39.72	41.05
Goldman Sachs Group, Inc.			38143U6V8	09/28/12	12/31/18	100.000	0.000	3.1501		0.095815	0.096266	0.099403	0.099323	0.102559	35.15	36.27
Goldman Sachs Group, Inc.			38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0101		0.091450	0.092826	0.094223	0.095641	0.097081	33.34	34.35
Goldman Sachs Group, Inc.			38143UB91	09/01/11	09/01/16	100.000	VARIES	2.6249		0.008280	0.008389				2.01	
Goldman Sachs Group, Inc.			38143UC58	09/30/11	09/30/16	100.000	0.000	4.3397		0.143135	0.146241				39.06	
Goldman Sachs Group, Inc.			38143UD99	09/20/11	09/20/16	100.000	VARIES	2.6408		0.008033	0.008139				2.10	
Goldman Sachs Group, Inc.			38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747		0.162466	0.165615				48.98	
Goldman Sachs Group, Inc.			38143UF63	10/31/11	05/01/17	100.000	0.000	3.8999		0.126446	0.128912	0.131426			46.26	15.77
Goldman Sachs Group, Inc.			38143UH53	12/30/11	07/03/17	100.000	0.000	4.7823		0.156801	0.160550	0.164389	0.168320		58.47	30.63
Goldman Sachs Group, Inc.			38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358		0.188553					27.34	
Goldman Sachs Group, Inc.			38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999		0.155274					26.86	
Goldman Sachs Group, Inc.			38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059		0.150514	0.152158	0.158087	0.158935		56.32	38.41
Goldman Sachs Group, Inc.			38143UL25	01/31/12	07/31/17	100.000	0.000	4.0496		0.129438	0.132059	0.134733	0.137461		47.87	28.65
Goldman Sachs Group, Inc.			38143ULK5	07/28/10	07/28/17	100.000	VARIES	2.6534		0.016904	0.017128	0.017355	0.017586		6.19	3.63
Goldman Sachs Group, Inc.			38143ULM1	07/28/10	07/28/17	100.000	VARIES	2.6469		0.016733	0.016955	0.017179	0.017406		6.13	3.60
Goldman Sachs Group, Inc.			38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170		0.019926	0.020207	0.020491	0.020780	0.021073	7.31	7.51
Goldman Sachs Group, Inc.			38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793		0.021966	0.022260	0.022558	0.022861	0.023167	8.03	8.25

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										2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Goldman Sachs Group, Inc.			38143UM65	01/20/12	03/28/16	99.500	0.000	4.2189		0.136031					11.83	
Goldman Sachs Group, Inc.			38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781		0.013767	0.013951	0.014138	0.014327	0.014519	5.04	5.17
Goldman Sachs Group, Inc.			38143UME8	09/08/10	09/08/17	100.000	VARIES	2.3458		0.014471	0.014640	0.014812	0.014986		5.28	3.69
Goldman Sachs Group, Inc.			38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543		0.023332	0.023642	0.023956	0.024274	0.024596	8.53	8.75
Goldman Sachs Group, Inc.			38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625		0.014956	0.015155	0.015357	0.015561	0.015769	5.46	5.61
Goldman Sachs Group, Inc.			38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718		0.138347	0.141163	0.144037	0.146970		50.84	38.99
Goldman Sachs Group, Inc.			38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7708		0.020016	0.020293	0.020574	0.020860	0.021149	7.31	7.52
Goldman Sachs Group, Inc.			38143UMW8	09/21/10	09/21/17	100.000	VARIES	2.3116		0.019093	0.019313	0.019537	0.019762		6.96	5.12
Goldman Sachs Group, Inc.			38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647		0.114637	0.115749	0.116882	0.118036		41.61	35.16
Goldman Sachs Group, Inc.			38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0301		0.018633	0.018822	0.019013	0.019206	0.019401	6.77	6.90
Goldman Sachs Group, Inc.			38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3763		0.023160	0.023435	0.023713	0.023995	0.024280	8.42	8.62
Goldman Sachs Group, Inc.			38143UNY3	11/01/10	11/01/17	100.000	VARIES	1.9534		0.044094	0.044525	0.044960	0.045400		1.60	1.36
Goldman Sachs Group, Inc.			38143UP54	02/29/12	08/31/17	100.000	0.000	4.3504		0.138946	0.140426	0.145858	0.146601		51.98	35.43
Goldman Sachs Group, Inc.			38143UPF2	11/15/10	11/15/17	100.000	VARIES	2.1778		0.013087	0.013229	0.013372	0.013519		4.75	4.23
Goldman Sachs Group, Inc.			38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000		0.111787	0.113687				37.01	
Goldman Sachs Group, Inc.			38143UQC8	11/30/10	11/30/17	100.000	VARIES	2.2520		0.012433	0.012573	0.012715	0.012858		4.51	4.21
Goldman Sachs Group, Inc.			38143UQJ3	12/28/10	12/28/16	100.000	0.000	3.5998		0.119525	0.121676				43.06	
Goldman Sachs Group, Inc.			38143UQP9	12/22/10	12/22/20	100.000	VARIES	2.3885		0.023103	0.023379	0.023658	0.023940	0.024226	8.37	8.57
Goldman Sachs Group, Inc.			38143UQQ7	01/31/11	01/31/17	100.000	0.000	3.6501		0.119318	0.121496	0.123713			44.01	3.59
Goldman Sachs Group, Inc.			38143UQZ7	01/31/11	01/31/18	100.000	VARIES	1.9815		0.017916	0.018093	0.018272	0.018453		6.54	6.67
Goldman Sachs Group, Inc.			38143URA1	01/31/11	01/31/16	100.000	VARIES	1.6251		0.008849					.26	
Goldman Sachs Group, Inc.			38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298		0.132483	0.133683	0.138637			49.47	8.04
Goldman Sachs Group, Inc.			38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998		0.132782	0.135437	0.138146			48.77	12.30
Goldman Sachs Group, Inc.			38143US77	03/30/12	01/03/18	100.000	0.000	4.1997		0.133586	0.136391	0.139256	0.142180	0.145165	49.61	51.71
Goldman Sachs Group, Inc.			38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2913		0.151831	0.151914	0.151732	0.151545	0.151161	54.66	54.53
Goldman Sachs Group, Inc.			38143UST9	03/18/11	03/18/16	100.000	1.000	3.6798		0.116003					8.93	
Goldman Sachs Group, Inc.			38143USV4	03/23/11	03/23/16	100.000	VARIES	1.6343		0.008992					.74	
Goldman Sachs Group, Inc.			38143UTC5	03/25/11	03/28/16	100.000	0.000	3.6702		0.120117					10.45	
Goldman Sachs Group, Inc.			38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7497		0.123139	0.125448	0.127800			45.03	15.34
Goldman Sachs Group, Inc.			38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2207		0.148594	0.148531	0.148357	0.148178	0.147858	53.46	53.34
Goldman Sachs Group, Inc.			38143UTY7	04/27/11	04/27/16	100.000	VARIES	1.6045		0.009165					1.06	
Goldman Sachs Group, Inc.			38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672		0.015870	0.016042	0.016216	0.016392	0.016569	5.77	5.89
Goldman Sachs Group, Inc.			38143UUF6	05/11/11	05/11/16	100.000	0.000	3.3748		0.108983					14.17	
Goldman Sachs Group, Inc.			38143UUJ8	05/31/11	05/31/17	100.000	0.000	3.9998		0.132782	0.135437	0.138146			48.45	20.58
Goldman Sachs Group, Inc.			38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.174499	0.178975	0.183565	0.188274	0.193103	65.08	68.47
Goldman Sachs Group, Inc.			38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754		0.016469	0.016656	0.016846	0.017037	0.017231	5.97	6.11
Goldman Sachs Group, Inc.			38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799		0.124269	0.126617	0.129010			45.16	23.09
Goldman Sachs Group, Inc.			38143UVS7	06/13/11	06/13/16	100.000	0.000	3.6198		0.118169					19.14	
Goldman Sachs Group, Inc.			38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901		0.136320	0.139108	0.141953			49.68	23.00
Goldman Sachs Group, Inc.			38143UVV0	06/17/11	06/17/16	100.000	VARIES	2.0754		0.013071					2.18	
Goldman Sachs Group, Inc.			38143UW23	06/29/12	06/30/17	100.000	0.000	4.0999		0.131285	0.133977	0.136723			47.75	24.47
Goldman Sachs Group, Inc.			38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994		0.119971	0.123593	0.124572	0.129043		45.28	27.09
Goldman Sachs Group, Inc.			38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498		0.120479	0.122738	0.125039			44.47	3.63

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										2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
										Period	Period	Period	Period	Period		
Goldman Sachs Group, Inc.			38143UY47	06/18/12	06/18/17	100.000	VARIES	3.6370		0.011034	0.011235	0.011439			4.01	1.91
Goldman Sachs Group, Inc.			38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.187770	0.192887	0.198143			68.82	29.92
Goldman Sachs Group, Inc.			381470JN4	08/30/13	09/02/20	100.000	0.000	3.8497		0.115438	0.117660	0.119924	0.122233	0.124586	42.49	44.14
Goldman Sachs Group, Inc.			38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0001		0.087168	0.088475	0.089802	0.091149	0.092517	31.77	32.73
Goldman Sachs Group, Inc.			38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.091105	0.092531	0.093979	0.095449	0.096943	33.22	34.27
Goldman Sachs Group, Inc.			38147Q2H8	04/14/14	04/14/29	100.000	VARIES	4.5254		0.116691	0.113548	0.112749	0.111932	0.111096	41.14	40.32
Goldman Sachs Group, Inc.			38147Q2Z8	04/21/14	04/21/29	100.000	VARIES	4.5486		0.121612	0.119960	0.119370	0.118766	0.118148	43.33	42.78
Goldman Sachs Group, Inc.			38147Q4M5	05/30/14	12/02/21	100.000	0.000	2.9999		0.087154	0.088462	0.089788	0.091135	0.092502	31.69	32.64
Goldman Sachs Group, Inc.			38147Q5E2	12/13/13	12/13/28	100.000	VARIES	4.9490		0.124038	0.122314	0.120547	0.118736	0.116881	44.28	43.01
Goldman Sachs Group, Inc.			38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499		0.073122	0.074055	0.074999	0.075955	0.076924	26.72	27.40
Goldman Sachs Group, Inc.			38147Q5M4	05/21/14	05/21/29	100.000	VARIES	4.4103		0.114901	0.112253	0.111881	0.111500	0.111111	40.77	40.18
Goldman Sachs Group, Inc.			38147Q5P7	05/16/14	05/16/17	100.000	0.000	1.5599		0.044353	0.044699	0.045048			16.06	6.08
Goldman Sachs Group, Inc.			38147Q6D3	05/23/14	05/23/17	100.000	0.000	1.4896		0.042311	0.042626	0.042943			15.31	6.10
Goldman Sachs Group, Inc.			38147Q6M3	05/28/14	05/28/19	100.000	0.000	2.3798		0.068495	0.069310	0.070134	0.070969	0.071813	24.86	25.45
Goldman Sachs Group, Inc.			38147Q6R2	06/02/14	06/02/17	100.000	0.000	1.6956		0.048310	0.048719	0.049132			17.49	7.42
Goldman Sachs Group, Inc.			38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0000		0.087142	0.088450	0.089776	0.091123	0.092490	31.61	32.56
Goldman Sachs Group, Inc.			38147QA89	06/26/14	06/26/29	100.000	VARIES	4.3665		0.115169	0.113038	0.112736	0.112428	0.112113	41.06	40.53
Goldman Sachs Group, Inc.			38147QAH9	06/12/14	06/12/29	100.000	VARIES	4.2455		0.114951	0.113915	0.113648	0.113375	0.113096	41.17	40.85
Goldman Sachs Group, Inc.			38147QAK2	01/10/14	01/10/29	100.000	VARIES	4.9699		0.128471	0.125117	0.123464	0.121769	0.120033	44.79	43.56
Goldman Sachs Group, Inc.			38147QAS5	06/28/13	12/31/20	100.000	0.000	3.9899		0.122364	0.124805	0.127295	0.129834	0.132424	44.50	46.29
Goldman Sachs Group, Inc.			38147QB39	06/18/14	06/17/21	100.000	0.000	3.2499		0.094741	0.096281	0.097846	0.099436	0.101051	34.43	35.56
Goldman Sachs Group, Inc.			38147QB54	06/27/14	06/27/29	100.000	VARIES	4.0950		0.110893	0.109900	0.109633	0.109360	0.109081	39.74	39.42
Goldman Sachs Group, Inc.			38147QB96	06/27/14	06/27/17	100.000	0.000	1.6003		0.045529	0.045893	0.046260			16.46	8.14
Goldman Sachs Group, Inc.			38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2501		0.094782	0.096323	0.097888	0.099479	0.101095	34.86	36.00
Goldman Sachs Group, Inc.			38147QBC9	06/30/14	06/30/29	100.000	VARIES	4.3156		0.112950	0.110539	0.110260	0.109976	0.109685	40.23	39.64
Goldman Sachs Group, Inc.			38147QC20	10/25/13	10/25/28	100.000	VARIES	4.8589		0.123388	0.122470	0.121530	0.120567	0.119580	44.13	43.45
Goldman Sachs Group, Inc.			38147QC46	07/31/14	08/03/21	100.000	0.000	3.1496		0.090293	0.091715	0.093159	0.094626	0.096116	33.19	34.24
Goldman Sachs Group, Inc.			38147QCN4	06/19/13	06/19/28	100.000	VARIES	4.6926		0.120708	0.119324	0.119111	0.118893	0.118670	43.19	42.84
Goldman Sachs Group, Inc.			38147QDF0	01/23/14	01/23/29	100.000	VARIES	4.9793		0.129037	0.125789	0.125057	0.124307	0.123538	45.24	44.65
Goldman Sachs Group, Inc.			38147QDL7	08/18/14	08/18/29	100.000	VARIES	4.3046		0.114770	0.112290	0.109757	0.109443	0.109122	40.20	39.37
Goldman Sachs Group, Inc.			38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.085870	0.087158	0.088465	0.089792	0.091139	31.46	32.41
Goldman Sachs Group, Inc.			38147QES1	07/31/13	08/03/20	100.000	0.000	3.9197		0.117711	0.120018	0.122370	0.124768	0.127214	43.48	45.20
Goldman Sachs Group, Inc.			38147QEX0	01/24/14	01/24/29	100.000	VARIES	4.8384		0.124602	0.121177	0.119771	0.118332	0.116857	43.48	42.40
Goldman Sachs Group, Inc.			38147QFG6	09/15/14	09/15/29	100.000	VARIES	4.2975		0.115798	0.113951	0.112064	0.111840	0.111612	40.96	40.25
Goldman Sachs Group, Inc.			38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0001		0.085857	0.087145	0.088452	0.089779	0.091126	31.38	32.32
Goldman Sachs Group, Inc.			38147QFR2	06/04/14	06/04/29	100.000	VARIES	3.8461		0.104217	0.103310	0.103039	0.102762	0.102481	37.32	37.03
Goldman Sachs Group, Inc.			38147QGA8	07/22/13	07/22/28	100.000	VARIES	4.9006		0.127207	0.125509	0.123769	0.123588	0.123402	44.94	44.47
Goldman Sachs Group, Inc.			38147QGP5	02/05/14	02/05/29	100.000	VARIES	4.7103		0.122331	0.119358	0.118695	0.118017	0.117322	42.97	42.41
Goldman Sachs Group, Inc.			38147QGV2	09/23/14	12/19/19	100.000	0.000	2.8658		0.082467	0.083649	0.084847	0.086063	0.087296	29.93	30.79
Goldman Sachs Group, Inc.			38147QH58	10/10/14	02/10/22	100.000	0.000	3.4943		0.099913	0.101659	0.103435	0.105242	0.107081	36.78	38.08
Goldman Sachs Group, Inc.			38147QH74	10/10/14	02/10/22	100.000	0.000	3.4943		0.099913	0.101659	0.103435	0.105242	0.107081	36.78	38.08
Goldman Sachs Group, Inc.			38147QHH2	10/08/14	02/06/20	100.000	0.000	2.7915		0.079345	0.080453	0.081576	0.082714	0.083869	29.09	29.90
Goldman Sachs Group, Inc.			38147QHL3	09/30/14	09/30/29	100.000	VARIES	4.2677		0.115168	0.113423	0.111642	0.111517	0.111390	40.83	40.15

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										2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Goldman Sachs Group, Inc.			38147QHS8	08/02/13	08/02/28	100.000	VARIES	4.8903		0.126797	0.125037	0.123235	0.123079	0.122920	44.80	44.29
Goldman Sachs Group, Inc.			38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0000		0.087164	0.088471	0.089799	0.091146	0.092513	31.93	32.89
Goldman Sachs Group, Inc.			38147QHJ3	10/30/14	11/01/21	100.000	2.000	3.0160		0.084640	0.085078	0.085524	0.085976	0.086434	30.60	30.92
Goldman Sachs Group, Inc.			38147QHX7	02/28/14	08/31/21	100.000	0.000	3.1499		0.090692	0.091119	0.094088	0.094012	0.097075	33.69	34.70
Goldman Sachs Group, Inc.			38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0011		0.085895	0.087183	0.088492	0.089820	0.091167	31.31	32.26
Goldman Sachs Group, Inc.			38147QJU1	10/16/14	10/16/29	100.000	VARIES	3.7998		0.101583	0.099542	0.097462	0.097385	0.097305	35.89	35.06
Goldman Sachs Group, Inc.			38147QJW7	08/12/13	08/10/18	100.000	0.000	2.6999		0.079119	0.080187	0.081269	0.082366	0.083478	28.98	29.77
Goldman Sachs Group, Inc.			38147QK21	11/13/13	11/13/28	100.000	VARIES	4.9003		0.124205	0.123181	0.122132	0.121058	0.119957	44.43	43.67
Goldman Sachs Group, Inc.			38147QLJ3	08/15/13	08/15/28	100.000	VARIES	4.8879		0.125541	0.123166	0.120732	0.120216	0.119687	44.11	43.23
Goldman Sachs Group, Inc.			38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1502		0.090279	0.091701	0.093145	0.094613	0.096103	32.85	33.90
Goldman Sachs Group, Inc.			38147QLX2	02/19/14	02/19/21	100.000	0.000	3.4636		0.101298	0.103052	0.104836	0.106652	0.108499	37.25	38.55
Goldman Sachs Group, Inc.			38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.088472	0.089800	0.091147	0.092514	0.093902	32.17	33.14
Goldman Sachs Group, Inc.			38147QM78	11/21/14	11/21/29	100.000	VARIES	3.9468		0.105737	0.103731	0.101685	0.101578	0.101469	37.54	36.58
Goldman Sachs Group, Inc.			38147QMB9	02/24/14	02/24/29	100.000	VARIES	4.6770		0.121440	0.118481	0.117267	0.116024	0.114752	42.66	41.67
Goldman Sachs Group, Inc.			38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1498		0.090274	0.091696	0.093140	0.094607	0.096097	32.86	33.90
Goldman Sachs Group, Inc.			38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.119296	0.121664	0.124079	0.126542	0.129054	44.04	45.80
Goldman Sachs Group, Inc.			38147QMF0	02/13/14	02/16/21	100.000	0.000	3.4814		0.101875	0.103648	0.105453	0.107288	0.109156	37.48	38.79
Goldman Sachs Group, Inc.			38147QMJ2	08/15/13	08/15/28	100.000	VARIES	4.8903		0.126899	0.125191	0.123442	0.123154	0.122860	44.91	44.31
Goldman Sachs Group, Inc.			38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9499		0.084373	0.085617	0.086880	0.088162	0.089462	30.60	31.51
Goldman Sachs Group, Inc.			38147QNV4	12/10/14	12/10/18	100.000	0.000	2.2404		0.063636	0.064349	0.065070	0.065798	0.066536	23.07	23.59
Goldman Sachs Group, Inc.			38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9498		0.084370	0.085614	0.086877	0.088158	0.089458	30.60	31.51
Goldman Sachs Group, Inc.			38147QNZ5	11/28/14	11/29/19	100.000	1.000	2.5067		0.070691	0.071229	0.071774	0.072325	0.072883	25.58	25.97
Goldman Sachs Group, Inc.			38147QPN0	08/30/13	08/30/23	100.000	VARIES	4.5507		0.125925	0.126222	0.127220	0.126594	0.127360	46.30	46.34
Goldman Sachs Group, Inc.			38147QQ25	11/13/13	11/13/23	100.000	VARIES	4.2198		0.109050	0.108675	0.108293	0.107902	0.107503	39.15	38.88
Goldman Sachs Group, Inc.			38147QQJ8	09/05/13	09/05/28	100.000	VARIES	5.0554		0.128426	0.125845	0.123200	0.122787	0.122363	45.16	44.18
Goldman Sachs Group, Inc.			38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.069461	0.070319	0.071187	0.072066	0.072956	25.42	26.05
Goldman Sachs Group, Inc.			38147QQQ2	12/31/14	12/29/17	100.000	0.000	2.1580		0.061243	0.061904	0.062572	0.063247		22.17	22.52
Goldman Sachs Group, Inc.			38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5000		0.070320	0.071199	0.072089	0.072990	0.073902	25.74	26.39
Goldman Sachs Group, Inc.			38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.069454	0.070312	0.071180	0.072059	0.072949	25.42	26.05
Goldman Sachs Group, Inc.			38147QRT5	03/12/14	03/12/29	100.000	VARIES	4.6443		0.125456	0.124216	0.123694	0.123160	0.122613	44.75	44.32
Goldman Sachs Group, Inc.			38147QS31	01/30/15	01/30/30	100.000	VARIES	3.6879		0.100234	0.097984	0.098000	0.098015	0.098031	35.34	35.29
Goldman Sachs Group, Inc.			38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6699		0.109647	0.111659	0.113708	0.115794	0.117919	40.20	41.69
Goldman Sachs Group, Inc.			38147QST4	03/19/14	03/19/29	100.000	VARIES	4.6202		0.120114	0.117244	0.116656	0.116055	0.115439	42.37	41.76
Goldman Sachs Group, Inc.			38147QT89	02/27/15	02/28/23	100.000	0.000	2.9998		0.083658	0.083990	0.086662	0.086528	0.089282	31.05	31.93
Goldman Sachs Group, Inc.			38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.083672	0.084004	0.086677	0.086543	0.089297	31.05	31.93
Goldman Sachs Group, Inc.			38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1500		0.091703	0.093147	0.094614	0.096104	0.097618	33.54	34.60
Goldman Sachs Group, Inc.			38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9997		0.087141	0.088448	0.089774	0.091121	0.092487	31.84	32.81
Goldman Sachs Group, Inc.			38147QTV8	02/27/15	08/29/22	100.000	0.000	2.9999		0.082750	0.084914	0.085717	0.087481	0.088308	31.05	31.93
Goldman Sachs Group, Inc.			38147QTX4	03/21/14	03/21/29	100.000	VARIES	4.6241		0.117849	0.114151	0.113601	0.113039	0.112463	41.34	40.68
Goldman Sachs Group, Inc.			38147QU79	02/17/15	02/17/30	100.000	VARIES	3.4968		0.096416	0.095684	0.094938	0.094180	0.094074	34.38	33.93
Goldman Sachs Group, Inc.			38147QUR5	02/27/15	02/27/30	100.000	VARIES	3.6523		0.098995	0.096491	0.096479	0.096466	0.096454	34.88	34.73
Goldman Sachs Group, Inc.			38147QUW4	09/20/13	09/20/28	100.000	VARIES	5.0883		0.131962	0.129719	0.127419	0.126947	0.126462	46.64	45.69
Goldman Sachs Group, Inc.			38147QV45	02/27/15	02/27/30	100.000	VARIES	3.4810		0.094028	0.091313	0.091185	0.091054	0.090921	33.01	32.77

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									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
Name of Issuer			CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
										Period	Period	Period	Period	Period		
Goldman Sachs Group, Inc.	38147QV78	03/30/15	03/30/23	100.000	0.000	2.8001		0.078870	0.079974	0.081094	0.082229	0.083380	28.79	29.61		
Goldman Sachs Group, Inc.	38147QV86	02/27/15	02/28/25	100.000	0.000	2.9501		0.082249	0.082555	0.085162	0.085009	0.087692	30.52	31.37		
Goldman Sachs Group, Inc.	38147QV94	03/27/15	03/27/23	100.000	0.000	3.1001		0.087450	0.088806	0.090182	0.091580	0.093000	31.98	32.98		
Goldman Sachs Group, Inc.	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000		0.088448	0.089775	0.091121	0.092488	0.093875	32.33	33.31		
Goldman Sachs Group, Inc.	38147QVM5	03/31/15	09/29/22	100.000	0.000	2.8501		0.080292	0.081436	0.082596	0.083774	0.084967	29.32	30.16		
Goldman Sachs Group, Inc.	38147QVU7	03/12/15	03/12/21	100.000	0.000	2.7498		0.077436	0.078501	0.079580	0.080674	0.081783	28.30	29.09		
Goldman Sachs Group, Inc.	38147QW77	03/31/15	04/01/21	100.000	0.000	2.1497		0.060362	0.061010	0.061666	0.062329	0.062999	21.96	22.44		
Goldman Sachs Group, Inc.	38147QWX0	03/31/14	03/31/29	100.000	VARIES	4.5514		0.118949	0.116342	0.116035	0.115721	0.115400	42.09	41.66		
Goldman Sachs Group, Inc.	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3502		0.098391	0.098951	0.102277	0.102294	0.105732	36.34	37.54		
Goldman Sachs Group, Inc.	38147QXD3	04/24/15	04/24/23	100.000	0.000	3.0000		0.084585	0.085853	0.087141	0.088448	0.089775	30.85	31.78		
Goldman Sachs Group, Inc.	38147QXF8	03/31/14	03/31/29	100.000	VARIES	4.5507		0.117508	0.114405	0.113627	0.112831	0.112017	41.39	40.62		
Goldman Sachs Group, Inc.	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7498		0.080140	0.081242	0.082359	0.083491	0.084639	29.05	29.86		
Goldman Sachs Group, Inc.	38147QXQ4	03/27/15	09/27/22	100.000	0.000	2.9998		0.084580	0.085848	0.087136	0.088443	0.089769	30.92	31.85		
Goldman Sachs Group, Inc.	38147QXX9	03/31/15	03/31/25	100.000	VARIES	3.3914		0.094156	0.094104	0.094051	0.093997	0.093942	33.88	33.84		
Goldman Sachs Group, Inc.	38147QXY7	04/30/15	05/02/23	100.000	0.000	2.5998		0.073168	0.074119	0.075083	0.076059	0.077048	26.62	27.32		
Goldman Sachs Group, Inc.	38147QY34	04/30/15	11/02/22	100.000	0.000	2.9999		0.084597	0.085866	0.087154	0.088462	0.089788	30.83	31.77		
Goldman Sachs Group, Inc.	38147QY59	04/03/15	04/03/20	100.000	VARIES	2.4873		0.069261	0.069431	0.069511	0.069592	0.069576	24.99	25.04		
Goldman Sachs Group, Inc.	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815		0.111614	0.111921	0.112234	0.112369	0.112506	40.28	40.45		
Goldman Sachs Group, Inc.	38147QYV2	05/08/15	05/08/23	100.000	0.000	2.9999		0.084582	0.085850	0.087138	0.088445	0.089772	30.81	31.74		
Goldman Sachs Group, Inc.	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1011		0.091613	0.093033	0.094476	0.095941	0.097429	33.24	34.28		
Goldman Sachs Group, Inc.	38147QZQ2	06/01/15	05/30/23	100.000	0.000	3.1501		0.088876	0.090276	0.091698	0.093142	0.094609	32.33	33.36		
Goldman Sachs Group, Inc.	38147QZR0	04/30/15	04/30/30	100.000	VARIES	3.7833		0.010694	0.010464	0.010520	0.010231	0.010278	3.86	3.77		
Goldman Sachs Group, Inc.	38148T2C2	05/29/15	06/01/23	100.000	0.000	3.2499		0.091760	0.093251	0.094766	0.096306	0.097871	33.39	34.49		
Goldman Sachs Group, Inc.	38148T2E8	05/07/15	05/07/25	100.000	VARIES	3.7599		0.014430	0.014702	0.014978	0.015259	0.015546	5.27	5.47		
Goldman Sachs Group, Inc.	38148T2H1	05/29/15	12/01/22	100.000	0.000	3.1002		0.087467	0.088823	0.090200	0.091598	0.093018	31.81	32.81		
Goldman Sachs Group, Inc.	38148T2V0	05/11/15	05/11/30	100.000	VARIES	3.7442		0.102759	0.101487	0.100190	0.098870	0.098403	36.64	35.74		
Goldman Sachs Group, Inc.	38148T3L1	05/29/15	05/30/25	100.000	0.000	3.4999		0.098932	0.100663	0.102425	0.104217	0.106041	36.04	37.31		
Goldman Sachs Group, Inc.	38148T3N7	06/10/15	06/10/25	100.000	VARIES	3.9249		0.012036	0.012273	0.012514	0.012759	0.012909	4.39	4.56		
Goldman Sachs Group, Inc.	38148T3V9	06/30/15	06/29/23	100.000	0.000	3.3498		0.094600	0.096185	0.097796	0.099434	0.101099	34.35	35.51		
Goldman Sachs Group, Inc.	38148T3Z0	06/05/15	06/05/20	100.000	0.000	2.3999		0.067466	0.068275	0.069095	0.069924	0.070763	24.48	25.07		
Goldman Sachs Group, Inc.	38148T4E6	06/30/15	12/30/22	100.000	0.000	3.2498		0.091739	0.093230	0.094745	0.096285	0.097849	33.30	34.39		
Goldman Sachs Group, Inc.	38148T4F3	06/26/15	06/26/23	100.000	0.000	3.2499		0.091744	0.093235	0.094750	0.096290	0.097854	33.31	34.40		
Goldman Sachs Group, Inc.	38148T4Y2	06/15/15	06/15/25	100.000	VARIES	4.3491		0.119207	0.117571	0.117158	0.116736	0.116801	42.59	42.10		
Goldman Sachs Group, Inc.	38148T5T2	07/07/15	07/07/23	100.000	0.000	3.3501		0.093059	0.094618	0.096202	0.097814	0.099452	34.33	35.49		
Goldman Sachs Group, Inc.	38148T5U9	07/07/15	07/08/25	100.000	0.000	3.6499		0.101398	0.103248	0.105133	0.107051	0.109005	37.48	38.86		
Goldman Sachs Group, Inc.	38148T6A2	06/26/15	06/28/18	100.000	0.000	2.2506		0.063228	0.063940	0.064659	0.065387	0.066123	22.89	23.41		
Goldman Sachs Group, Inc.	38148T6B0	06/26/15	06/27/19	100.000	0.000	2.5500		0.071743	0.072658	0.073584	0.074522	0.075472	26.00	26.67		
Goldman Sachs Group, Inc.	38148T6Q7	07/31/15	01/31/23	100.000	0.000	3.2500		0.090279	0.091746	0.093236	0.094752	0.096291	33.21	34.30		
Goldman Sachs Group, Inc.	38148T6S3	07/31/15	02/02/23	100.000	0.000	3.2488		0.090262	0.091729	0.093219	0.094733	0.096272	33.20	34.29		
Goldman Sachs Group, Inc.	38148T7B9	07/30/15	08/01/23	100.000	0.000	3.3498		0.093059	0.094618	0.096202	0.097814	0.099452	34.25	35.41		
Goldman Sachs Group, Inc.	38148T7C7	07/31/15	02/02/23	100.000	0.000	3.2488		0.090262	0.091729	0.093219	0.094733	0.096272	33.20	34.29		
Goldman Sachs Group, Inc.	38148TA58	07/31/15	07/31/20	100.000	0.000	2.5001		0.069449	0.070317	0.071196	0.072086	0.072987	25.42	26.06		
Goldman Sachs Group, Inc.	38148TAE9	07/31/15	07/31/25	100.000	0.000	3.7000		0.102778	0.104680	0.106616	0.108589	0.110597	37.92	39.34		

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								Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Goldman Sachs Group, Inc.	38148TAG4	07/22/15	07/21/22	100.000	0.000	3.1499		0.087499	0.088870	0.090269	0.091691	0.093135	32.19	33.21
Goldman Sachs Group, Inc.	38148TAK5	07/29/15	07/29/27	100.000	VARIES	3.9238		0.010189	0.010148	0.010105	0.010062	0.010018	3.65	3.62
Goldman Sachs Group, Inc.	38148TAY5	08/04/15	08/04/21	100.000	0.000	2.8500		0.079167	0.080295	0.081439	0.082600	0.083777	29.04	29.87
Goldman Sachs Group, Inc.	38148TB57	08/31/15	03/02/23	100.000	0.000	3.1988		0.088872	0.090293	0.091737	0.093204	0.094695	32.59	33.64
Goldman Sachs Group, Inc.	38148TB65	08/31/15	08/29/25	100.000	0.000	3.5990		0.099973	0.101762	0.104172	0.105457	0.107955	36.82	38.19
Goldman Sachs Group, Inc.	38148TB73	08/31/15	03/02/23	100.000	0.000	3.1988		0.088872	0.090293	0.091737	0.093204	0.094695	32.59	33.64
Goldman Sachs Group, Inc.	38148TB81	08/28/15	08/30/23	100.000	0.000	3.3013		0.090218	0.091707	0.093733	0.094759	0.096853	33.73	34.79
Goldman Sachs Group, Inc.	38148TBA6	08/28/15	02/28/23	100.000	0.000	3.1965		0.087839	0.088273	0.091170	0.091117	0.094108	32.64	33.63
Goldman Sachs Group, Inc.	38148TBN8	08/26/15	08/26/25	100.000	VARIES	3.9131		0.008003	0.008160	0.008320	0.008483	0.008648	2.95	3.07
Goldman Sachs Group, Inc.	38148TCH0	09/02/15	09/03/25	100.000	2.000	3.6170		0.100478	0.101290	0.102117	0.102959	0.103817	36.51	37.11
Goldman Sachs Group, Inc.	38148TCK3	09/30/15	10/11/22*	100.000	0.000	3.0986		0.086155	0.087490				24.36*	
Goldman Sachs Group, Inc.	38148TD63	09/25/15	09/25/23	100.000	0.000	3.2498		0.090274	0.091741	0.093232	0.094747	0.096287	33.05	34.13
Goldman Sachs Group, Inc.	38148TD89	09/30/15	07/03/23	100.000	0.000	3.2489		0.090249	0.091007	0.092485	0.093988	0.095515	33.02	34.10
Goldman Sachs Group, Inc.	38148TD97	09/30/15	09/28/23	100.000	0.000	3.2992		0.091644	0.093139	0.094676	0.096238	0.097825	33.54	34.66
Goldman Sachs Group, Inc.	38148TDA4	09/30/15	09/30/25	100.000	0.000	3.6000		0.100002	0.101803	0.103635	0.105501	0.107400	36.66	37.99
Goldman Sachs Group, Inc.	38148TDB2	09/29/15	09/28/23	100.000	0.000	3.3000		0.091667	0.093171	0.094708	0.096271	0.097860	33.55	34.67
Goldman Sachs Group, Inc.	38148TDE6	09/08/15	09/07/22	100.000	0.000	3.0999		0.086110	0.087438	0.088793	0.090169	0.091567	31.54	32.53
Goldman Sachs Group, Inc.	38148TEP0	09/30/15	09/30/25	100.000	VARIES	3.7871		0.009366	0.009544	0.009724	0.009909	0.010096	3.44	3.57
Goldman Sachs Group, Inc.	38148TF46	09/24/15	09/24/22	100.000	0.500	3.2798		0.091108	0.092375	0.093662	0.094970	0.096300	33.27	34.21
Goldman Sachs Group, Inc.	38148TFK0	10/30/15	10/30/23	100.000	0.000	3.1501		0.087505	0.088883	0.090283	0.091705	0.093150	31.92	32.93
Goldman Sachs Group, Inc.	38148TFN4	10/30/15	11/01/23	100.000	0.000	3.1490		0.087482	0.088859	0.090258	0.091680	0.093123	31.91	32.92
Goldman Sachs Group, Inc.	38148TFP9	10/30/15	10/30/25	100.000	0.000	3.4498		0.095829	0.097482	0.099163	0.100874	0.102614	35.00	36.22
Goldman Sachs Group, Inc.	38148TFQ7	10/30/15	11/10/22*	100.000	0.000	9.4859		0.264193	0.276724				83.89*	
Goldman Sachs Group, Inc.	38148TFV6	10/29/15	10/31/23	100.000	0.000	3.1500		0.087516	0.088895	0.090295	0.091717	0.093162	31.92	32.94
Goldman Sachs Group, Inc.	38148TGL7	10/30/15	10/30/25	100.000	VARIES	3.6654		0.007981	0.008040	0.008099	0.008160	0.008222	2.89	2.93
Goldman Sachs Group, Inc.	38148TGM5	10/22/15	10/22/27	100.000	VARIES	3.9046		0.013658	0.013471	0.013280	0.013085	0.012887	4.86	4.72
Goldman Sachs Group, Inc.	38148TGT0	11/30/15	11/28/25	100.000	0.000	3.4490		0.095806	0.097440	0.099120	0.100829	0.102568	34.89	36.10
Goldman Sachs Group, Inc.	38148TGU7	11/30/15	12/09/22	100.000	0.000	2.9488		0.081972	0.083181	0.084407	0.085652	0.086914	29.78	30.67
Goldman Sachs Group, Inc.	38148TGX1	11/10/15	11/10/26	100.000	VARIES	3.8760		0.010556	0.010544	0.010530	0.010517	0.010503	3.80	3.79
Goldman Sachs Group, Inc.	38148TGZ6	11/27/15	11/29/23	100.000	0.000	3.1499		0.087514	0.088892	0.090292	0.091714	0.093158	31.84	32.85
Goldman Sachs Group, Inc.	38148TH44	11/30/15	11/28/23	100.000	0.000	3.1488		0.087467	0.088829	0.090227	0.091648	0.093091	31.82	32.83
Goldman Sachs Group, Inc.	38148THG7	11/10/15	11/10/21	100.000	1.750	2.8620		0.079500	0.079942	0.080390	0.080845	0.081306	28.74	29.07
Goldman Sachs Group, Inc.	38148THX0	11/18/15	11/18/25	100.000	VARIES	3.7094		0.007124	0.007232	0.007342	0.007454	0.007568	2.59	2.67
Goldman Sachs Group, Inc.	38148TJ26	11/30/15	11/29/23	100.000	0.000	3.1488		0.087469	0.088839	0.090238	0.091658	0.093102	31.82	32.83
Goldman Sachs Group, Inc.	38148TJ59	11/27/15	11/27/30	100.000	VARIES	3.8941		0.108170	0.106952	0.105710	0.104444	0.103154	38.64	37.74
Goldman Sachs Group, Inc.	38148TJN0	12/31/15	07/03/24	100.000	0.000	3.2988		0.091634	0.091660	0.093172	0.094708	0.096270	33.27	34.37
Goldman Sachs Group, Inc.	38148TJP5	12/31/15	01/02/26	100.000	0.000	3.4990		0.097196	0.097215	0.098915	0.100646	0.102407	35.30	36.55
Goldman Sachs Group, Inc.	38148TJT7	12/31/15	01/12/23	100.000	0.000	2.7989		0.077749	0.077821	0.078910	0.080015	0.081134	28.20	28.98
Goldman Sachs Group, Inc.	38148TJU4	12/29/15	12/29/23	100.000	0.000	3.0000		0.083335	0.084585	0.085853	0.087141	0.088448	30.23	31.14
Goldman Sachs Group, Inc.	38148TJY6	12/28/15	12/26/23	100.000	0.000	3.1999		0.088888	0.090295	0.091739	0.093207	0.094699	32.27	33.31
Goldman Sachs Group, Inc.	38148TKG3	12/31/15	12/31/30	100.000	VARIES	3.9931		0.110922	0.109645	0.108342	0.107014	0.105659	39.70	38.76

* Called in 2016; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Goldman Sachs Group, Inc.	38148TLJ6	02/16/16	02/16/26	100.000	VARIES	3.7569			0.018278	0.018151	0.018022	0.017890	5.74	6.48
Great Plains Energy, Inc.	391164AF7	03/22/12	06/15/22	103.480	5.292	4.8564		0.135878	0.135667	0.136194	0.135228	0.135743	49.70	49.53
Greene & Scott CUNTS, IL	394290CD0	06/01/16	12/01/18	104.620	VARIES	1.8303			0.053191	0.053677	0.054169	0.051805	11.18	19.36
Greene & Scott CUNTS, IL	394290CE8	06/01/16	12/01/19	107.218	VARIES	N/A			0.062000	0.062645	0.063297	0.060270	13.04	22.60
Grundy Counties, IL	400186AF9	06/30/16	12/01/17	100.000	0.000	1.9323			0.053676	0.054111	0.054634		9.73	17.95
Grundy Counties, IL	400186AG7	06/30/16	12/01/18	100.000	VARIES	2.2360			0.062112	0.062694	0.063395	0.062120	11.26	22.68
Grundy CNTY SD #72-C, IL	400292BE7	11/01/12	12/01/16	106.789	VARIES	2.2434		0.063393	0.062858				20.82	
Grundy CNTY SD #72-C, IL	400292BF4	11/01/12	12/01/17	107.117	VARIES	2.4939		0.071298	0.070802	0.070299	0.069790		25.55	23.11
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIES	2.7441		0.079510	0.078981	0.078445	0.077901	0.077350	28.50	28.11
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIES	2.9942		0.087083	0.086619	0.086149	0.085671	0.085186	31.24	30.90
GS Finance Corp.	40054CAB0	12/31/15	01/03/23	100.000	0.000	2.7988		0.077745	0.077764	0.078852	0.079955	0.081074	28.19	28.98
GS Finance Corp.	40054CAD6	01/29/16	07/31/24	100.000	0.000	3.3497		0.093049	0.093067	0.094625	0.096210	0.097822	31.23	34.83
GS Finance Corp.	40054CAE4	01/29/16	01/29/26	100.000	0.000	3.6000			0.100002	0.101803	0.103635	0.105501	33.47	37.54
GS Finance Corp.	40054CAF1	01/29/16	01/29/24	100.000	0.000	3.0501			0.084726	0.086018	0.087330	0.088662	28.33	31.60
GS Finance Corp.	40054CAH7	01/29/16	02/09/23	100.000	0.000	3.1497		0.087494	0.087571	0.088950	0.090351	0.091774	29.27	32.68
GS Finance Corp.	40054CAM6	01/28/16	07/28/23	100.000	0.000	2.9499			0.081944	0.083153	0.084379	0.085624	27.47	30.53
GS Finance Corp.	40054CBT0	02/18/16	02/17/22	100.000	0.000	2.8500			0.079168	0.080290	0.081434	0.082594	24.93	29.42
GS Finance Corp.	40054CBU7	02/26/16	02/28/23	100.000	0.000	2.7499		0.075549	0.074745	0.077028	0.076814	0.079161	23.45	28.34
GS Finance Corp.	40054CCA0	02/29/16	03/10/23	100.000	0.000	3.0996		0.086103	0.086177	0.087513	0.088869	0.090246	26.09	32.05
GS Finance Corp.	40054CCB8	02/29/16	02/29/24	100.000	0.000	3.3000			0.089675	0.092666	0.092659	0.095749	27.90	34.20
GS Finance Corp.	40054K2A3	02/29/16	02/27/26	100.000	0.000	3.6001			0.100005	0.101775	0.103607	0.105472	30.32	37.43
GS Finance Corp.	40054K2B1	02/29/16	03/01/22	100.000	0.000	2.8997		0.079665	0.078805	0.081273	0.081107	0.083647	24.50	29.92
GS Finance Corp.	40054K2C9	02/29/16	08/29/19	100.000	0.000	2.2479			0.061756	0.062109	0.063152	0.063513	19.00	23.03
GS Finance Corp.	40054K2H8	02/26/16	08/28/23	100.000	0.000	3.1999		0.088888	0.088904	0.090327	0.091772	0.093240	27.29	33.14
GS Finance Corp.	40054K2W5	02/29/16	02/28/31	100.000	VARIES	3.9927			0.108500	0.109096	0.106110	0.106618	33.38	38.97
GS Finance Corp.	40054K3B0	02/12/16	02/12/31	100.000	VARIES	4.0931			0.113700	0.112341	0.110954	0.109538	36.08	39.80
GS Finance Corp.	40054K7D2	04/29/16	05/01/23	100.000	0.000	2.8501		0.079171	0.079183	0.080312	0.081456	0.082617	19.23	29.26
GS Finance Corp.	40054K7G5	04/29/16	07/30/20	100.000	0.000	2.1997			0.061103	0.061443	0.062119	0.062802	14.84	22.45
GS Finance Corp.	40054K7H3	04/29/16	04/29/22	100.000	0.000	2.5999			0.072222	0.073160	0.074112	0.075075	17.54	26.63
GS Finance Corp.	40054K7J9	04/29/16	05/01/24	100.000	0.000	3.0000		0.083334	0.083348	0.084598	0.085867	0.087155	20.25	30.84
GS Finance Corp.	40054K7K6	04/29/16	04/30/26	100.000	0.000	3.2998			0.091663	0.091672	0.093185	0.094722	22.28	34.01
GS Finance Corp.	40054K7L4	04/28/16	04/30/24	100.000	0.000	3.0000		0.083334	0.083348	0.084598	0.085867	0.087155	20.33	30.84
GS Finance Corp.	40054KA89	04/29/16	05/10/23	100.000	0.000	2.8500		0.079168	0.079237	0.080366	0.081511	0.082673	19.23	29.26
GS Finance Corp.	40054KAB2	04/29/16	04/27/23	100.000	1.250	2.8316			0.078656	0.079271	0.079902	0.080542	19.07	28.73
GS Finance Corp.	40054KAE6	04/28/16	01/28/22	100.000	0.000	2.5498			0.070829	0.071281	0.072189	0.073110	17.28	26.10
GS Finance Corp.	40054KAG1	04/29/16	04/30/20	100.000	0.000	2.1495		0.059708	0.059712	0.060354	0.061002	0.061658	14.49	21.92
GS Finance Corp.	40054KB21	04/28/16	04/28/26	100.000	VARIES	3.2493			0.090261	0.089574	0.088876	0.088550	21.89	32.06
GS Finance Corp.	40054KB62	05/31/16	05/31/23	100.000	0.000	2.8999			0.080553	0.081721	0.082906	0.084108	17.03	29.71
GS Finance Corp.	40054KB70	05/31/16	05/28/21	100.000	0.000	2.4002			0.066675	0.067466	0.068276	0.069095	14.09	24.49
GS Finance Corp.	40054KBA3	05/27/16	05/30/24	100.000	0.000	2.8997		0.080548	0.080568	0.081736	0.082921	0.084124	17.28	29.71
GS Finance Corp.	40054KBP0	05/27/16	05/30/23	100.000	0.000	2.8997		0.079664	0.078817	0.081285	0.081119	0.083659	17.34	29.71
GS Finance Corp.	40054KBQ8	05/31/16	12/01/20	100.000	0.000	2.2999		0.063887	0.063892	0.064627	0.065370	0.066122	13.50	23.44
GS Finance Corp.	40054KBR6	05/31/16	08/30/22	100.000	0.000	N/A			0.074236	0.073914	0.076154	0.075925	15.92	27.64

								Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
GS Finance Corp.	40054KBS4	05/31/16	05/31/24	100.000	0.000	3.0499			0.084721	0.086013	0.087324	0.088656	17.92	31.28
GS Finance Corp.	40054KBT2	05/31/16	05/29/26	100.000	0.000	3.2988			0.091636	0.093139	0.094675	0.096237	19.38	33.91
GS Finance Corp.	40054KBV7	05/31/16	06/09/23	100.000	0.000	2.9001		0.080561	0.080619	0.081788	0.082974	0.084177	17.04	29.71
GS Finance Corp.	40054KBW5	05/31/16	05/29/23	100.000	1.250	2.9087			0.080799	0.081466	0.082145	0.082835	17.07	29.49
GS Finance Corp.	40054KCL8	05/19/16	05/19/31	100.000	VARIES	3.5943			0.099844	0.098771	0.097678	0.096565	22.12	35.27
GS Finance Corp.	40054KD29	06/29/16	06/27/24	100.000	0.000	2.7999			0.077776	0.078852	0.079956	0.081076	14.16	28.59
GS Finance Corp.	40054KD78	06/02/16	06/01/20	100.000	0.000	2.2000			0.061113	0.061781	0.062461	0.063148	12.79	22.40
GS Finance Corp.	40054KD86	06/24/16	06/26/23	100.000	0.000	2.6498		0.073607	0.073618	0.074594	0.075582	0.076583	13.77	27.04
GS Finance Corp.	40054KD94	06/30/16	09/30/22	100.000	0.000	2.4487			0.068021	0.068438	0.069276	0.070124	12.35	24.94
GS Finance Corp.	40054KDA1	06/03/16	06/05/23	100.000	0.000	3.0002		0.083339	0.083353	0.084604	0.085873	0.087161	17.37	30.75
GS Finance Corp.	40054KDD5	06/30/16	12/31/20	100.000	0.000	1.9908			0.055302	0.055852	0.056408	0.056970	10.01	20.21
GS Finance Corp.	40054KDE3	06/30/16	07/02/24	100.000	0.000	2.7498			0.076386	0.076398	0.077448	0.078513	13.83	28.07
GS Finance Corp.	40054KDF0	06/30/16	07/02/26	100.000	0.000	3.0000			0.083333	0.083347	0.084598	0.085867	15.09	30.68
GS Finance Corp.	40054KDJ2	06/30/16	06/28/23	100.000	1.250	2.6030			0.072307	0.072791	0.073286	0.073788	13.09	26.30
GS Finance Corp.	40054KDK9	06/30/16	07/01/21	100.000	0.000	2.1387		0.058758	0.058122	0.059718	0.059372		10.75	21.73
GS Finance Corp.	40054KDL7	06/30/16	09/30/22	100.000	0.000	2.4487			0.068021	0.068438	0.069276	0.070124	12.35	24.94
GS Finance Corp.	40054KDM5	06/30/16	07/12/23	100.000	0.000	2.6002			0.072230	0.072293	0.073233	0.074185	13.08	26.51
GS Finance Corp.	40054KDT0	06/09/16	06/09/23	100.000	0.000	2.9998			0.083328	0.084578	0.085847	0.087134	16.86	30.73
GS Finance Corp.	40054KDV5	06/17/16	06/15/23	100.000	2.000	2.6612			0.073924	0.074166	0.074414	0.074665	14.35	26.75
GS Finance Corp.	40054KDX1	06/30/16	07/02/20	100.000	0.000	1.9105			0.053070	0.053076	0.053583	0.054095	9.61	19.38
GS Finance Corp.	40054KEY8	07/29/16	05/01/23	100.000	0.000	2.4799			0.068887	0.069324	0.070183	0.071054	10.50	25.22
GS Finance Corp.	40054KEZ5	07/29/16	04/29/21	100.000	0.000	2.0499			0.056944	0.057235	0.057822	0.058415	8.67	20.78
GS Finance Corp.	40054KF27	07/29/16	05/01/25	100.000	0.000	2.7700			0.076945	0.077489	0.078563	0.079651	11.73	28.22
GS Finance Corp.	40054KF35	07/29/16	07/30/26	100.000	0.000	2.9298			0.081383	0.081390	0.082582	0.083792	12.37	29.88
GS Finance Corp.	40054KF43	07/29/16	07/29/21	100.000	0.000	2.1199				0.057608	0.059183	0.058836	8.99	21.50
GS Finance Corp.	40054KF50	07/29/16	08/09/23	100.000	0.000	2.5300			0.070280	0.070329	0.071219	0.072120	10.69	25.73
GS Finance Corp.	40054KF84	07/29/16	07/31/23	100.000	0.000	2.6502			0.073617	0.073628	0.074604	0.075592	11.27	26.98
GS Finance Corp.	40054KFB7	07/28/16	07/30/24	100.000	0.000	2.6502			0.073617	0.073628	0.074603	0.075592	11.27	26.98
GS Finance Corp.	40054KFC5	07/26/16	07/24/20	100.000	0.000	2.0961				0.058225	0.058829	0.059445	9.02	21.26
GS Finance Corp.	40054KG26	07/12/16	08/04/17	100.000	0.000	1.2497			0.034716	0.034742	0.034959		5.87	7.44
GS Finance Corp.	40054KGJ9	08/31/16	06/01/21	100.000	0.000	1.9501			0.054172	0.054439	0.054970	0.055506	6.56	19.73
GS Finance Corp.	40054KGK6	08/31/16	06/01/22	100.000	0.000	2.1998			0.061106	0.061446	0.062122	0.062805	7.40	22.28
GS Finance Corp.	40054KGL4	08/31/16	06/01/23	100.000	0.000	2.3999			0.066665	0.067069	0.067874	0.068688	8.08	24.34
GS Finance Corp.	40054KGM2	08/31/16	05/30/25	100.000	0.000	2.6499			0.073608	0.074096	0.075078	0.076073	8.92	26.91
GS Finance Corp.	40054KGN0	08/31/16	09/12/23	100.000	0.000	2.4501			0.068060	0.068116	0.068950	0.069795	8.24	24.85
GS Finance Corp.	40054KGP5	08/31/16	08/31/26	100.000	0.000	2.8001				0.077352	0.077156	0.079533	9.51	28.47
GS Finance Corp.	40054KGQ3	08/31/16	08/31/21	100.000	0.000	2.0001				0.055253	0.054895	0.056363	6.80	20.24
GS Finance Corp.	40054KGR1	08/04/16	08/06/26	100.000	0.000	2.8502			0.079173	0.079186	0.080314	0.081459	11.64	29.04
GS Finance Corp.	40054KGT7	08/26/16	08/28/23	100.000	0.000	2.5001			0.069448	0.069457	0.070326	0.071205	8.68	25.38
GS Finance Corp.	40054KH41	08/30/16	08/29/24	100.000	0.000	2.5993				0.071019	0.072332	0.072872	8.81	26.39
GS Finance Corp.	40054KHR0	08/24/16	08/24/26	100.000	0.000	2.8997				0.080550	0.081718	0.082903	10.23	29.51
HSBC USA, Inc.	4042K04V4	08/17/10	08/17/16	100.000	2.350	2.3499		0.065278	0.065278				14.75	
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	4.350	4.3499		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
HSBC USA, Inc.	4042K0R49	03/31/10	03/31/16	100.000	3.250	3.2499		0.090278					8.03	
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554		0.092702					13.53	
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876		0.064867	0.065576	0.066293	0.067019	0.067752	23.61	24.13
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876		0.064867	0.065576	0.066293	0.067019	0.067752	23.61	24.13
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0692		0.061141	0.061774	0.062413	0.063059	0.063711	22.20	22.66
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2257		0.066071	0.066807	0.067550	0.068302	0.069062	24.01	24.55
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.116003	0.118136	0.120307	0.122519	0.124771	42.55	44.13
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.119235	0.121410	0.123625	0.125880	0.128176	44.01	45.63
HSBC USA, Inc.	4042K1D59	04/05/12	04/05/18	100.000	0.000	3.2441		0.100860	0.102496	0.104158	0.105848	0.107565	36.89	38.09
HSBC USA, Inc.	4042K1E58	04/26/12	10/26/18	100.000	0.000	3.3063		0.103014	0.104717	0.106449	0.108208	0.109997	37.61	38.87
HSBC USA, Inc.	4042K1E66	04/26/12	04/27/17	100.000	0.000	2.7102		0.082730	0.083852	0.084988			30.13	9.86
HSBC USA, Inc.	4042K1ED1	03/04/11	03/03/16	100.000	3.210	3.2099		0.089167					5.53	
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIES	3.9708		0.110411	0.110390	0.110369	0.110347	0.110324	39.74	39.72
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIES	3.6984		0.102595	0.102622	0.102649	0.102677	0.102705	36.94	36.96
HSBC USA, Inc.	4042K1GP2	05/06/11	05/06/16	100.000	2.990	2.9899		0.083056					10.38	
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5773		0.099147	0.099178	0.099209	0.099240	0.099272	35.70	35.72
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIES	3.3850		0.093248	0.093399	0.093552	0.093708	0.093867	33.60	33.71
HSBC USA, Inc.	4042K1K77	05/29/12	11/28/18	100.000	0.000	3.0538		0.094313	0.095753	0.097215	0.098700	0.100207	34.31	35.36
HSBC USA, Inc.	4042K1KE2	07/29/11	07/31/17	100.000	0.000	2.9725		0.092932	0.094313	0.095715	0.097138		34.12	20.26
HSBC USA, Inc.	4042K1KG7	07/29/11	07/31/17	100.000	0.000	2.9725		0.092932	0.094313	0.095715	0.097138		34.12	20.26
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1952		0.113368	0.113603	0.113842	0.114087	0.114337	40.87	41.04
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIES	4.3009		0.116948	0.117135	0.117325	0.117520	0.117719	42.14	42.28
HSBC USA, Inc.	4042K1U43	06/29/12	06/29/18	100.000	0.000	2.6048		0.079218	0.080250	0.081295	0.082354	0.083427	28.71	29.46
HSBC USA, Inc.	4042K1XC2	02/29/12	03/01/18	100.000	0.000	3.1254		0.096781	0.098293	0.099829	0.101389	0.102974	35.48	36.60
HSBC USA, Inc.	4042K1XD0	02/29/12	03/01/17	100.000	0.000	2.9015		0.089157	0.090451	0.091763			32.64	5.51
HSBC USA, Inc.	4042K1XE8	02/07/12	02/07/17	100.000	0.000	2.7410		0.083751	0.084899	0.086063			30.69	3.10
HSBC USA, Inc.	4042K1XF5	02/29/12	03/01/19	100.000	0.000	3.4939		0.109574	0.111488	0.113436	0.115417	0.117434	40.25	41.67
HSBC USA, Inc.	4042K1Z30	08/30/12	08/30/18	100.000	0.000	2.4720		0.072707	0.073606	0.074925	0.075437	0.076789	27.05	27.67
HSBC USA, Inc.	4042K1Z48	08/30/12	02/28/18	100.000	0.000	2.2077		0.064785	0.064788	0.066589	0.066226	0.068067	23.93	24.42
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152		0.078535	0.079561	0.080602	0.081656	0.082724	28.75	29.51
HSBC USA, Inc.	4042K1ZD8	03/30/12	03/30/17	100.000	0.000	2.8298		0.086731	0.087958	0.089203			31.67	7.94
HSBC USA, Inc.	4042K1ZE6	04/04/12	04/04/18	100.000	0.000	3.2440		0.100855	0.102491	0.104153	0.105843	0.107559	36.89	38.10
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4236		0.107101	0.108934	0.110799	0.112696	0.114625	39.22	40.57
HSBC USA, Inc.	40432X2M2	11/27/12	11/27/18	100.000	0.000	2.0105		0.059302	0.059898	0.060501	0.061109	0.061723	21.50	21.93
HSBC USA, Inc.	40432X2N0	11/27/12	11/27/18	100.000	0.000	2.1491		0.063653	0.064337	0.065028	0.065727	0.066433	23.08	23.58
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2776		0.067712	0.068483	0.069263	0.070052	0.070850	24.57	25.13
HSBC USA, Inc.	40432X4M0	12/24/12	12/24/18	100.000	0.000	2.0972		0.062019	0.062669	0.063326	0.063990	0.064661	22.45	22.93
HSBC USA, Inc.	40432X4N8	12/26/12	12/26/18	100.000	0.000	2.0970		0.062014	0.062664	0.063321	0.063985	0.064656	22.45	22.92
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3475		0.010558	0.010629	0.010701	0.010773	0.010845	3.82	3.87
HSBC USA, Inc.	40432X5M9	01/29/13	01/29/19	100.000	0.000	2.1341		0.062514	0.063181	0.063855	0.064537	0.065225	22.83	23.32
HSBC USA, Inc.	40432X5N7	01/30/13	01/30/19	100.000	0.000	2.1341		0.062514	0.063181	0.063855	0.064537	0.065225	22.83	23.32
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.142389	0.145648	0.148982	0.152392	0.155880	52.94	55.39
HSBC USA, Inc.	40432X5Z0	01/04/13	12/24/18	100.000	0.000	2.0803		0.061455	0.062094	0.062740	0.063393	0.064052	22.25	22.71

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.144760	0.148122	0.151563	0.155084	0.158687	53.75	56.28
HSBC USA, Inc.	40432XAC5	02/26/13	02/26/19	100.000	0.000	2.2385		0.065742	0.066478	0.067222	0.067974	0.068735	23.98	24.52
HSBC USA, Inc.	40432XAD3	02/27/13	02/27/19	100.000	0.000	2.2385		0.065742	0.066478	0.067222	0.067974	0.068735	23.98	24.52
HSBC USA, Inc.	40432XBQ3	02/28/13	08/28/18	100.000	0.000	1.9403		0.056565	0.057113	0.057667	0.058227	0.058792	20.60	21.00
HSBC USA, Inc.	40432XCD1	03/28/13	03/28/19	100.000	0.000	2.2310		0.065509	0.066239	0.066978	0.067725	0.068481	23.85	24.39
HSBC USA, Inc.	40432XGU9	06/26/13	06/26/19	100.000	0.000	2.6968		0.080102	0.081183	0.082277	0.083387	0.084511	29.04	29.83
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420		0.007068	0.007115	0.007163	0.007211	0.007259	2.57	2.60
HSBC USA, Inc.	40432XHX2	07/23/13	07/23/18	100.000	0.000	2.1557		0.062506	0.063180	0.063861	0.064550	0.065245	22.84	23.33
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824		0.007651	0.007712	0.007773	0.007834	0.007896	2.78	2.83
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689		0.009945	0.010028	0.010112	0.010196	0.010282	3.62	3.68
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9578		0.109397	0.109426	0.109456	0.109486	0.109517	39.39	39.42
HSBC USA, Inc.	40432XKX8	09/12/13	09/12/23	98.875	VARIES	1.6700		0.009971	0.010054	0.010138	0.010223	0.010308	3.62	3.68
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5393		0.007110	0.007165	0.007220	0.007276	0.007332	2.58	2.62
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIES	3.4249		0.089186	0.089370	0.089557	0.089747	0.089940	32.15	32.28
HSBC USA, Inc.	40432XQU8	12/31/13	07/01/19	100.000	0.000	2.4756		0.072243	0.073137	0.074043	0.074959		26.17	26.82
HSBC USA, Inc.	40432XS69	02/03/14	02/03/17	100.000	0.000	1.1820		0.033421	0.033618	0.033817			12.13	1.08
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIES	3.9809		0.106216	0.106340	0.106466	0.106595	0.106726	38.27	38.36
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIES	4.0230		0.108481	0.108573	0.108667	0.108763	0.108861	39.07	39.14
HSBC USA, Inc.	40433BH50	03/31/15	03/31/20	100.000	0.000	2.5278		0.071106	0.072005	0.072915	0.073837	0.074770	25.92	26.58
HSBC USA, Inc.	40433BKW7	08/28/14	08/30/19	100.000	0.000	2.1921		0.061223	0.061894	0.062916	0.063259	0.064303	22.74	23.20
HSBC USA, Inc.	40433BN61	04/08/15	04/08/20	100.000	0.000	1.6948		0.047479	0.047881	0.048287	0.048696	0.049109	17.23	17.53
HSBC USA, Inc.	40433BNR5	09/29/14	09/30/19	100.000	0.000	2.3491		0.066802	0.067586	0.068380	0.069183	0.069996	24.33	24.91
HSBC USA, Inc.	40433BUB2	12/03/14	12/04/23	100.000	0.000	2.9962		0.085748	0.087032	0.088336	0.089659	0.091003	31.17	32.11
HSBC USA, Inc.	40433BVF2	12/10/14	12/11/17	100.000	0.000	1.7132		0.048411	0.048825	0.049243	0.049665		17.52	16.82
HSBC USA, Inc.	40433UFF8	12/31/15	01/02/24	100.000	0.000	1.6730		0.046472	0.046477	0.046865	0.047257	0.047653	16.80	17.08
HSBC USA, Inc.	40433UQV1	07/29/16	07/31/23	100.000	0.000	2.6251			0.072921	0.072932	0.073889	0.074859	11.16	26.72
HSBC USA, Inc.	40433UQZ2	07/29/16	07/31/23	100.000	0.000	2.6251			0.072922	0.072932	0.073890	0.074860	11.16	26.72
HSBC USA, Inc.	40433UUA2	09/30/16	10/02/23	100.000	0.000	2.3971			0.066588	0.066597	0.067395	0.068203	6.06	24.26
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.115301	0.117518	0.119778	0.122081	0.124428	42.52	44.17
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029		0.093256	0.094749	0.096267	0.097808	0.099375	34.13	35.23
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855		0.089685	0.091068	0.092473	0.093900	0.095349	32.96	33.98
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3584		0.099735	0.101410	0.103113	0.104845	0.106605	36.22	37.44
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.100319	0.102039	0.103790	0.105570	0.107381	37.04	38.32
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1082		0.091772	0.093198	0.094647	0.096117	0.097611	33.40	34.44
HSBC USA, Inc.	40434C188	07/31/14	07/30/21	100.000	0.000	2.8870		0.080727	0.082792	0.083075	0.085671	0.085490	30.29	31.17
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2385		0.094403	0.095931	0.097485	0.099063	0.100667	34.31	35.43
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9289		0.084941	0.086185	0.087447	0.088727	0.090027	30.89	31.80
HSBC USA, Inc.	40434E127	03/03/16	02/24/23	100.000	0.000	2.1214			0.058929	0.059523	0.060155	0.060793	17.64	21.70
HSBC USA, Inc.	40434E267	02/04/16	01/27/23	100.000	0.000	1.8122			0.050340	0.050778	0.051239	0.051703	16.53	18.51
HSBC USA, Inc.	40434G775	04/30/15	05/02/22	100.000	0.000	2.2886		0.064308	0.065044	0.065788	0.066541	0.067302	23.37	23.91
HSBC USA, Inc.	40434K354	12/30/15	12/23/22	100.000	0.000	1.6730		0.046475	0.046848	0.047240	0.047635	0.048034	16.80	17.08
HSBC USA, Inc.	40434N283	06/03/16	05/26/23	100.000	0.000	2.4858			0.069050	0.069875	0.070744	0.071623	14.39	25.37
HSBC USA, Inc.	40434V780	07/13/16	06/30/23	100.000	0.000	2.5155			0.069877	0.070697	0.071587	0.072487	11.81	25.61

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
HSBC USA, Inc.	40435B304	10/06/16	09/29/23	100.000	0.000	2.5060				0.069613	0.070451	0.071334	5.92	25.37
Hancock County SD 316,IL	409792DJ4	05/01/14	12/01/16	105.570	VARIES	1.2858		0.036501	0.036111				11.98	
Hancock County SD 316,IL	409792DK1	05/01/14	12/01/17	107.276	VARIES	1.6361		0.047330	0.046865	0.046397	0.045924		16.93	15.23
Hancock County SD 316,IL	409792DL9	05/01/14	12/01/18	107.805	VARIES	2.1841		0.063855	0.063338	0.062817	0.062289	0.061756	22.86	22.49
Hancock County SD 316,IL	409792DM7	05/01/14	12/01/19	106.961	VARIES	2.6340		0.076938	0.076488	0.076032	0.075570	0.075102	27.59	27.26
Hancock County SD 316,IL	409792DN5	05/01/14	12/01/20	105.881	VARIES	3.2316		0.093958	0.093568	0.093173	0.092771	0.092362	33.73	33.45
Hancock County SD 325,IL	409828AQ3	06/28/13	12/01/16	107.747	VARIES	1.7351		0.049276	0.048740				16.16	
Hancock County SD 325,IL	409828AR1	06/28/13	12/01/17	109.800	VARIES	1.9860		0.057606	0.057006	0.056399	0.055787		20.59	18.50
Caesars Entertainment	413626AR3	07/25/14	10/31/16	99.000	10.500	11.0098	6.07	0.012723	0.013423				3.93	
Caesars Entertainment	413626AS1	07/25/14	03/01/17	92.600	5.950	9.2133	38.74	0.079193	0.082841	0.086657			30.06	5.20
Caesars Entertainment	413626AU6	07/25/14	03/01/17	93.100	6.950	10.0284	35.96	0.073838	0.077541	0.081429			28.16	4.89
Caesars Entertainment	413626AV4	07/25/14	03/01/17	89.010	9.750	15.0047	55.68	0.117489	0.126303	0.135779			46.08	8.15
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	742.25	0.191997					17.28	
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	692.53	0.179403	0.185843	0.192514			66.92	17.33
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	646.92	0.168339	0.174433	0.180747	0.187289	0.194068	62.82	67.45
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	602.52	0.156785	0.162461	0.168341	0.174435	0.180749	58.50	62.82
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.248356	0.255437	0.262720	0.270210		92.62	60.46
Helix Energy Solutions	42330PAG2	03/12/12	03/15/32	100.000	VARIES	7.5037		0.243284	0.249025	0.254981	0.261160	0.267571	89.86	94.24
Hoboken, NJ	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	263.20	0.088514	0.091674	0.094946	0.098336	0.101846	33.01	35.41
Hoboken, NJ	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	245.37	0.082517	0.085463	0.088514	0.091673	0.094946	30.78	33.01
Hoboken, NJ	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	228.74	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78
Hoboken, NJ	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	213.25	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69
Hoboken, NJ	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	198.80	0.066856	0.069243	0.071715	0.074275	0.076927	24.94	26.75
Hoboken, NJ	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	185.33	0.062327	0.064552	0.066856	0.069243	0.071715	23.25	24.94
Hoboken, NJ	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	172.78	0.058105	0.060179	0.062327	0.064552	0.066856	21.67	23.25
Horizon Lines, Inc.	44044KAC5	10/05/11	04/15/17	92.470	6.000	N/A		0.257541	0.267152	0.277121			95.93	28.82
Horizon Lines, Inc.	44044KAG6	10/05/11	04/15/17	92.470	6.000	N/A		0.257541	0.267152	0.277121			95.93	28.82
Horizon Lines, Inc.	44044KAH4	04/26/12	04/15/17	100.000	6.000	N/A		0.166667	0.166667	0.166667			60.00	17.33
Hovnanian Enterprises	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	125.05	0.109800	0.117380	0.125483	0.134145	0.143405	41.83	47.81
Hovnanian Enterprises	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.194737	0.203222	0.212224	0.221775	0.231908	72.68	79.30
Hovnanian Enterprises	442488BP6	10/02/12	12/01/17	76.851	0.000	5.1630	138.45	0.129517	0.132860	0.136290	0.139808		47.43	45.61
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.012927	0.013037	0.013148	0.013261	0.013374	4.69	4.77
Indiana Finance Auth	45506DVJ1	12/30/15	12/01/19*	98.304	6.500	7.0021	.01	0.010650					1.36*	
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.177596	0.177596				48.48	
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	935.36	0.258773					11.64	
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	370.06	0.141709	0.145521				28.18	
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	351.83	0.134832	0.138472	0.142210	0.146050		50.42	28.28
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	335.14	0.128631	0.132129	0.135723	0.139414	0.143206	48.11	50.77
JP Morgan Chase & Co.	46625HME7	07/31/15	07/31/35	100.000	VARIES	4.4624		0.123957	0.122627	0.121268	0.119878	0.118457	43.98	42.98
JP Morgan Chase & Co.	46634X187	06/29/11	06/29/17	100.000	0.000	3.2582		0.104676	0.106382	0.108115			38.00	19.24
Jackson CNTYS SD#165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	370.07	0.154620	0.159181				51.85	

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								-----					-----	
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	353.01	0.148072	0.152514	0.157089	0.161802		54.38	52.69
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	334.37	0.140532	0.144783	0.149163	0.153675	0.158323	51.62	54.79
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	317.74	0.134069	0.138191	0.142440	0.146820	0.151335	49.26	52.33
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	300.17	0.126908	0.130842	0.134898	0.139079	0.143391	46.63	49.57
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	283.29	0.120004	0.123754	0.127621	0.131609	0.135721	44.10	46.90
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	266.38	0.112842	0.116369	0.120005	0.123755	0.127622	41.47	44.11
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	251.02	0.106542	0.109897	0.113359	0.116930	0.120613	39.16	41.67
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	235.92	0.100134	0.103288	0.106541	0.109897	0.113359	36.81	39.16
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	221.73	0.094112	0.097077	0.100134	0.103288	0.106542	34.59	36.81
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	208.52	0.088680	0.091496	0.094401	0.097398	0.100490	32.60	34.71
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	201.59	0.085952	0.088681	0.091497	0.094402	0.097399	31.52	33.56
Jefferson CNTYS #521, IL	474070HN2	05/30/13	12/01/16	99.746	VARIES	1.1968		0.033213	0.033229				10.96	
Jefferson CNTYS #521, IL	474070HP7	05/30/13	12/01/17	99.674	VARIES	1.4462		0.040097	0.040116	0.040134	0.040154		14.44	13.25
Jefferson CNTYS #521, IL	474070HQ5	05/30/13	12/01/18	99.605	VARIES	1.6956		0.046971	0.046992	0.047014	0.047036	0.047058	16.91	16.93
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIES	2.8894		0.084612	0.084330	0.084043	0.083752	0.083457	30.39	30.19
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIES	3.0399		0.088076	0.087874	0.087668	0.087460	0.087248	31.66	31.51
Johnson CNTYS, IL	478167HD4	07/03/14	10/01/16	105.492	VARIES	1.8348		0.052234	0.051604				13.99	
Johnson CNTYS, IL	478167HE2	07/03/14	10/01/17	106.717	VARIES	2.1873		0.063317	0.062687	0.062052	0.061409		22.57	16.64
Johnson CNTYS, IL	478167HF9	07/03/14	10/01/18	107.426	VARIES	2.4887		0.072828	0.072231	0.071626	0.071014	0.070394	26.00	25.56
Johnson CNTYS, IL	478167HG7	07/03/14	10/01/19	107.279	VARIES	2.8391		0.083342	0.082809	0.082270	0.081722	0.081167	29.81	29.42
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIES	3.0899		0.090808	0.090344	0.089873	0.089395	0.088909	32.52	32.18
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIES	3.3403		0.097343	0.096997	0.096645	0.096288	0.095924	34.92	34.66
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIES	3.5909		0.103786	0.103530	0.103269	0.103004	0.102734	37.27	37.08
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIES	3.8407		0.109670	0.109509	0.109345	0.109178	0.109007	39.42	39.30
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	546.60	0.165170	0.170579	0.176165			60.76	26.42
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	517.66	0.157835	0.163122	0.168586	0.174234	0.180070	58.09	62.05
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	569.91	0.169645					25.45	
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIES	8.0003		0.238644	0.244579	0.250751	0.257170	0.263846	87.17	91.64
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410		0.098232	0.099726				26.69	
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.132599					20.02	
JP Morgan Chase & Co.	48124AV38	11/30/10	11/30/16	100.000	0.000	3.1390		0.101888	0.103487				33.81	
JP Morgan Chase & Co.	48124AV95	11/30/10	11/30/16	100.000	0.000	3.0404		0.098211	0.099704				32.58	
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831		0.087354	0.087749	0.088151	0.088560	0.088976	31.60	31.90
JP Morgan Chase & Co.	48124JAD0	04/04/12	04/04/32*	100.000	VARIES	2.6982		0.069441	0.069174				12.82*	
JP Morgan Chase & Co.	48125UCH3	02/27/15	02/27/30	100.000	VARIES	3.9804		0.110559	0.110548	0.110536	0.110525	0.110554	39.80	39.79
JP Morgan Chase & Co.	48125UCP5	03/31/15	03/29/30	100.000	VARIES	3.9445		0.107081	0.104605	0.104978	0.101902	0.103117	38.54	37.58
JP Morgan Chase & Co.	48125UDK5	03/30/15	03/30/25	100.000	VARIES	3.4192		0.093754	0.092507	0.092172	0.091831	0.091767	33.38	33.08
JP Morgan Chase & Co.	48125UDL3	04/22/15	04/22/30	100.000	VARIES	3.9342		0.108044	0.106779	0.105489	0.104174	0.103740	38.49	37.62
JP Morgan Chase & Co.	48125UKN1	03/31/15	12/31/20	100.000	0.000	2.9102		0.082613	0.083815	0.085034	0.086272	0.087527	29.96	30.84
JP Morgan Chase & Co.	48125UL59	08/17/15	02/18/21	100.000	1.000	2.8256		0.078493	0.079210	0.079936	0.080673	0.081421	28.58	29.11
JP Morgan Chase & Co.	48125URP9	05/14/15	05/16/19	100.000	0.000	2.2907		0.064370	0.065108	0.065853	0.066608	0.067371	23.37	23.91

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								Period	Period	Period	Period	Period		
JP Morgan Chase & Co.	48125UTC6	06/26/15	06/26/30	100.000	VARIES	4.4665		0.123121	0.122149	0.121154	0.120138	0.119479	44.14	43.42
JP Morgan Chase & Co.	48125UTF9	06/30/15	06/30/30	100.000	VARIES	4.4796		0.120999	0.117488	0.115745	0.113963	0.112141	42.92	41.34
JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIES	4.4809		0.121036	0.117525	0.116163	0.114770	0.113346	42.94	41.57
JP Morgan Chase & Co.	48125UTH5	06/30/15	06/30/30	100.000	VARIES	4.4852		0.123646	0.122682	0.121695	0.120687	0.119772	44.34	43.63
JP Morgan Chase & Co.	48125UTL6	06/30/15	06/30/30	100.000	VARIES	4.4865		0.124305	0.123978	0.123644	0.123302	0.122952	44.69	44.45
JP Morgan Chase & Co.	48125UTT9	07/31/15	07/31/30	100.000	VARIES	4.3052		0.119589	0.118576	0.117540	0.116483	0.115403	42.56	41.80
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIES	4.2124		0.117666	0.115424	0.115080	0.112145	0.111695	41.64	40.49
JP Morgan Chase & Co.	48125UUN0	08/31/15	08/31/30	100.000	VARIES	4.2249		0.116070	0.113789	0.114617	0.111686	0.112434	41.88	41.03
JP Morgan Chase & Co.	48125UUS9	08/21/15	08/21/30	100.000	VARIES	4.2080		0.116890	0.116427	0.115955	0.115472	0.114979	41.88	41.53
JP Morgan Chase & Co.	48125UUT7	08/31/15	08/31/25	100.000	VARIES	2.5711		0.009071	0.008736	0.008636	0.008252	0.008138	3.20	3.02
JP Morgan Chase & Co.	48125UY48	09/30/15	09/30/30	100.000	VARIES	4.2752		0.118756	0.117734	0.116690	0.115623	0.114534	42.38	41.62
JP Morgan Chase & Co.	48125UY71	09/18/15	09/18/30	100.000	VARIES	2.6024		0.013932	0.013632	0.013327	0.013019	0.012707	4.90	4.68
JP Morgan Chase & Co.	48125V2G4	08/31/12	08/31/18	100.000	0.000	2.4104		0.071157	0.071231	0.073285	0.072959	0.075062	26.32	26.91
JP Morgan Chase & Co.	48125V4Q0	09/28/12	09/29/17	100.000	0.000	1.9604		0.057742	0.058308	0.058879	0.059456		20.99	15.88
JP Morgan Chase & Co.	48125V5R7	09/28/12	09/28/18	100.000	VARIES	2.2733		0.065417	0.065911	0.066411	0.066933	0.067460	23.73	24.10
JP Morgan Chase & Co.	48125V7F1	09/18/12	09/18/19	100.000	0.500	2.6369		0.078103	0.078950	0.079807	0.080677	0.081557	28.45	29.07
JP Morgan Chase & Co.	48125V7G9	09/28/12	03/29/18	100.000	0.000	2.0907		0.061820	0.062466	0.063119	0.063779	0.064445	22.49	22.96
JP Morgan Chase & Co.	48125VA67	06/29/12	06/30/16	100.000	0.000	2.5495		0.077394					13.85	
JP Morgan Chase & Co.	48125VC40	06/20/12	12/20/17	100.000	0.000	3.2200		0.100026	0.101637	0.103273	0.104936		36.34	36.34
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0497		0.094183	0.095619	0.097077	0.098557	0.100060	34.17	35.22
JP Morgan Chase & Co.	48125VEL0	12/30/11	12/29/17	100.000	0.000	3.8400		0.124184	0.126569	0.128999	0.131476		45.15	46.63
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407		0.111209	0.113178	0.115181	0.117220	0.119296	40.99	42.45
JP Morgan Chase & Co.	48125VJ35	07/31/12	07/31/27*	100.000	VARIES	4.0733		0.105345	0.105468				12.44*	
JP Morgan Chase & Co.	48125VJ50	07/30/12	07/30/27	100.000	VARIES	4.0727		0.100085	0.099600	0.099105	0.098600	0.098085	35.80	35.43
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9500		0.089464	0.090783	0.092123	0.093481	0.094860	32.92	33.89
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2698		0.101741	0.103404	0.105095	0.106813	0.108559	36.94	38.15
JP Morgan Chase & Co.	48125VMA5	02/29/12	02/29/16	100.000	0.000	2.4510		0.073328					4.33	
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994		0.098224	0.098711	0.101952	0.101894	0.105240	36.50	37.61
JP Morgan Chase & Co.	48125VPV6	03/30/12	06/30/16	100.000	0.000	2.3101		0.069944					12.52	
JP Morgan Chase & Co.	48125VPZ7	03/30/12	09/28/18	100.000	0.000	3.1110		0.096261	0.097758	0.099279	0.100823	0.102391	35.20	36.31
JP Morgan Chase & Co.	48125VQ60	07/31/12	07/31/18	100.000	VARIES	2.6423		0.075786	0.076406	0.077035	0.077684	0.078342	27.58	28.05
JP Morgan Chase & Co.	48125VRA0	03/07/12	03/07/17	100.000	0.000	2.6907		0.082072	0.083176	0.084295			30.00	5.56
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.119381	0.121631	0.123925	0.126261	0.128642	43.81	45.48
JP Morgan Chase & Co.	48125VTK6	04/30/12	07/29/16	100.000	0.000	2.3703		0.071080	0.071922				14.94	
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0309		0.093542	0.094960	0.096399	0.097860	0.099343	34.10	35.15
JP Morgan Chase & Co.	48125VUN8	05/21/12	05/21/27*	100.000	VARIES	4.5682		0.110778	0.108938				15.73*	
JP Morgan Chase & Co.	48125VWQ9	05/18/12	08/18/16	100.000	0.000	2.4102		0.072376	0.073248				16.59	
JP Morgan Chase & Co.	48125VY20	08/31/12	08/31/16	100.000	0.000	1.7203		0.049753	0.049636				12.07	
JP Morgan Chase & Co.	48125VYW4	06/13/12	06/13/27*	100.000	VARIES	4.6582		0.112708					8.23*	
JP Morgan Chase & Co.	48125VYX2	07/05/12	07/05/27*	100.000	VARIES	4.3956		0.117026	0.116170				10.92*	
JP Morgan Chase & Co.	48125VZ52	08/31/12	08/31/18	100.000	VARIES	2.6679		0.077662	0.077912	0.079487	0.079324	0.080953	28.22	28.76

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JP Morgan Chase & Co.	48125VZ94	08/31/12	08/31/17	100.000	VARIES	1.7166		0.048435	0.048142	0.049181	0.048794		17.77	11.83
JP Morgan Chase & Co.	48125X4L7	10/21/11	10/22/18	100.000	0.000	4.1614		0.136315	0.139152	0.142047	0.145003	0.148020	49.98	52.08
JP Morgan Chase & Co.	48125X4M5	10/21/11	10/22/18	100.000	0.000	4.1614		0.136315	0.139152	0.142047	0.145003	0.148020	49.98	52.08
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIES	5.0718		0.146527	0.146366	0.146063	0.145753	0.145267	52.68	52.45
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIES	5.1602		0.147661	0.147623	0.147447	0.147267	0.147001	53.13	53.01
JP Morgan Chase & Co.	48125XKS4	03/30/11	03/30/17	100.000	0.000	4.0116		0.133243	0.135915	0.138641			48.94	12.34
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIES	5.0712		0.144434	0.144465	0.144377	0.144288	0.144113	52.00	51.96
JP Morgan Chase & Co.	48126D3U1	05/31/13	05/31/19	100.000	0.000	2.4505		0.072346	0.073232	0.074129	0.075038	0.075957	26.26	26.91
JP Morgan Chase & Co.	48126D3W7	05/31/13	05/29/20	100.000	VARIES	2.8293		0.081369	0.081969	0.082593	0.083226	0.083894	29.44	29.89
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIES	3.5785		0.101662	0.102201	0.102749	0.103308	0.103965	36.73	37.13
JP Morgan Chase & Co.	48126D6Y0	09/20/13	09/20/23	100.000	VARIES	4.4963		0.117286	0.116872	0.116449	0.116574	0.116702	42.06	41.97
JP Morgan Chase & Co.	48126D7M5	10/09/13	10/09/28*	100.000	VARIES	4.6916		0.115312	0.112659	0.109944			31.80*	
JP Morgan Chase & Co.	48126DAQ2	10/05/12	10/05/17	100.000	0.000	1.9305		0.056808	0.057356	0.057910	0.058469		20.64	15.97
JP Morgan Chase & Co.	48126DBB4	11/02/12	10/31/18	100.000	0.000	2.2804		0.067797	0.068570	0.069352	0.070143	0.070942	24.64	25.21
JP Morgan Chase & Co.	48126DBC2	10/31/12	10/31/18	100.000	VARIES	2.2312		0.065268	0.065778	0.066293	0.066826	0.067364	23.65	24.03
JP Morgan Chase & Co.	48126DBJ7	10/31/12	10/31/17	100.000	0.000	2.0204		0.059612	0.060214	0.060823	0.061437		21.64	18.30
JP Morgan Chase & Co.	48126DF20	03/27/13	09/27/17	100.000	0.000	1.6905		0.048979	0.049393	0.049811	0.050232		17.79	13.33
JP Morgan Chase & Co.	48126DFM6	11/30/12	02/28/18	100.000	0.000	1.9910		0.057762	0.057703	0.059243	0.058858	0.060429	21.31	21.70
JP Morgan Chase & Co.	48126DFN4	11/30/12	11/30/18	100.000	VARIES	2.1918		0.063692	0.064194	0.064701	0.065221	0.065747	23.05	23.42
JP Morgan Chase & Co.	48126DGG6	11/30/12	11/30/18	100.000	0.000	2.1501		0.063685	0.064370	0.065062	0.065762	0.066469	23.09	23.59
JP Morgan Chase & Co.	48126DH28	04/30/13	04/30/19	100.000	VARIES	2.0021		0.057828	0.058289	0.058761	0.059237	0.059717	20.96	21.30
JP Morgan Chase & Co.	48126DH36	04/30/13	04/30/19	100.000	VARIES	2.0723		0.059936	0.060431	0.060937	0.061448	0.061963	21.73	22.09
JP Morgan Chase & Co.	48126DJ83	04/30/13	10/31/18	100.000	0.000	1.9003		0.055344	0.055870	0.056401	0.056937	0.057478	20.08	20.47
JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIES	3.1389		0.088916	0.089337	0.089765	0.090199	0.090710	32.14	32.45
JP Morgan Chase & Co.	48126DKC2	12/31/12	12/31/18	100.000	0.000	2.1108		0.062448	0.063107	0.063773	0.064446	0.065127	22.60	23.08
JP Morgan Chase & Co.	48126DKD0	12/31/12	12/31/18	100.000	VARIES	2.0821		0.060416	0.060874	0.061338	0.061813	0.062293	21.83	22.17
JP Morgan Chase & Co.	48126DKE8	12/31/12	03/29/18	100.000	0.000	1.8649		0.054516	0.055024	0.055538	0.056055	0.056578	19.81	20.18
JP Morgan Chase & Co.	48126DLU1	12/14/12	12/14/27	100.000	VARIES	3.7338		0.097197	0.096778	0.096351	0.096400	0.096451	34.90	34.70
JP Morgan Chase & Co.	48126DLY3	12/21/12	12/21/27	100.000	VARIES	3.6432		0.089928	0.089440	0.088943	0.088437	0.087922	32.28	31.92
JP Morgan Chase & Co.	48126DMA4	12/27/12	12/27/27*	100.000	VARIES	3.6581		0.098950					17.42*	
JP Morgan Chase & Co.	48126DMB2	12/31/12	12/31/27	100.000	VARIES	3.7027		0.091925	0.091039	0.090136	0.089216	0.088279	32.93	32.28
JP Morgan Chase & Co.	48126DMD8	01/18/13	01/18/28*	100.000	VARIES	3.7931		0.097864	0.096754				19.08*	
JP Morgan Chase & Co.	48126DME6	01/18/13	01/18/28*	100.000	VARIES	3.7909		0.096167	0.094852				18.71*	
JP Morgan Chase & Co.	48126DMF3	01/30/13	01/30/28*	100.000	VARIES	3.7914		0.096043	0.094643	0.093217			19.91*	
JP Morgan Chase & Co.	48126DMP1	02/13/13	02/13/28*	100.000	VARIES	3.7911		0.096048	0.094691	0.093309			21.27*	
JP Morgan Chase & Co.	48126DMW6	02/27/13	02/27/28*	100.000	VARIES	3.9927		0.102456	0.101078				14.83*	
JP Morgan Chase & Co.	48126DNB1	03/13/13	03/13/28*	100.000	VARIES	3.8423		0.098236	0.096872				24.51*	
JP Morgan Chase & Co.	48126DNE5	03/27/13	03/27/28*	100.000	VARIES	3.9606		0.099921	0.098612				17.47*	
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIES	3.1822		0.089764	0.090100	0.090471	0.090848	0.091272	32.48	32.76
JP Morgan Chase & Co.	48126DRL5	01/31/13	07/31/18	100.000	0.000	1.9802		0.057785	0.058357	0.058935	0.059519	0.060108	21.08	21.50
JP Morgan Chase & Co.	48126DRM3	01/31/13	01/31/19	100.000	VARIES	2.1525		0.062079	0.062559	0.063049	0.063544	0.064050	22.58	22.94

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
JP Morgan Chase & Co.	48126DRW1	01/31/13	01/31/19	100.000	0.000	2.1601		0.063314	0.063998	0.064689	0.065388	0.066094	23.12	23.63
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIES	3.8927		0.099945	0.098651	0.097331	0.095986	0.095696	35.59	34.70
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIES	3.8747		0.096685	0.095594	0.094481	0.093347	0.093449	34.51	33.76
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIES	3.2856		0.091720	0.091058	0.092964	0.091845	0.093815	33.60	33.83
JP Morgan Chase & Co.	48126DVH9	02/28/13	02/28/19	100.000	VARIES	2.1918		0.062554	0.062358	0.063896	0.063355	0.064927	23.02	23.35
JP Morgan Chase & Co.	48126DVW6	02/28/13	02/28/19	100.000	0.000	2.1003		0.060796	0.060766	0.062422	0.062049	0.063740	22.45	22.88
JP Morgan Chase & Co.	48126DVX4	02/28/13	08/31/18	100.000	0.000	2.0204		0.058367	0.058316	0.059881	0.059500	0.061097	21.54	21.94
JP Morgan Chase & Co.	48126DVY2	02/11/13	02/10/20	100.000	0.000	2.6402		0.078306	0.079340	0.080387	0.081448	0.082523	28.67	29.43
JP Morgan Chase & Co.	48126DZF9	03/28/13	03/29/19	100.000	VARIES	2.2418		0.064869	0.065411	0.065966	0.066527	0.067100	23.55	23.95
JP Morgan Chase & Co.	48126DZG7	03/28/13	03/29/19	100.000	0.000	2.2503		0.066111	0.066855	0.067607	0.068368	0.069137	24.07	24.62
JP Morgan Chase & Co.	48126DZP7	03/28/13	09/28/18	100.000	0.000	2.0503		0.059933	0.060548	0.061169	0.061796	0.062429	21.80	22.25
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.095039	0.095522	0.096048	0.096584	0.097172	34.39	34.78
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/29/20	100.000	0.000	2.8178		0.080733	0.080980	0.083483	0.083278	0.085852	29.93	30.72
JP Morgan Chase & Co.	48126NSL7	03/28/14	03/28/29	100.000	VARIES	4.4199		0.118338	0.116793	0.116506	0.116212	0.115911	42.15	41.83
JP Morgan Chase & Co.	48126N6E2	05/07/14	05/05/17	100.000	0.000	1.5702		0.044649	0.044999	0.045352			16.18	5.62
JP Morgan Chase & Co.	48126N6F9	05/07/14	05/05/17	100.000	0.150	1.5618		0.044308	0.044621	0.044937			16.04	5.57
JP Morgan Chase & Co.	48126N6J1	05/14/14	05/12/17	100.000	0.000	1.4801		0.042032	0.042344	0.042657			15.22	5.59
JP Morgan Chase & Co.	48126N6K8	05/14/14	05/12/17	100.000	0.150	1.4777		0.041870	0.042149	0.042429			15.15	5.56
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2501		0.097861	0.099451	0.101067	0.102710	0.104379	35.53	36.69
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6188		0.102997	0.103575	0.104212	0.104861	0.105576	37.18	37.63
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3048		0.121714	0.122442	0.123185	0.123944	0.124852	43.95	44.48
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2114		0.095086	0.096613	0.098164	0.099741	0.101342	35.05	36.19
JP Morgan Chase & Co.	48126NHE0	07/31/13	07/31/19	100.000	VARIES	2.9571		0.084835	0.085565	0.086306	0.087074	0.087853	30.89	31.44
JP Morgan Chase & Co.	48126NHH3	07/31/13	07/31/18	100.000	0.000	2.5902		0.075753	0.076734	0.077728	0.078735	0.079755	27.75	28.47
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIES	3.9756		0.111766	0.112428	0.113104	0.113792	0.114495	40.56	41.05
JP Morgan Chase & Co.	48126NHK6	07/11/13	07/11/19	100.000	0.000	3.3903		0.100726	0.102434	0.104170	0.105936	0.107732	37.15	38.42
JP Morgan Chase & Co.	48126NJJ7	07/31/13	07/31/19	100.000	0.000	2.9705		0.087529	0.088829	0.090148	0.091487	0.092846	32.14	33.10
JP Morgan Chase & Co.	48126NLK1	08/05/13	08/03/17	100.000	0.000	2.1505		0.062340	0.063011	0.063688	0.064373		22.76	13.63
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2508		0.094739	0.096279	0.098381	0.099434	0.101606	35.41	36.50
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968		0.118844	0.118268	0.120971	0.119745	0.122505	43.65	44.12
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354		0.091419	0.092234	0.093574	0.093926	0.095324	33.88	34.44
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7493		0.110972	0.111823	0.115808	0.116055	0.120191	41.37	42.85
JP Morgan Chase & Co.	48126NQX8	09/30/13	09/30/19	100.000	VARIES	2.9713		0.084451	0.084994	0.085545	0.086147	0.086758	30.60	31.02
JP Morgan Chase & Co.	48126NQZ3	09/30/13	09/28/18	100.000	0.000	2.5208		0.073611	0.074539	0.075478	0.076430	0.077393	26.84	27.52
JP Morgan Chase & Co.	48126NRP4	09/30/13	03/29/18	100.000	0.000	2.2910		0.066603	0.067366	0.068137	0.068918	0.069707	24.26	24.81
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8712		0.116106	0.118354	0.120645	0.122980	0.125360	42.67	44.34
JP Morgan Chase & Co.	48126NSW8	10/18/13	10/18/28*	100.000	VARIES	4.7118		0.115460	0.112911				32.68*	
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIES	4.4384		0.113300	0.113047	0.112788	0.112523	0.112253	40.71	40.52
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907		0.080810	0.081938	0.083081	0.084241	0.085416	29.64	30.47
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIES	4.6982		0.119871	0.119541	0.119204	0.118859	0.118505	43.07	42.82
JP Morgan Chase & Co.	48126NU21	01/14/14	01/12/18	100.000	0.000	2.0000		0.057234	0.057807	0.058385	0.058969	0.059558	20.90	21.32

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3004		0.096312	0.097902	0.099517	0.101160	0.102829	35.46	36.64
JP Morgan Chase & Co.	48126NWU7	10/31/13	10/31/19	100.000	0.000	2.7408		0.080395	0.081496	0.082613	0.083745	0.084893	29.28	30.08
JP Morgan Chase & Co.	48126NVV5	10/31/13	10/31/23	100.000	VARIES	3.8579		0.108287	0.108854	0.109431	0.110020	0.110620	39.16	39.57
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.106156	0.108047	0.109970	0.111929	0.113922	38.82	40.22
JP Morgan Chase & Co.	48126NZY6	11/29/13	11/29/19	100.000	0.000	2.8103		0.082545	0.083705	0.084881	0.086074	0.087283	30.00	30.85
JP Morgan Chase & Co.	48126NZZ3	11/29/13	11/29/19	100.000	0.000	2.8103		0.082545	0.083705	0.084881	0.086074	0.087283	30.00	30.85
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.109612	0.111623	0.113672	0.115757	0.117881	39.85	41.33
JP Morgan Chase & Co.	48127D3H9	12/17/14	12/17/20	100.000	VARIES	2.7852		0.077680	0.077922	0.078167	0.078468	0.078774	28.02	28.20
JP Morgan Chase & Co.	48127D4A3	12/31/14	12/31/20	100.000	0.000	1.7100		0.048318	0.048731	0.049148	0.049568	0.049992	17.47	17.77
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708		0.083229	0.084423	0.085635	0.086864	0.088111	30.32	31.20
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIES	2.8446		0.079686	0.079953	0.080281	0.080613	0.081001	28.78	29.01
JP Morgan Chase & Co.	48127DKP2	06/04/14	06/05/18	100.000	0.000	1.9100		0.053698	0.054211	0.055030	0.055252	0.056086	19.78	20.15
JP Morgan Chase & Co.	48127DMP0	06/30/14	09/30/20	100.000	0.000	2.7897		0.080226	0.081345	0.082480	0.083631	0.084797	29.29	30.11
JP Morgan Chase & Co.	48127DNW4	10/31/14	10/31/29	100.000	VARIES	2.8582		0.078604	0.078200	0.077789	0.077809	0.077830	28.18	28.01
JP Morgan Chase & Co.	48127DPA0	11/21/14	11/21/29	100.000	VARIES	4.0316		0.108685	0.106982	0.105245	0.104973	0.104697	38.68	37.82
JP Morgan Chase & Co.	48127DPG7	12/24/14	12/24/29	100.000	VARIES	4.0345		0.109991	0.108920	0.107827	0.107763	0.107698	39.39	38.81
JP Morgan Chase & Co.	48127DPH5	12/24/14	12/24/29	100.000	VARIES	2.8705		0.079778	0.079799	0.079821	0.079833	0.079847	28.72	28.74
JP Morgan Chase & Co.	48127DQH4	02/27/15	02/27/30	100.000	VARIES	4.0540		0.111275	0.109910	0.108517	0.107097	0.106583	39.47	38.57
JP Morgan Chase & Co.	48127DVW5	08/29/14	08/31/20	100.000	0.000	2.8192		0.079664	0.079909	0.082379	0.082178	0.084718	29.54	30.32
JP Morgan Chase & Co.	48127DYS1	09/30/14	09/30/20	100.000	0.000	2.9909		0.085586	0.086866	0.088165	0.089484	0.090822	31.28	32.22
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108		0.112023	0.114158	0.116333	0.118550	0.120809	40.98	42.55
Justice Park Dist, IL	48214PAP0	06/07/11	12/01/16	102.404	VARIES	4.4687		0.124769	0.124454				41.12	
Justice Park Dist, IL	48214PAQ8	06/07/11	12/01/17	101.380	VARIES	4.7209		0.131829	0.131663	0.131492	0.131318		47.42	43.36
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIES	4.9723		0.138227	0.138210	0.138193	0.138176	0.138158	49.76	49.75
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3724		0.147258	0.147483	0.147714	0.147951	0.148195	53.07	53.23
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224		0.154024	0.154457	0.154902	0.155360	0.155831	55.55	55.88
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.157867	0.158434	0.159018	0.159619	0.160238	56.97	57.39
Kansas City Southern	485170AJ3	12/09/15	05/15/43	90.810	4.300	4.9135	.10	0.004500	0.004596	0.004709	0.004824	0.004943	1.65	1.73
Kansas City Southern	485170AN4	12/09/15	05/15/20	97.300	2.350	3.0049	.35	0.015940	0.016148	0.016391	0.016637	0.016887	5.80	5.97
Kansas City Southern	485170AP9	12/09/15	05/15/23	95.360	3.000	3.7202	.33	0.015210	0.015456	0.015743	0.016036	0.016335	5.54	5.75
Kansas City Southern	485170AQ7	12/09/15	05/15/43	90.810	4.300	4.9135	.10	0.004500	0.004596	0.004709	0.004824	0.004943	1.65	1.73
Kansas City Southern	485170AU8	12/09/15	05/15/20	97.300	2.350	3.0049	.35	0.015940	0.016148	0.016391	0.016637	0.016887	5.80	5.97
Kansas City Southern	485170AV6	12/09/15	05/15/23	95.360	3.000	3.7202	.33	0.015210	0.015456	0.015743	0.016036	0.016335	5.54	5.75
Kansas City Southern	485170AX2	12/09/15	05/15/43	90.810	4.300	4.9135	.10	0.004500	0.004596	0.004709	0.004824	0.004943	1.65	1.73
Kansas City Southern	485170AZ7	12/09/15	05/15/20	97.300	2.350	3.0049	.35	0.015940	0.016148	0.016391	0.016637	0.016887	5.80	5.97
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	136.27	0.050256	0.051632	0.053045	0.054498	0.055990	18.54	19.57
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	112.86	0.047161	0.048524	0.049926	0.051369	0.052853	17.23	18.24
LaSalle CNTY SD #141, IL	504588FC3	06/01/12	12/01/16	106.786	VARIES	2.3843		0.067283	0.066761				22.11	
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	392.76	0.123568	0.127256	0.131054	0.134966		45.15	47.88
Lakewood Township, NJ	512678QV8	08/22/12	04/01/16	98.453	2.000	2.4505	14.36	0.012363					1.11	
Lakewood Township, NJ	512678QW6	08/22/12	04/01/17	98.381	2.250	2.6252	11.61	0.010024	0.010155	0.010289			3.66	.93
Lakewood Township, NJ	512678QX4	08/22/12	04/01/18	98.460	2.700	3.0003	8.91	0.007745	0.007861	0.007979	0.008099	0.008220	2.83	2.92
Lee & Dekalb Counties, IL	523351BT0	09/30/11	01/01/17	100.000	0.000	3.7493		0.121977	0.124263				44.32	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Lee & Dekalb Counties,IL	523351BU7	09/30/11	01/01/18	100.000	0.000	3.9993		0.131477	0.134106	0.136788	0.139523		47.81	49.74
Lee & Dekalb Counties,IL	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2492		0.141156	0.144155	0.147218	0.150345		51.36	53.56
Lee & Dekalb Counties,IL	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.177340	0.181330	0.185409	0.189580		64.56	67.50
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43	100.000	2.984	6.0292		0.180879	0.183833	0.186876	0.190011	0.193240	66.19	68.42
Liberty Interactive Corp	530610AB0	09/09/13	09/30/43	100.000	1.000	2.5054		0.071795	0.072346	0.072904	0.073470	0.074042	26.05	26.45
Liberty Interactive Corp	530610AD6	08/23/16	09/30/46	100.000	1.750	5.2775			0.146600	0.147131	0.149731	0.152399	18.81	53.91
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.692978	0.719363	0.746944	0.775776	0.805915	256.70	276.80
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.692978	0.719363	0.746944	0.775776	0.805915	256.70	276.80
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.763139	0.794209	0.826744	0.860813	0.896488	288.97	313.25
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.763139	0.794209	0.826744	0.860813	0.896488	288.97	313.25
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.586621	0.606880	0.627793	0.649355	0.671560	221.66	237.15
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.586621	0.606880	0.627793	0.649355	0.671560	221.66	237.15
Liberty Media Corp.	531229AC6	08/17/16	09/30/46	100.000	2.250	4.1930			0.116474	0.116745	0.117882	0.119043	15.63	42.44
Lloyds TSB Bank PLC	5394E8AH2	07/28/11	07/28/16	100.000	VARIES	2.0468		0.008079	0.008162				1.69	
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.116504	0.115703	0.114882	0.114042	0.114409	41.69	41.18
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7870		0.019303	0.019572	0.019845	0.020121	0.020402	7.03	7.23
Lloyds TSB Bank PLC	5394E8AV1	06/08/12	06/08/27	95.000	8.000	8.5995	6.90	0.006324	0.006596	0.006880	0.007175	0.007484	2.34	2.54
Lloyds TSB Bank PLC	5394E8AX7	06/29/12	06/29/32*	100.000	VARIES	4.7441		0.124602					22.18*	
Lloyds TSB Bank PLC	5394E8AY5	06/29/12	06/29/27	95.000	8.000	8.5995	6.77	0.006324	0.006596	0.006880	0.007175	0.007484	2.33	2.53
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.007131	0.007231	0.007332	0.007436	0.007540	2.62	2.69
Lloyds TSB Bank PLC	5394E8BC2	07/20/12	07/20/17	98.250	VARIES	2.8582		0.022524	0.022846	0.023173	0.023504		8.27	4.67
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	4.200	4.6384	9.31	0.008060	0.008247	0.008439	0.008634	0.008835	3.00	3.14
Lloyds TSB Bank PLC	5394E8BG3	09/19/12	09/19/32	100.000	VARIES	4.3107		0.113551	0.113033	0.112502	0.111961	0.111408	40.68	40.29
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033		0.090338	0.088851	0.088186	0.087510	0.086821	31.93	31.42
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIES	3.6891		0.091094	0.089984	0.088853	0.087701	0.087045	32.30	31.55
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIES	3.6254		0.080723	0.076934	0.075591	0.074225	0.072833	28.04	26.79
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIES	4.1638		0.098158	0.094457	0.090679	0.090181	0.089672	33.35	32.38
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIES	4.0718		0.096731	0.094519	0.092261	0.089957	0.087607	33.73	32.08
Lloyds TSB Bank PLC	5394E8BW8	07/26/13	07/26/28	100.000	VARIES	4.0225		0.105519	0.104046	0.102544	0.101897	0.101237	37.26	36.60
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIES	4.1864		0.102695	0.099116	0.095463	0.091732	0.087924	35.23	32.55
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33	100.000	VARIES	4.7627		0.123471	0.122038	0.120570	0.119068	0.117530	43.83	42.76
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33	100.000	VARIES	5.0069		0.125382	0.123759	0.122095	0.120390	0.118641	44.53	43.32
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33	100.000	VARIES	5.0356		0.126402	0.124942	0.123446	0.121913	0.120340	45.02	43.93
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIES	5.0339		0.125410	0.123116	0.120764	0.118353	0.115881	44.43	42.72
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIES	4.3735		0.118452	0.118613	0.118777	0.118945	0.119116	42.68	42.80
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIES	4.4796		0.110345	0.108352	0.106315	0.104233	0.102104	39.23	37.76
Lloyds TSB Bank PLC	5394E8CF4	12/27/13	12/27/28	100.000	VARIES	4.0354		0.101526	0.100949	0.100361	0.099761	0.099149	36.44	36.02
Lloyds TSB Bank PLC	5394E8CG2	01/29/14	01/29/34	100.000	VARIES	4.7509		0.121245	0.117498	0.115951	0.114367	0.112745	42.17	40.97
Lloyds TSB Bank PLC	5394E8CK3	04/10/14	04/10/34	100.000	VARIES	4.6720		0.119856	0.116393	0.115347	0.114277	0.113182	42.16	41.16
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIES	3.7158		0.093307	0.089880	0.087411	0.084896	0.082334	32.58	30.68
Macon CNTYS SD #11, IL	555495DQ0	05/06/15	12/01/16	104.270	0.000	0.9818		0.028598	0.028738				9.46	

* Called in 2016; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd Period	2017 2nd Period	2017 3rd Period	2016	2017
Macon CNTYS SD #11, IL	555495DR8	05/06/15	12/01/17	105.649	VARIES	1.4828		0.043884	0.044210	0.042113	0.041653		15.80	13.81
Macon CNTYS SD #11, IL	555495DS6	05/06/15	12/01/18	107.392	VARIES	1.8335		0.055267	0.055774	0.053088	0.052556	0.052019	19.92	18.98
Macon CNTYS SD #11, IL	555495DT4	05/06/15	12/01/19	109.091	VARIES	2.1340		0.065456	0.066155	0.062906	0.062318	0.061723	23.61	22.50
Macon CNTYS SD #11, IL	555495DU1	05/06/15	12/01/20	109.863	VARIES	2.3354		0.072220	0.073064	0.069590	0.069024	0.068451	26.07	24.92
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	VARIES	3.7230		0.104500	0.103963				34.39	
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	VARIES	4.2717		0.119850	0.119562	0.119267	0.118967		43.08	39.30
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	VARIES	4.2243		0.119720	0.119344	0.118961	0.118569	0.118169	43.01	42.73
Macon CNTYS SD #9, IL	555864AF4	05/24/13	12/01/16	106.008	VARIES	1.5380		0.043446	0.043086				14.27	
Macon CNTYS SD #9, IL	555864AG2	05/24/13	12/01/17	106.698	VARIES	1.7393		0.049743	0.049391	0.049035	0.048676		17.82	16.12
Macon CNTYS SD #9, IL	555864AH0	05/24/13	12/01/18	106.171	VARIES	2.0893		0.059985	0.059669	0.059349	0.059026	0.058700	21.52	21.29
Macon CNTYS SD #9, IL	555864AJ6	05/24/13	12/01/19	106.514	VARIES	2.4384		0.070460	0.070134	0.069803	0.069469	0.069131	25.29	25.05
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIES	2.6887		0.077504	0.077239	0.076970	0.076698	0.076422	27.84	27.64
Marion County, IL	56884PAQ0	06/02/16	12/01/21	106.954	3.550	2.2000			0.065362	0.064998	0.064628	0.064254	13.65	23.31
Marion CNTY SD #133, IL	568870BJ7	05/05/15	12/01/19	113.641	VARIES	2.7710		0.088863	0.090094	0.084081	0.082937	0.081777	32.07	29.99
Marion CNTY SD #133, IL	568870BK4	05/05/15	12/01/20	116.003	VARIES	3.0724		0.100747	0.102295	0.095480	0.094280	0.093061	36.39	34.08
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIES	3.3737		0.111440	0.113320	0.106023	0.104883	0.103723	40.29	37.89
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIES	3.5754		0.119015	0.121142	0.113549	0.112475	0.111382	43.06	40.62
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIES	3.7759		0.128154	0.130573	0.122320	0.121220	0.120100	46.40	43.77
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	609.20	0.195869					29.38	
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	568.84	0.183416	0.190165	0.197162			67.66	29.57
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	527.73	0.169679	0.175880	0.182308	0.188970	0.195876	62.58	67.24
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	492.29	0.158736	0.164577	0.170633	0.176912	0.183421	58.55	62.94
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	458.77	0.148349	0.153844	0.159544	0.165454	0.171583	54.73	58.86
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	7.350	N/A		0.250448	0.255867	0.261637	0.267782	0.274332	92.15	96.45
Mashantucket Western	574754AM9	07/01/13	03/31/36	14.695	6.500	N/A		0.120560	0.130065	0.140492	0.151935	0.164501	46.93	54.82
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.123381	0.122895	0.122398	0.121890	0.121372	44.30	43.94
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.136444	0.136020	0.135587	0.135143	0.134688	49.02	48.70
McLean County, IL	582001FB4	06/30/14	12/01/18	99.601	VARIES	2.2167		0.060741	0.060643	0.060544	0.060671	0.060799	21.84	21.83
McLean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIES	3.1536		0.086761	0.086706	0.086649	0.086592	0.086534	31.22	31.18
McLean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6289		0.110893	0.110133	0.109359	0.108571	0.107769	39.74	39.18
McLean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8796		0.118384	0.117716	0.117036	0.116343	0.115636	42.46	41.97
McLean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1299		0.125337	0.124770	0.124192	0.123602	0.122999	44.98	44.57
McLean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801		0.131715	0.131254	0.130783	0.130301	0.129809	47.31	46.97
Menard Cass Counties, IL	586362FC4	10/30/15	12/01/16	102.309	0.000	1.3375		0.038055	0.038309				12.60	
Menard Cass Counties, IL	586362FD2	10/30/15	12/01/17	104.287	VARIES	1.6414		0.047619	0.048010	0.046547	0.046074		17.18	15.28
Menard Cass Counties, IL	586362FE0	10/30/15	12/01/18	105.955	VARIES	1.9922		0.058737	0.059322	0.057509	0.056975	0.056436	21.21	20.57
Merrill Lynch & Co., Inc.	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.339506	0.348390	0.356560	0.364963	0.373607	125.66	131.72
Merrill Lynch & Co., Inc.	590189C66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.153522	0.154032	0.154555			55.42	18.70
Merrill Lynch & Co., Inc.	590189D65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.155938	0.156284	0.156640			56.23	21.46
Merrill Lynch & Co., Inc.	590189E49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.162893	0.163297	0.163714			58.73	25.38
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	68.88	0.024203	0.025338	0.026527	0.027771	0.029074	8.92	9.78
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	54.23	0.032508	0.033933	0.035421	0.036973	0.038594	12.01	13.08
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.447282	0.464994	0.486168	0.502871	0.525986	167.61	181.18

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd		
								Period	Period	Period	Period	Period	2016	2017
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.447282	0.464994	0.486168	0.502871	0.525986	167.61	181.18
Milagro Oil & Gas, Inc.	59870WAA0	05/11/11	05/15/16	97.182	10.500	11.2509	25.53	0.019748					2.65	
Milagro Oil & Gas, Inc.	59870WAB8	05/11/11	05/15/16	97.182	10.500	11.2509	25.53	0.019748					2.65	
Molina Healthcare Inc.	60855RAD2	09/05/14	08/15/44	100.500	VARIES	7.5077		0.221459	0.228078	0.234945	0.242070	0.249463	82.75	87.84
Molina Healthcare Inc.	60855RAE0	09/05/14	08/15/44	100.500	VARIES	7.5077		0.221459	0.228078	0.234945	0.242070	0.249463	82.75	87.84
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.115141	0.115921	0.116719	0.117536	0.118372	41.75	42.33
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.112655	0.113578	0.114523	0.115490	0.116479	40.91	41.60
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.263036	0.270665	0.278514			96.14	48.74
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2661		0.147540	0.147614	0.147586	0.147558	0.147437	53.13	53.10
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.155292	0.155377	0.155465	0.155491	0.155517	55.95	55.98
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.140452	0.140603	0.140760	0.141719	0.142708	50.60	50.91
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.129519	0.129008	0.128483	0.127943	0.128482	46.37	46.16
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.012330	0.012469	0.012608	0.012750	0.012893	4.51	4.61
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.162500	0.161926	0.161334	0.160722	0.160090	58.36	57.93
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.139931	0.138777	0.137591	0.137093	0.136581	49.77	49.27
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3803		0.122078	0.122054	0.122029	0.121855		43.94	23.64
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7333		0.159516	0.155535	0.151419	0.152087	0.152777	56.46	54.67
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0718		0.138421	0.137651	0.136858	0.136040	0.136306	49.48	49.05
Morgan Stanley	61745E3F6	11/30/11	12/01/16	100.000	VARIES	5.1660		0.011184	0.011107				3.68	
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665		0.019420	0.019708	0.020000	0.020297		7.13	4.19
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7500		0.163004	0.162935	0.162676	0.162410	0.162045	58.62	58.43
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6230		0.139630	0.138534	0.137408	0.137036	0.136654	49.73	49.29
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9291		0.165761	0.161880	0.157864	0.159079	0.160336	58.94	57.06
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.020760	0.021041	0.021326	0.021615	0.021901	7.60	7.81
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.124899	0.123840	0.122752	0.123147	0.123553	44.45	44.38
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4932		0.133642	0.133361	0.133072	0.133541	0.134023	47.97	48.13
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8598		0.015826	0.016052	0.016282	0.016515	0.016751	5.80	5.97
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.127022	0.126339	0.125638	0.125975	0.126322	45.39	45.39
Morgan Stanley	61745E4M0	12/23/11	12/23/18	100.000	VARIES	4.9659		0.026324	0.026073	0.025815	0.025552	0.025281	9.43	9.24
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1786		0.146434	0.142376	0.138193	0.133881	0.134344	50.60	48.33
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.146769	0.144942				34.16	
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217		0.146913	0.147151	0.147183	0.147216	0.147028	52.96	52.98
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565		0.134934	0.134915	0.134896	0.135504	0.136130	48.57	48.83
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.012280	0.012318	0.012698	0.012666	0.013057	4.55	4.67
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739		0.158666	0.158700	0.158735	0.158771	0.159019	57.13	57.18
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6271		0.134324	0.134342	0.134360	0.134379	0.134569	48.37	48.40
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5646		0.151876	0.151681	0.151907	0.152139	0.152377	54.64	54.77
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799		0.128161	0.128294	0.128431	0.128503	0.128577	46.20	46.27
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4091		0.151413	0.151642	0.151594	0.151544	0.151306	54.57	54.53
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463		0.141437	0.141639	0.141846	0.142059	0.142696	50.99	51.18
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.151859	0.151855	0.151850	0.151846	0.151911	54.67	54.67
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167		0.140284	0.140324	0.140365	0.140387	0.140410	50.52	50.54
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5215		0.126883	0.124070	0.124628	0.122676	0.124792	45.64	45.15

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.150787	0.150824	0.150748	0.150669	0.150446	54.29	54.23
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065		0.161253	0.161369	0.161614	0.161866	0.162126	58.10	58.27
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7612		0.151245	0.151279	0.151511	0.151750	0.151996	54.47	54.62
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.019452	0.019726	0.020005	0.020287	0.020573	7.11	7.31
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397		0.169112	0.169994	0.170044	0.170095	0.170148	61.11	61.23
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398		0.163919	0.163822	0.163723	0.163620	0.163600	58.99	58.92
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565		0.006917	0.006995	0.007074	0.007153	0.007234	2.52	2.57
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6734		0.134068	0.132571	0.134726	0.133024	0.135745	48.87	48.99
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779		0.154495	0.154872	0.156005	0.155442	0.156417	56.72	56.87
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7524		0.130181	0.129481	0.130621	0.130346	0.131516	47.55	47.69
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7371		0.143133	0.142403	0.141653	0.140881	0.140913	51.30	50.81
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147		0.015127	0.015332	0.015541	0.015752		5.52	4.22
Morgan Stanley	61745EJ85	04/28/11	04/28/17	100.000	VARIES	1.7167		0.012013	0.012117	0.012221			4.36	1.43
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.140415	0.140480	0.140548	0.140618	0.140689	50.58	50.63
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240		0.028160	0.028558	0.028961	0.029370	0.029784	10.28	10.57
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6125		0.010395	0.010479	0.010564	0.010649	0.010735	3.77	3.83
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.132734	0.133245	0.133771	0.134312	0.134870	47.99	48.37
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025		0.017943	0.018167	0.018394	0.018625	0.018858	6.53	6.70
Morgan Stanley	61745EM24	04/29/11	04/29/16	100.000	VARIES	1.5929		0.008816					1.04	
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5347		0.131604	0.131569	0.131533	0.132210	0.132905	47.36	47.61
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.144240	0.144347	0.144378	0.144409	0.144378	51.95	51.98
Morgan Stanley	61745EM99	09/30/11	09/30/17	100.000	VARIES	3.3263		0.011756	0.011951	0.012150	0.012352		4.30	3.30
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5223		0.140493	0.137993	0.140062	0.137557	0.139606	50.94	50.64
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1251		0.140766	0.136570	0.132246	0.133193	0.134169	49.15	47.95
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9922		0.013239	0.013371	0.013504	0.013638	0.013774	4.80	4.90
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.022581	0.022885	0.023193	0.023506	0.023822	8.23	8.45
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.140516	0.139708	0.138876	0.138021	0.137779	50.39	49.81
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922		0.169698	0.169286	0.168861	0.168308	0.167739	61.01	60.68
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455		0.017397	0.017609	0.017825	0.018043		6.33	5.32
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.149884	0.149795	0.149750	0.149703	0.149655	53.94	53.90
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3578		0.148832	0.148715	0.148467	0.148212	0.147951	53.55	53.39
Morgan Stanley	61745EUH2	02/23/07	02/23/37*	100.000	VARIES	5.5058		0.132146	0.132312				30.69*	
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641		0.010471					1.49	
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3141		0.013923	0.014084	0.014247	0.014412	0.014579	5.05	5.16
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.148405	0.149542	0.150713	0.151918	0.152923	54.00	54.83
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880		0.126835	0.125602	0.125920	0.126248	0.126584	45.43	45.40
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618		0.175692	0.175346	0.174989	0.175060	0.175134	63.14	63.02
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.163539	0.164863	0.166230	0.167450	0.168711	59.52	60.44
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593		0.017829	0.018040	0.018253	0.018468	0.018686	6.47	6.63
Morgan Stanley	61745EW98	11/17/11	11/17/17	100.000	VARIES	3.9291		0.011557	0.011784	0.012015	0.012252		4.22	3.84
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7758		0.141464	0.140543	0.139594	0.138619	0.138362	50.76	50.08

* Called in 2016; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.021697	0.022071	0.022452	0.022839	0.023234	8.00	8.28
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.161469	0.161131	0.160785	0.160264	0.159728	58.06	57.77
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5719		0.136598	0.136503	0.137135	0.137785	0.138453	49.16	49.49
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.030890	0.031301	0.031717	0.032138	0.032566	11.21	11.51
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7788		0.139457	0.140262	0.141090	0.141943	0.142820	50.63	51.25
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8963		0.164999	0.164939	0.164877	0.164732	0.164582	59.38	59.32
Morgan Stanley	61746BDP8	02/04/14	02/04/19	100.000	0.000	2.5695		0.074162	0.075114	0.076079	0.077057	0.078047	27.15	27.85
Morgan Stanley	6174822B9	09/28/12	03/28/16	100.000	0.000	2.4304		0.072587					6.32	
Morgan Stanley	6174822C7	09/28/12	09/28/27	100.000	VARIES	4.7924		0.132419	0.132735	0.133059	0.133426	0.133801	47.79	48.04
Morgan Stanley	6174822D5	09/28/12	09/28/32	100.000	VARIES	5.0081		0.136454	0.136394	0.136333	0.136455	0.136579	49.10	49.12
Morgan Stanley	6174822E3	09/28/12	09/28/32	100.000	VARIES	5.0051		0.133741	0.133404	0.133058	0.133016	0.132973	48.02	47.89
Morgan Stanley	6174822F0	09/28/12	09/28/32	100.000	VARIES	4.9982		0.128390	0.127312	0.126207	0.125653	0.125085	45.82	45.23
Morgan Stanley	6174822J2	09/28/12	09/28/32	100.000	VARIES	5.0415		0.135316	0.135142	0.134963	0.135106	0.135253	48.65	48.64
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3498		0.102805	0.104526	0.106277	0.108057	0.109867	37.53	38.80
Morgan Stanley	6174822S2	10/31/12	10/31/17	100.000	0.000	2.8337		0.085650	0.086864	0.088095	0.089343		31.20	26.56
Morgan Stanley	6174822X1	10/31/12	10/29/32	100.000	VARIES	4.6665		0.120202	0.119357	0.118493	0.118152	0.117803	43.01	42.55
Morgan Stanley	6174822Y9	10/31/12	10/29/32	100.000	VARIES	4.6741		0.125570	0.125398	0.125222	0.125417	0.125617	45.15	45.14
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2126		0.098187	0.099764	0.101367	0.102995	0.104650	35.73	36.89
Morgan Stanley	6174823N2	11/30/12	11/30/17	100.000	0.000	2.8394		0.085836	0.087055	0.088291	0.089544		31.20	29.27
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIES	3.0092		0.080376	0.080446	0.080603	0.080762	0.080935	28.96	29.07
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIES	3.5683		0.094264	0.094358	0.094454	0.094552	0.094702	33.96	34.03
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7328		0.113690	0.115812	0.117974	0.120175	0.122418	41.32	42.88
Morgan Stanley	617482D76	11/28/11	11/28/17	100.000	0.000	6.9072		0.251747	0.260442	0.269436	0.278742		92.78	89.78
Morgan Stanley	617482E59	12/28/11	12/28/16	100.000	0.000	5.6804		0.197418	0.203025				71.49	
Morgan Stanley	617482F41	01/30/12	01/30/18	100.000	0.000	4.7546		0.155682	0.159383	0.163172	0.167051	0.171022	57.84	60.63
Morgan Stanley	617482F66	01/31/12	01/29/27	100.000	VARIES	5.2919		0.139567	0.139060	0.138540	0.138006	0.137868	50.00	49.68
Morgan Stanley	617482F90	02/28/12	02/28/19	100.000	0.000	5.2371		0.172415	0.175006	0.182565	0.184292	0.192252	64.83	68.15
Morgan Stanley	617482G73	03/30/12	03/29/18	100.000	0.000	4.9522		0.163230	0.167271	0.171413	0.175658	0.180007	60.24	63.26
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4023		0.170130	0.169463	0.168775	0.168064	0.167741	60.98	60.52
Morgan Stanley	617482H56	03/30/12	03/30/27	100.000	VARIES	6.3037		0.163738	0.163175	0.162594	0.161995	0.161777	58.74	58.35
Morgan Stanley	617482H64	04/02/12	04/02/27	100.000	VARIES	6.2400		0.162804	0.162107	0.161389	0.160648	0.160532	58.36	57.89
Morgan Stanley	617482J62	04/30/12	04/28/17	100.000	0.000	4.8877		0.160727	0.164655	0.168679			59.07	19.74
Morgan Stanley	617482J96	04/30/12	04/28/17	100.000	0.000	4.8877		0.160727	0.164655	0.168679			59.07	19.74
Morgan Stanley	617482K45	04/25/12	04/26/27	100.000	VARIES	6.3672		0.165678	0.164664	0.164284	0.163893	0.163489	59.37	59.02
Morgan Stanley	617482K60	11/28/11	11/28/16	100.000	0.000	6.6454		0.239766	0.247732				79.84	
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787		0.141471					3.40	
Morgan Stanley	617482L69	01/30/12	01/30/17	100.000	0.000	4.4801		0.145326	0.148581	0.151910			53.90	4.41
Morgan Stanley	617482L85	01/31/12	01/31/17	100.000	0.000	4.4376		0.143737	0.146926	0.150186			53.29	4.36
Morgan Stanley	617482L93	01/31/12	01/31/18	100.000	0.000	4.6980		0.153534	0.157141	0.160832	0.164610	0.168477	57.02	59.73
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963		0.163929					12.13	
Morgan Stanley	617482M27	02/28/12	02/28/18	100.000	0.000	5.1562		0.169282	0.171759	0.179108	0.180730	0.188462	63.62	66.82
Morgan Stanley	617482M68	03/30/12	03/29/18	100.000	0.000	4.9684		0.163855	0.167925	0.172097	0.176372	0.180753	60.48	63.52
Morgan Stanley	617482M84	03/30/12	03/27/17	100.000	0.000	4.7958		0.157194	0.160963	0.164823			57.99	14.17

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Morgan Stanley	617482N26	04/30/12	04/30/18	100.000	0.000	5.1859		0.172327	0.176795	0.181380	0.186083	0.190908	63.39	66.72
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1922		0.168158	0.172524	0.177003	0.181598	0.186312	62.90	66.21
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819		0.130688	0.133225				35.61	
Morgan Stanley	617482P32	09/04/12	08/30/16	100.000	0.000	3.5949		0.109252	0.111216				26.80	
Morgan Stanley	617482P73	10/03/12	10/03/18	100.000	0.000	3.2792		0.100426	0.102073	0.103746	0.105447	0.107176	36.74	37.96
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468		0.162902	0.162509	0.162103	0.162069	0.162034	58.57	58.35
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3724		0.103567	0.105314	0.107090	0.108895	0.110732	37.81	39.10
Morgan Stanley	617482Q72	05/30/12	11/30/17	100.000	0.000	5.8534		0.195749	0.201478	0.208514	0.213444		73.10	70.34
Morgan Stanley	617482QH0	01/28/11	01/27/17	100.000	0.000	4.1753		0.139668	0.142584	0.145561			51.71	3.78
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A		0.148551	0.148523	0.148559	0.148596	0.148804	53.47	53.52
Morgan Stanley	617482R55	05/31/12	05/28/32	100.000	VARIES	6.7095		0.165396	0.162891	0.160302	0.157627	0.156056	58.92	57.09
Morgan Stanley	617482R63	06/04/12	06/04/27	100.000	VARIES	6.4699		0.179393	0.179371	0.179307	0.179242	0.179175	64.58	64.54
Morgan Stanley	617482R71	06/15/12	06/15/27	100.000	VARIES	6.6026		0.181444	0.181871	0.182313	0.182768	0.183170	65.41	65.73
Morgan Stanley	617482R97	06/29/12	06/29/17	100.000	0.000	4.7647		0.156068	0.159787	0.163593			56.87	29.12
Morgan Stanley	617482RB2	02/25/11	02/27/17	100.000	0.000	4.3449		0.146484	0.149667	0.152918			54.10	8.56
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9550		0.158349	0.157814	0.157540	0.157259	0.156969	56.81	56.59
Morgan Stanley	617482RL0	03/30/11	09/29/17	100.000	0.000	4.3132		0.145162	0.148293	0.151491	0.154758		53.40	41.19
Morgan Stanley	617482S70	06/29/12	06/29/32	100.000	VARIES	6.4088		0.159905	0.157837	0.156711	0.155549	0.154349	57.19	56.20
Morgan Stanley	617482S88	06/29/12	06/29/27	100.000	VARIES	6.1368		0.169211	0.169532	0.169642	0.169755	0.169872	60.97	61.09
Morgan Stanley	617482T95	07/31/12	07/31/18	100.000	0.000	4.8288		0.154778	0.158515	0.162342	0.166262	0.170276	57.53	60.35
Morgan Stanley	617482TA2	04/28/11	07/28/17	100.000	0.000	4.1507		0.137302	0.140152	0.143061	0.146030		50.82	30.15
Morgan Stanley	617482TQ7	05/27/11	05/30/17	100.000	0.000	3.9013		0.128993	0.131509	0.134075			47.05	19.98
Morgan Stanley	617482U36	07/31/12	07/29/16	100.000	0.000	4.2660		0.134483	0.137351				28.49	
Morgan Stanley	617482U44	07/31/12	07/30/27	100.000	VARIES	5.9206		0.160416	0.162491	0.161044	0.164306	0.162227	59.19	59.55
Morgan Stanley	617482U51	07/31/12	07/30/32	100.000	VARIES	6.0840		0.158727	0.160059	0.157900	0.160291	0.157449	58.21	58.00
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835		0.146495	0.146211	0.145934	0.145650	0.145358	52.67	52.47
Morgan Stanley	617482UP7	06/29/11	06/29/17	100.000	0.000	3.6574		0.119593	0.121780	0.124007			43.46	22.07
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5344		0.140881	0.140246	0.139594	0.138924	0.138631	50.58	50.12
Morgan Stanley	617482V50	07/31/12	07/30/32	100.000	VARIES	6.0491		0.148710	0.149183	0.146378	0.147565	0.143903	54.15	53.26
Morgan Stanley	617482V68	08/17/12	08/17/27	100.000	VARIES	5.8776		0.164373	0.165109	0.165866	0.166359	0.166867	59.51	59.93
Morgan Stanley	617482V76	08/31/12	08/31/32	100.000	VARIES	5.8050		0.154028	0.152047	0.154246	0.151571	0.153917	56.04	55.77
Morgan Stanley	617482V84	08/31/12	08/31/32	100.000	VARIES	5.7934		0.145347	0.142336	0.143198	0.140108	0.141640	52.38	51.51
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330		0.141919	0.141196	0.140814	0.140422	0.140020	50.96	50.62
Morgan Stanley	617482VG6	06/14/11	09/14/17	100.000	0.000	3.8913		0.127335	0.129813	0.132339	0.134914		46.82	33.95
Morgan Stanley	617482VQ4	08/31/11	08/31/17	100.000	0.000	4.9901		0.166967	0.169273	0.176372	0.177825		62.69	42.95
Morgan Stanley	617482VU5	08/29/11	08/29/17	100.000	0.000	5.0291		0.166697	0.172767	0.176143	0.181565		63.30	43.26
Morgan Stanley	617482VX9	09/29/11	09/29/17	100.000	0.000	6.0377		0.212770	0.219194	0.225811	0.232628		78.95	61.74
Morgan Stanley	617482VZ4	10/28/11	10/28/16	100.000	0.000	5.1995		0.177351	0.181962				53.50	
Morgan Stanley	617482W75	08/31/12	08/31/18	100.000	0.000	4.3348		0.135440	0.136871	0.142155	0.142869	0.148384	50.66	52.78
Morgan Stanley	617482W91	08/31/12	08/31/16	100.000	0.000	3.6382		0.111369	0.112163				27.21	
Morgan Stanley	617482WA8	10/28/11	10/28/16	100.000	0.000	5.1995		0.177351	0.181962				53.50	
Morgan Stanley	617482WC4	07/28/11	07/28/17	100.000	0.000	4.3106		0.142012	0.145073	0.148200	0.151394		52.62	31.25
Morgan Stanley	617482WK6	07/28/11	07/28/17	100.000	0.000	4.3106		0.142012	0.145073	0.148200	0.151394		52.62	31.25

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Morgan Stanley	617482X25	08/31/12	08/31/27	100.000	VARIES	5.6218		0.153107	0.151657	0.154394	0.152397	0.155467	55.93	56.12
Morgan Stanley	617482X41	08/31/12	08/31/32	100.000	VARIES	5.8551		0.156877	0.155074	0.157541	0.155118	0.157842	57.17	57.09
Morgan Stanley	617482X90	09/28/12	09/28/18	100.000	0.000	3.2592		0.099754	0.101380	0.103032	0.104711	0.106417	36.51	37.71
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIES	6.1188		0.154636	0.155533	0.153862	0.154256	0.152950	56.66	56.12
Morgan Stanley	617482XL3	08/26/11	08/25/17	100.000	0.000	4.9767		0.168261	0.172448	0.176739	0.181137		62.40	42.15
Morgan Stanley	617482XT6	08/31/11	08/31/17	100.000	1.000	5.0228		0.162250	0.163834	0.170039	0.170785		60.63	41.29
Morgan Stanley	617482XW9	09/29/11	09/29/17	100.000	0.000	6.0328		0.212554	0.218966	0.225571	0.232375		78.87	61.68
Morgan Stanley	617482Y99	11/30/12	11/30/27	100.000	VARIES	4.1468		0.113775	0.114029	0.114289	0.114569	0.114856	41.02	41.21
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470		0.175153	0.179660	0.184284	0.189027	0.193891	64.84	68.22
Morgan Stanley	617482YU2	10/28/11	10/28/16	100.000	0.000	5.1961		0.177211	0.181816				53.46	
Morgan Stanley	617482Z23	11/30/12	11/30/32	100.000	VARIES	4.3509		0.112469	0.111691	0.110896	0.110593	0.110282	40.30	39.85
Morgan Stanley	617482Z31	11/30/12	11/30/32	100.000	VARIES	4.3570		0.117076	0.116908	0.116736	0.116902	0.117071	42.11	42.07
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482		0.156209					.94	
Morgan Stanley	61755S172	06/04/12	05/30/17	100.000	0.000	5.5376		0.186120		0.196570			68.25	29.29
Morgan Stanley	61755S354	07/03/12	02/27/17	100.000	0.000	4.7356		0.152450	0.156060	0.159755			56.44	8.95
Morgan Stanley	61755S412	08/02/12	07/30/18	100.000	0.000	4.5511		0.144657	0.147949	0.151316	0.154759	0.158281	53.67	56.15
Morgan Stanley	61755S552	08/17/12	10/17/17	100.000	0.000	4.2529		0.134984	0.137854	0.140785	0.143779		49.54	40.80
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2753		0.092921	0.093416	0.096520	0.096501	0.099707	34.54	35.62
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567		0.098815	0.100523	0.102260	0.104028	0.105826	36.49	37.77
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906		0.106314	0.108276	0.110274	0.112309	0.114382	38.99	40.44
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755		0.163619	0.167444				33.58	
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488		0.137351	0.140131				32.64	
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431		0.181214	0.185783	0.190468			66.90	16.95
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889		0.205212					35.50	
Morgan Stanley	61760E226	08/31/11	08/31/17	100.000	0.000	5.0772		0.170460	0.172888	0.180215	0.181777		64.03	43.90
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086		0.169533	0.173694	0.177957	0.182325	0.186799	62.87	65.99
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273		0.179957	0.184011	0.188172	0.192445	0.196831	65.57	68.57
Morgan Stanley	61760E366	06/30/11	06/30/17	100.000	0.000	3.7941		0.124815	0.127183	0.129596			45.36	23.20
Morgan Stanley	61760E481	07/29/11	07/29/16	100.000	0.000	3.9112		0.126853	0.129333				26.83	
Morgan Stanley	61760E499	07/29/11	07/31/17	100.000	0.000	4.2685		0.140429	0.143426	0.146487	0.149614		52.01	31.18
Morgan Stanley	61760E630	05/27/11	05/24/17	100.000	0.000	3.9896		0.132343	0.134983	0.137675			48.32	19.69
Morgan Stanley	61760P650	09/29/11	12/22/17	100.000	0.000	6.0586		0.216661	0.223224	0.229987	0.236954		79.30	81.98
Morgan Stanley	61760P692	09/30/11	09/29/17	100.000	1.000	6.0171		0.204412	0.209726	0.215200	0.220839		75.54	58.69
Morgan Stanley	61760P825	09/30/11	09/29/17	100.000	1.000	6.0418		0.205449	0.210817	0.216346	0.222043		75.93	59.01
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIES	5.1013		0.117926	0.116374	0.118021	0.115813	0.118158	42.89	42.69
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIES	5.1024		0.132355	0.130121	0.132024	0.129615	0.131497	47.99	47.68
Morgan Stanley	61760QAE4	02/28/12	02/28/17	100.000	VARIES	3.1265		0.016430	0.016505	0.017041			6.10	.99
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIES	5.5709		0.132058	0.131397	0.130717	0.130018	0.130174	47.28	46.87
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIES	5.8740		0.137425	0.133302	0.133264	0.133224	0.133182	48.35	47.96
Morgan Stanley	61760QAM6	03/16/12	03/16/17	100.000	VARIES	3.6245		0.029600	0.030136	0.030683			10.87	2.30
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIES	6.0912		0.153420	0.151482	0.150727	0.149948	0.149147	54.64	53.98
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIES	5.8450		0.139801	0.138010	0.138132	0.138258	0.138387	49.85	49.77
Morgan Stanley	61760QAR5	03/30/12	03/30/17	100.000	VARIES	3.2447		0.019711	0.020031	0.020356			7.21	1.81

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Morgan Stanley	61760QAU8	03/30/12	03/30/17	100.000	VARIES	3.2451		0.019723	0.020043	0.020368			7.22	1.81
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIES	5.9580		0.139888	0.135781	0.135845	0.135912	0.135980	49.37	48.92
Morgan Stanley	61760QAX2	04/16/12	04/16/16	100.000	VARIES	2.9299		0.019553					2.05	
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIES	3.3327		0.014418	0.014658	0.014903	0.015151	0.015404	5.27	5.45
Morgan Stanley	61760QBA1	04/30/12	04/30/17	100.000	VARIES	3.6147		0.029345	0.029875	0.030415			10.73	3.62
Morgan Stanley	61760QBB9	04/30/12	04/30/32	100.000	VARIES	6.3756		0.153213	0.151111	0.148943	0.146705	0.146017	54.52	53.04
Morgan Stanley	61760QBC7	04/30/12	04/30/17	100.000	VARIES	3.3427		0.022275	0.022648	0.023026			8.13	2.74
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIES	3.6558		0.014928	0.015201	0.015479	0.015762	0.016050	5.45	5.65
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIES	3.9370		0.020876	0.021287	0.021706	0.022133	0.022569	7.63	7.93
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIES	6.1477		0.147715	0.145920	0.144070	0.142164	0.142144	52.74	51.46
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIES	6.1477		0.147715	0.145920	0.144070	0.142164	0.142144	52.74	51.46
Morgan Stanley	61760QBK9	05/30/12	05/30/17	100.000	VARIES	3.9102		0.036963	0.037685	0.038422			13.48	5.72
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIES	4.3021		0.019967	0.020396	0.020835	0.021283	0.021741	7.28	7.60
Morgan Stanley	61760QBP8	06/20/12	06/20/17	100.000	VARIES	4.3857		0.010039	0.010259	0.010484			3.66	1.77
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIES	3.6421		0.015439	0.015720	0.016006	0.016297	0.016594	5.69	5.90
Morgan Stanley	61760QBS2	07/20/12	07/20/17	100.000	VARIES	3.6336		0.016379	0.016676	0.016979	0.017288		6.05	3.43
Morgan Stanley	61760QBU7	08/14/12	08/14/17	100.000	VARIES	3.5375		0.013922	0.014168	0.014419	0.014674		5.12	3.26
Morgan Stanley	61760QBV5	08/31/12	09/01/19	100.000	VARIES	3.6020		0.014499	0.014760	0.015026	0.015296	0.015572	5.33	5.52
Morgan Stanley	61760QBW3	08/28/12	02/29/16	100.000	VARIES	2.4781		0.028640					1.69	
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIES	4.4801		0.124374	0.124544	0.124717	0.124707	0.124696	44.83	44.89
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIES	4.6394		0.128543	0.128694	0.128849	0.128866	0.128883	46.33	46.39
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIES	4.4678		0.133540	0.135120	0.136735	0.137510	0.138302	48.46	49.42
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIES	2.1576		0.008359	0.008449	0.008540	0.008632	0.008725	3.03	3.09
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIES	2.1325		0.009064	0.009161	0.009259	0.009357	0.009457	3.31	3.38
Morgan Stanley	61760QCJ1	02/15/13	02/15/18	100.000	VARIES	1.6302		0.009070	0.009147	0.009222	0.009297	0.009373	3.30	3.35
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIES	1.9098		0.008980	0.009065	0.009152	0.009328	0.009417	3.27	3.33
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIES	3.9695		0.098231	0.097612	0.096981	0.096337	0.096577	35.25	34.80
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIES	1.7753		0.011292	0.011392	0.011493	0.011595	0.011698	4.09	4.16
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIES	4.0271		0.099727	0.099041	0.098341	0.097627	0.097386	35.74	35.25
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIES	4.5851		0.110969	0.110148	0.109309	0.108450	0.108749	39.80	39.19
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIES	4.3010		0.109445	0.108351	0.108477	0.108605	0.108737	39.20	39.08
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIES	4.2810		0.108923	0.107838	0.107978	0.108120	0.108266	39.01	38.90
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIES	4.5083		0.115696	0.114361	0.112997	0.113040	0.113085	41.00	40.70
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIES	4.4981		0.113676	0.111443	0.109159	0.108722	0.108275	39.84	39.09
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIES	4.7352		0.119842	0.119378	0.118903	0.118416	0.117918	42.94	42.59
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIES	4.5465		0.112042	0.110661	0.109248	0.107803	0.106325	39.72	38.68
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIES	4.4981		0.110729	0.109099	0.107432	0.105728	0.103985	39.16	37.94
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953		0.009519	0.009633	0.009749	0.009865	0.009983	3.47	3.56
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.115891	0.114692	0.113466	0.112210	0.110925	41.27	40.38
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4301		0.111010	0.108781	0.106503	0.104174	0.101794	39.41	37.76
Morgan Stanley	61760QBC4	03/31/14	03/31/34	100.000	VARIES	4.3148		0.113070	0.110709	0.109291	0.107842	0.106363	39.94	38.82
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6674		0.013538	0.012913	0.012280	0.011639	0.010988	4.63	4.17
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1051		0.056839	0.056007	0.055166	0.055357	0.055550	20.21	19.92

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018		0.011222	0.010965	0.010704	0.010439	0.010171	3.98	3.79
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352		0.008952	0.008700	0.008445	0.008187	0.007925	3.16	2.97
Morgan Stanley	61760QGM0	06/25/15	06/25/20	100.000	0.000	2.4626		0.069250	0.070103	0.070966	0.071840	0.072725	25.09	25.72
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5572		0.010785	0.010869	0.010954	0.011039	0.011125	3.90	3.96
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7159		0.011167	0.010779	0.010386	0.009987	0.009584	3.83	3.55
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281		0.012467	0.012032	0.011592	0.011145	0.010693	4.28	3.96
Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5292		0.008896	0.008665	0.008430	0.008192	0.007952	3.10	2.93
Morgan Stanley	61760QH00	09/30/15	09/30/22	100.000	VARIES	1.6929		0.010220	0.009920	0.009619	0.009315	0.009393	3.57	3.39
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4402		0.010952	0.010676	0.010396	0.010113	0.009826	3.85	3.64
Morgan Stanley	61760QHZ0	11/10/15	11/10/25	100.000	VARIES	2.5656		0.009907	0.009645	0.009381	0.009113	0.008841	3.49	3.30
Morgan Stanley	61760QJA3	11/25/15	11/25/25	100.000	VARIES	2.4581		0.009781	0.009533	0.009281	0.009027	0.008769	3.46	3.28
Morgan Stanley	61760QJJ4	01/28/16	01/28/23	100.000	VARIES	2.2364			0.009874	0.009261	0.008641	0.008737	3.19	3.14
Morgan Stanley	61760QJK1	02/17/16	02/17/26	100.000	VARIES	2.3885			0.019292	0.018814	0.018331	0.017841	5.99	6.56
Morgan Stanley	61760QKA1	09/30/16	09/30/26	100.000	VARIES	2.5378				0.020157	0.019630	0.019097	1.83	7.07
Morgan Stanley	61760S126	02/05/14	07/31/19	100.000	0.000	2.4498		0.070565	0.071430	0.072304	0.073190	0.074087	25.82	26.46
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.095620	0.097188	0.098782	0.100402	0.102049	35.19	36.35
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1843		0.092682	0.094158	0.095657	0.097180	0.098727	34.00	35.09
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3224		0.096941	0.098551	0.100188	0.101852	0.103544	35.48	36.67
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4353		0.100449	0.102175	0.103930	0.105715	0.107531	36.82	38.10
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451		0.109312	0.111359	0.113445	0.115569	0.117733	40.39	41.92
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626		0.104285	0.106142	0.108033	0.109957	0.111916	38.11	39.48
Morgan Stanley	61760T132	10/31/11	10/31/17	100.000	1.000	5.8164		0.196055	0.200949	0.205985	0.211168		72.07	62.52
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071		0.251558	0.260246	0.269233	0.278532		92.78	88.64
Morgan Stanley	61760T199	11/18/11	11/21/17	100.000	1.000	6.1790		0.211383	0.217055	0.222903	0.228931		77.58	72.41
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585		0.152035	0.155576	0.159200	0.162908	0.166703	56.30	58.95
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972		0.168749	0.173050	0.177460	0.181983	0.186621	62.60	65.84
Morgan Stanley	61760T512	04/03/12	03/30/16	100.000	0.000	4.2972		0.138471					12.32	
Morgan Stanley	61760T660	05/02/12	04/27/17	100.000	0.000	4.7658		0.156009	0.159727	0.163533			57.31	18.97
Morgan Stanley	61761H764	12/04/12	12/05/16	100.000	0.000	2.5669		0.076980	0.077968				25.89	
Morgan Stanley	61761H806	12/04/12	07/03/18	100.000	0.000	2.8586		0.085443	0.086664	0.087903	0.089159	0.090434	31.42	32.32
Morgan Stanley	61761H822	01/03/13	02/27/17	100.000	0.000	2.2436		0.066121	0.066863	0.067613			24.12	3.79
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561		0.092980	0.094401	0.095843	0.097308	0.098795	33.74	34.78
Morgan Stanley	61761JAL3	12/27/12	12/27/32	100.000	VARIES	4.4695		0.114688	0.113819	0.112931	0.112567	0.112195	41.12	40.59
Morgan Stanley	61761JAM1	12/27/12	12/27/32	100.000	VARIES	4.4777		0.122149	0.122286	0.122427	0.122714	0.123008	44.00	44.13
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934		0.099268	0.100903	0.102564	0.104253	0.105970	36.53	37.74
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973		0.094371	0.095974	0.097604	0.099262	0.100948	34.83	36.02
Morgan Stanley	61761JBB4	01/31/13	01/31/33	100.000	VARIES	4.4962		0.117122	0.116371	0.115603	0.114817	0.114537	41.80	41.31
Morgan Stanley	61761JBC2	01/31/13	01/31/33	100.000	VARIES	4.5027		0.122223	0.122327	0.122433	0.122541	0.122748	44.05	44.14
Morgan Stanley	61761JBJ7	01/14/13	01/14/28	100.000	VARIES	4.1941		0.109461	0.108592	0.108224	0.107848	0.107465	39.04	38.77
Morgan Stanley	61761JBK4	01/30/13	01/28/33	100.000	VARIES	4.6735		0.119394	0.118413	0.117410	0.116383	0.115966	42.50	41.86
Morgan Stanley	61761JBZ1	02/28/13	02/28/33	100.000	VARIES	4.3576		0.116564	0.115323	0.117261	0.115376	0.117555	42.52	42.49
Morgan Stanley	61761JCA5	02/28/13	02/28/33	100.000	VARIES	4.3507		0.110788	0.108770	0.109727	0.107088	0.108550	40.05	39.42
Morgan Stanley	61761JCB3	02/28/13	02/28/33	100.000	VARIES	4.3518		0.112237	0.110333	0.111452	0.108921	0.110468	40.63	40.09

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762		0.089010	0.090335	0.091679	0.093043	0.094428	32.61	33.59
Morgan Stanley	61761JCN7	02/21/13	02/18/33	100.000	VARIES	4.4837		0.117220	0.116465	0.115692	0.114902	0.114622	41.86	41.36
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5200		0.116754	0.116025	0.115279	0.114517	0.114220	41.70	41.22
Morgan Stanley	61761JEU9	04/30/13	04/29/33	100.000	VARIES	3.9393		0.102472	0.101812	0.101139	0.100454	0.100188	36.69	36.23
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.105668	0.105043	0.104405	0.103755	0.103478	37.86	37.42
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.112210	0.111596	0.111578	0.110327	0.110695	40.94	40.47
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.108552	0.107935	0.107305	0.106663	0.106440	38.92	38.48
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.137899	0.136961	0.135998	0.135010	0.134643	49.47	48.78
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0231		0.123456	0.125939	0.128473	0.131057	0.133693	44.91	46.73
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7372		0.125695	0.125057	0.124405	0.123737	0.123482	45.12	44.65
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	3.9339		0.120454	0.122824	0.125240	0.127703	0.130215	43.82	45.56
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8132		0.126816	0.126127	0.125421	0.124698	0.123958	45.32	44.80
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5967		0.107283	0.109213	0.111177	0.113176	0.115211	39.56	41.00
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.129279	0.128776	0.128261	0.127733	0.127192	46.28	45.90
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7093		0.110852	0.112908	0.115002	0.117135	0.119308	40.80	42.32
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.131086	0.130374	0.130357	0.128896	0.128833	47.76	47.12
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.127018	0.126396	0.125759	0.125107	0.124439	45.50	45.04
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026		0.101116	0.102836	0.104586	0.106365	0.108175	37.03	38.30
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8741		0.130460	0.129966	0.129460	0.128942	0.128411	46.79	46.42
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7081		0.123744	0.122972	0.122181	0.121371	0.120543	44.31	43.74
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.102940	0.104722	0.106533	0.108377	0.110252	37.60	38.91
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7205		0.110579	0.112636	0.114732	0.116866	0.119040	40.56	42.08
Morgan Stanley	61761JMZ9	12/26/13	06/27/22	100.000	0.000	3.9456		0.118524	0.120862	0.123246	0.125678	0.128157	43.11	44.83
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7411		0.123492	0.122960	0.123088	0.121858	0.121954	45.10	44.70
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667		0.095261	0.096817	0.098399	0.100006	0.101639	34.77	35.91
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1488		0.090171	0.091590	0.093543	0.094497	0.096512	33.37	34.41
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261		0.087932	0.089262	0.090613	0.091984	0.093376	31.90	32.87
Morgan Stanley	61761JUW7	11/25/14	11/25/20	100.000	0.000	3.1262		0.089576	0.090976	0.092398	0.093843	0.095309	32.60	33.63
Morgan Stanley	61761JVF3	12/31/14	12/31/20	100.000	0.000	3.0557		0.087494	0.088831	0.090188	0.091566	0.092965	31.74	32.72
Morgan Stanley	61761JVV2	01/30/15	01/29/21	100.000	0.000	2.7901		0.078579	0.079675	0.080787	0.081914	0.083057	28.82	29.63
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1503		0.088888	0.090289	0.091711	0.093155	0.094623	32.61	33.65
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983		0.101752	0.103583	0.105446	0.107344	0.109275	37.40	38.75
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2132		0.090692	0.092149	0.093629	0.095133	0.096662	32.99	34.06
Morgan Stanley	61761M201	01/04/13	01/02/18	100.000	0.000	2.5385		0.075095	0.076048	0.077013	0.077991	0.078981	27.55	28.25
Morgan Stanley	61761S125	06/04/14	11/29/19	100.000	0.000	2.7571		0.079768	0.080868	0.081983	0.083113	0.084259	28.99	29.79
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219		0.096932	0.098542	0.100179	0.101843	0.103534	35.19	36.37
Morgan Stanley	61761S562	07/03/14	07/03/19	100.000	0.000	2.3357		0.066406	0.067182	0.067966	0.068760	0.069563	24.32	24.89
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9148		0.083926	0.085149	0.086390	0.087649	0.088926	30.58	31.48
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4469		0.096879	0.099632	0.100247	0.103665	0.103733	36.48	37.75
Morgan Stanley	61762E190	05/03/13	08/03/18	100.000	0.000	2.0678		0.060164	0.060786	0.061414	0.062049	0.062691	21.96	22.41
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	3.0961		0.092824	0.094261	0.095720	0.097202	0.098707	33.77	34.82
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4701		0.072040	0.072929	0.073830	0.074742	0.075665	26.21	26.86
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3897		0.100708	0.102415	0.104151	0.105916	0.107711	36.68	37.93

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.099272	0.100931	0.102619	0.104334	0.106078	36.12	37.33
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4767		0.103441	0.105239	0.107069	0.108930	0.110824	37.57	38.88
Morgan Stanley	61762GAT1	12/26/13	06/28/19	100.000	0.000	2.5339		0.074033	0.074971	0.075921	0.076883	0.077857	26.83	27.51
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIABLES	3.8517		0.109420	0.109962	0.110197	0.110436	0.110445	39.58	39.74
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIABLES	4.2965		0.123138	0.124458	0.125120	0.125796	0.126487	44.75	45.29
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5008		0.097246	0.098948	0.100680	0.102443	0.104236	35.52	36.78
Morgan Stanley	61762P146	08/05/13	06/29/18	100.000	0.000	2.9164		0.086843	0.088110	0.089394	0.090698	0.092021	31.50	32.42
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.107662	0.109605	0.111582	0.113595	0.115645	39.68	41.13
Morgan Stanley	61762P443	09/05/13	08/31/18	100.000	0.000	3.0417		0.088729	0.089100	0.091954	0.091831	0.094772	32.94	33.89
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.131518	0.134375	0.137294	0.140277	0.143324	48.68	50.82
Morgan Stanley	61762P807	10/03/13	09/28/18	100.000	0.000	2.7818		0.081631	0.082767	0.083918	0.085085	0.086269	29.80	30.64
Morgan Stanley	61762W265	11/05/13	04/30/19	100.000	0.000	2.9687		0.087437	0.088735	0.090052	0.091389	0.092746	31.87	32.82
Morgan Stanley	61762W505	12/04/13	08/30/19	100.000	0.000	2.9200		0.083905	0.085130	0.086847	0.087634	0.089402	31.30	32.16
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3853		0.100569	0.102271	0.104002	0.105763	0.107553	36.65	37.90
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.099291	0.100952	0.102640	0.104357	0.106102	36.13	37.35
Morgan Stanley	61762W703	01/03/14	12/31/19	100.000	0.000	3.0245		0.089193	0.090542	0.091911	0.093301	0.094712	32.36	33.34
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.100783	0.102550	0.104347	0.106177	0.108038	36.82	38.12
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.093769	0.095326	0.097442	0.098519	0.100705	34.72	35.87
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611		0.083465	0.084701	0.085955	0.087228	0.088519	30.48	31.39
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4094		0.096650	0.098298	0.099974	0.101678	0.103411	35.27	36.48
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1619		0.089206	0.090616	0.092049	0.093504	0.094982	32.53	33.57
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2130		0.090703	0.092160	0.093640	0.095145	0.096673	32.99	34.06
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3973		0.094372	0.095966	0.097596	0.099254	0.100940	34.83	36.02
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449		0.095693	0.097323	0.098999	0.100704	0.102439	35.23	36.46
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4968		0.097136	0.098834	0.100562	0.102320	0.104109	35.68	36.94
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136		0.100399	0.102213	0.104060	0.105940	0.107854	36.84	38.18
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3206		0.092241	0.093764	0.095321	0.096903	0.098512	33.75	34.88
Morgan Stanley	61765R669	11/04/15	05/05/23	100.000	0.000	3.3209		0.091244	0.091751	0.094820	0.094823	0.097995	33.69	34.79
Morgan Stanley	61765U175	12/03/15	06/02/23	100.000	0.000	3.3915		0.094211	0.095799	0.097424	0.099076	0.100756	34.29	35.47
Morgan Stanley	61765U217	12/03/15	12/10/20	100.000	0.000	2.7610		0.076738	0.077797	0.078871	0.079960	0.081064	27.86	28.64
Morgan Stanley	61765U381	01/05/16	07/06/23	100.000	0.000	3.3684		0.093568	0.093578	0.095154	0.096757	0.098386	33.59	35.11
Morgan Stanley	61765U407	01/05/16	07/06/21	100.000	0.000	2.9923		0.083121	0.083128	0.084372	0.085635	0.086916	29.81	31.05
Morgan Stanley	61765U597	02/03/16	08/03/21	100.000	0.000	3.0505			0.084738	0.086030	0.087342	0.088675	27.99	31.60
Morgan Stanley	61765U787	03/03/16	09/02/21	100.000	0.000	3.1366			0.087130	0.088489	0.089876	0.091286	26.13	32.44
Morgan Stanley	61765U803	03/03/16	09/01/23	100.000	0.000	3.5888			0.099689	0.101458	0.103279	0.105132	29.92	37.29
Morgan Stanley	61766B135	04/05/16	10/04/23	100.000	0.000	3.0621			0.085060	0.086355	0.087677	0.089019	22.74	31.56
Morgan Stanley	61766B168	04/05/16	10/04/23	100.000	0.000	3.0621			0.085060	0.086355	0.087677	0.089019	22.74	31.56
Morgan Stanley	61766B176	04/05/16	10/05/21	100.000	0.000	2.6206			0.072796	0.073750	0.074716	0.075695	19.45	26.89
Morgan Stanley	61766B259	05/04/16	11/03/23	100.000	0.000	3.0362			0.084340	0.085613	0.086913	0.088232	20.06	31.21
Morgan Stanley	61766B309	05/04/16	11/03/21	100.000	0.000	2.5127			0.069799	0.070671	0.071559	0.072458	16.59	25.70
Morgan Stanley	61766B366	06/03/16	12/05/23	100.000	0.000	3.0194		0.083874	0.083888	0.085154	0.086440	0.087745	17.48	30.95
Morgan Stanley	61766B408	06/03/16	12/03/21	100.000	0.000	2.6239			0.072889	0.073845	0.074814	0.075796	15.19	26.81
Morgan Stanley	61766B564	07/06/16	01/03/24	100.000	0.000	2.7557				0.076549	0.077586	0.078655	13.40	28.12

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								2016 1st Period	2016 2nd Period	2016 3rd Period	2017 2nd Period	2017 3rd Period	2016	2017
Morgan Stanley	61766B598	07/06/16	01/04/22	100.000	0.000	2.5837				0.071772	0.072689	0.073628	12.56	26.33
Morgan Stanley	61766F250	11/03/16	05/03/24	100.000	0.000	2.9895				0.083044	0.084285	0.085545	4.82	30.26
Morgan Stanley	61766F466	12/05/16	06/05/24	100.000	0.000	3.5038				0.097330	0.099036	0.100771	2.53	35.44
Morgan Stanley	61766YAB7	05/25/16	05/25/26	100.000	VARIES	2.2927			0.010449	0.010021	0.009588	0.009150	2.24	3.50
Morgan Stanley	61766YAD3	05/25/16	05/25/23	100.000	VARIES	1.9635			0.008248	0.008059	0.007868	0.007675	1.77	2.85
Morgan Stanley	61766YAN1	09/30/16	09/30/26	100.000	VARIES	2.2434				0.009883	0.009486	0.009084	.90	3.41
Morgan Stanley	61767BAA8	02/22/16	02/23/26	100.000	VARIES	3.7844		0.105122	0.105124	0.105274	0.105426	0.105581	32.50	37.97
Morgan Stanley	61768CAV9	10/31/16	10/31/23	100.000	0.000	2.9262				0.081286	0.082475	0.083682	4.96	29.62
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	VARIES	N/A		0.104696	0.104687				23.45	
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	VARIES	N/A		0.115238	0.115228	0.115218	0.115208		41.48	25.81
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	VARIES	N/A		0.124508	0.124497	0.124486	0.124474	0.124462	44.82	44.81
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	VARIES	N/A		0.127337	0.127327	0.127316	0.127306	0.127295	45.84	45.83
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	VARIES	N/A		0.130149	0.130140	0.130130	0.130120	0.130110	46.85	46.84
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	VARIES	N/A		0.132951	0.132941	0.132932	0.132923	0.132613	47.86	47.81
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	VARIES	N/A		0.135755	0.135746	0.135737	0.135728	0.135718	48.87	48.86
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	VARIES	N/A		0.138559	0.138550	0.138542	0.138533	0.138524	49.88	49.87
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	VARIES	N/A		0.141355	0.141347	0.141339	0.141330	0.141322	50.88	50.88
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	VARIES	N/A		0.144150	0.144142	0.144134	0.144126	0.144118	51.89	51.88
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	682.89	0.206989					31.05	
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	504.00	0.152767	0.158679	0.164820	0.171199	0.177824	56.42	60.87
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	467.14	0.141596	0.147075	0.152767	0.158679	0.164820	52.30	56.42
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	432.98	0.131241	0.136320	0.141596	0.147075	0.152767	48.47	52.30
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	401.32	0.121643	0.126350	0.131240	0.136319	0.141595	44.93	48.47
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	371.97	0.112747	0.117110	0.121642	0.126350	0.131239	41.64	44.93
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	344.77	0.104503	0.108547	0.112748	0.117111	0.121643	38.60	41.64
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	319.56	0.096860	0.100609	0.104502	0.108547	0.112747	35.77	38.60
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	296.19	0.089777	0.093252	0.096860	0.100609	0.104503	33.16	35.77
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	274.53	0.083212	0.086432	0.089777	0.093251	0.096860	30.73	33.16
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	254.45	0.077127	0.080111	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	235.84	0.071486	0.074253	0.077127	0.080112	0.083212	26.40	28.49
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	58.28	0.021184	0.021271	0.021357	0.021444	0.021531	7.64	7.71
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	65.33	0.023794	0.023897				8.20	
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	62.62	0.022780	0.022875	0.022971	0.023066		8.22	7.92
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	61.40	0.022328	0.022420	0.022513	0.022606	0.022699	8.06	8.12
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	61.59	0.022406	0.022499	0.022593	0.022687	0.022782	8.09	8.15
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	59.72	0.021708	0.021796	0.021885	0.021974	0.022063	7.83	7.90
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	59.90	0.021784	0.021873	0.021964	0.022054	0.022145	7.86	7.93
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	61.38	0.022346	0.022441	0.022537	0.022633	0.022730	8.06	8.13
Natixis US MTN LLC	63873HJP0	12/27/13	12/27/21	100.000	0.000	3.3519		0.099509	0.101177	0.102873	0.104597	0.106350	36.14	37.36
Natixis US MTN LLC	63873HJR6	09/09/14	09/09/24	100.000	VARIES	3.2415		0.088446	0.087178	0.085890	0.084956	0.084007	31.33	30.54
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIES	4.8025		0.118882	0.117266	0.115611	0.115645	0.115680	42.49	41.63
Natixis US MTN LLC	63873HJU9	04/30/14	04/30/34	100.000	VARIES	4.2419		0.107205	0.105788	0.104342	0.102864	0.102631	38.16	37.19
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIES	4.2606		0.104325	0.104027	0.103722	0.103411	0.103093	37.41	37.19

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										Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer		CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16		2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Natixis US MTN LLC		63873HXC7	04/30/14	04/30/34	100.000	VARIES	4.2409			0.108160	0.106530	0.104864	0.103164	0.102935	38.44	37.33
Natixis US MTN LLC		63873HXX1	01/30/14	01/31/22	100.000	0.000	3.4392			0.098371	0.101162	0.101783	0.105250	0.105314	37.04	38.32
Natixis US MTN LLC		63873HLN2	08/29/13	08/29/33	100.000	VARIES	4.5781			0.112841	0.113247	0.111779	0.112612	0.112219	41.24	41.01
Natixis US MTN LLC		63873HLS1	09/30/13	09/30/28	100.000	VARIES	4.4223			0.113549	0.112327	0.111078	0.111107	0.111137	40.43	40.00
Natixis US MTN LLC		63873HLU6	07/31/14	07/31/34	100.000	VARIES	3.9932			0.104194	0.103902	0.103604	0.103300	0.102990	37.37	37.15
Natixis US MTN LLC		63873HLX0	02/28/14	02/28/29	100.000	VARIES	4.1176			0.105144	0.102732	0.103118	0.100115	0.101726	37.79	36.91
Natixis US MTN LLC		63873HME1	10/31/13	10/31/33	100.000	VARIES	4.5707			0.114343	0.111587	0.108767	0.108048	0.107313	40.33	38.94
Natixis US MTN LLC		63873HMF8	03/31/14	03/31/34	100.000	VARIES	4.1471			0.106407	0.104388	0.102326	0.100222	0.099771	37.57	36.23
Natixis US MTN LLC		63873HMU5	08/29/14	08/29/29*	100.000	VARIES	3.5626			0.094724	0.094681				22.82*	
Natixis US MTN LLC		63873HMM1	11/27/13	11/27/33	100.000	VARIES	4.5648			0.115758	0.113652	0.111498	0.111262	0.111020	41.15	40.08
NJ Econ Dev Auth		64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	405.39		0.147241					26.50	
NJ Econ Dev Auth		64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	386.28			0.144458	0.148423			51.31	26.72
NJ Econ Dev Auth		64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	367.94		0.134238	0.137956	0.141777	0.145705		48.99	51.75
NJ Econ Dev Auth		64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	349.58		0.127748	0.131308	0.134969	0.138731		46.63	49.27
NJ Econ Dev Auth		64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	380.31		0.163617					29.45	
NJ Econ Dev Auth		64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	362.57		0.156664	0.161504	0.166493			57.27	29.97
NJ Econ Dev Auth		64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	344.16		0.149236	0.153913	0.158738	0.163713		54.57	58.04
NJ Econ Dev Auth		64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	325.50		0.141535	0.146021	0.150650	0.155425		51.76	55.09
NJ Econ Dev Auth		64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	308.52		0.134784	0.139137	0.143631	0.148269		49.31	52.54
NJ Econ Dev Auth		64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	290.41		0.127123	0.131260	0.135532	0.139943		46.51	49.59
NJ Econ Dev Auth		64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	272.25		0.119128	0.122999	0.126996	0.131123		43.58	46.46
NJ Econ Dev Auth		64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	255.49		0.111837	0.115477	0.119235	0.123116		40.92	43.62
NJ Econ Dev Auth		645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	740.27		0.202466					8.91	
NJ Econ Dev Auth		645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	688.15		0.188532	0.195686	0.203112			71.14	8.94
NJ Econ Dev Auth		645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	639.13		0.175278	0.181942	0.188860	0.196041	0.203494	66.15	71.27
NJ Econ Dev Auth		645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	593.25		0.162754	0.168947	0.175375	0.182047	0.188974	61.42	66.19
NJ Econ Dev Auth		645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	550.62		0.151108	0.156861	0.162833	0.169033	0.175468	57.03	61.45
NJ Econ Dev Auth		645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	511.00		0.140283	0.145627	0.151175	0.156934	0.162913	52.95	57.06
NJ Econ Dev Auth		645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	474.18		0.130220	0.135184	0.140337	0.145687	0.151241	49.15	52.97
NJ Econ Dev Auth		645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	439.97		0.120867	0.125478	0.130264	0.135233	0.140392	45.62	49.17
NJ Econ Dev Auth		645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	408.19		0.112176	0.116458	0.120904	0.125519	0.130311	42.34	45.64
NJ Econ Dev Auth		645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	378.67		0.104099	0.108076	0.112204	0.116490	0.120940	39.29	42.35
NJ Econ Dev Auth		645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	351.25		0.096594	0.100286	0.104119	0.108099	0.112231	36.46	39.30
NY State Dorm Auth		649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	35.93		0.019847	0.020568	0.021314	0.022087	0.022889	7.43	7.98
Newark, NJ		6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	372.62		0.118481	0.122297	0.126234	0.130299	0.134495	44.04	46.92
Newark, NJ		6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	350.04		0.111480	0.115086	0.118809	0.122652	0.126620	41.44	44.17
Newark, NJ		6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	328.57		0.104753	0.108153	0.111662	0.115286	0.119027	38.94	41.51
Newark, NJ		6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	308.29		0.098394	0.101596	0.104903	0.108318	0.111844	36.58	39.00
Newark, NJ		6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	289.15		0.092383	0.095400	0.098514	0.101731	0.105052	34.35	36.63
Newark, NJ		6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	271.09		0.086706	0.089545	0.092478	0.095506	0.098634	32.24	34.39
Newark, NJ		6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	254.11		0.081320	0.083987	0.086742	0.089587	0.092525	30.24	32.26

* Called in 2016; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	238.15	0.076253	0.078758	0.081345	0.084017	0.086777	28.36	30.25
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	223.15	0.071488	0.073840	0.076269	0.078779	0.081370	26.59	28.37
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	209.06	0.067008	0.069216	0.071496	0.073852	0.076286	24.92	26.59
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	195.93	0.062801	0.064870	0.067008	0.069216	0.071496	23.36	24.92
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	183.63	0.058858	0.060798	0.062801	0.064870	0.067008	21.89	23.36
Newark, NJ	650367KA2	01/29/13	07/15/16	99.221	2.000	2.2351	6.54	0.006388	0.006459				1.25	
Newark, NJ	650367KB0	01/29/13	07/15/17	97.756	2.000	2.5351	14.41	0.014135	0.014314	0.014495	0.014679		5.18	2.85
Newark, NJ	650367KC8	01/29/13	07/15/18	97.007	2.340	2.9371	15.42	0.015199	0.015422	0.015648	0.015878	0.016111	5.59	5.75
Newark, NJ	650367KH7	01/29/13	04/01/17	97.893	2.000	2.5352	14.53	0.014318	0.014499	0.014683			5.22	1.32
Newark, NJ	650367KJ3	01/29/13	04/01/18	97.000	2.308	2.9373	16.40	0.016253	0.016491	0.016734	0.016979	0.017229	5.94	6.11
Newark, NJ	650367KK0	01/29/13	04/01/19	97.003	2.698	3.2375	13.46	0.013393	0.013610	0.013831	0.014054	0.014282	4.90	5.06
Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5334	11.31	0.011306	0.011505	0.011709	0.011916	0.012126	4.14	4.29
Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7335	9.69	0.009713	0.009895	0.010079	0.010267	0.010459	3.56	3.70
Nextera Energy, Inc.	65339KAB6	05/04/12	06/01/17	95.000	VARIES	2.3952		0.064940	0.065445	0.065996			23.50	9.90
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5378		0.111807	0.108659	0.105440	0.102148	0.098782	39.68	37.36
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5491		0.122490	0.121873	0.121238	0.121732	0.122240	43.94	43.77
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9586		0.130594	0.130518	0.130438	0.130357	0.130273	47.00	46.94
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3554		0.014877	0.015052	0.015230	0.015409	0.015590	5.39	5.52
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIES	4.5091		0.113444	0.108614	0.107371	0.102559	0.101076	39.88	37.53
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIES	3.7542		0.095968	0.093090	0.092482	0.091863	0.091232	33.92	33.14
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIES	4.2953		0.109843	0.104954	0.099959	0.095717	0.091383	37.16	33.92
Nomura America Finance	65539ABL3	12/24/14	12/24/34	100.000	VARIES	2.8014		0.074074	0.072162	0.070223	0.070468	0.070716	26.30	25.33
Nomura America Finance	65539ABR0	02/19/15	02/19/20	110.000	0.125	2.3793		0.073525	0.074359	0.075202	0.076055	0.076919	26.84	27.45
Nomura America Finance	65539ABS8	02/25/15	02/25/20	100.000	VARIES	1.9119		0.011553	0.011664	0.011775	0.011888	0.011816	4.21	4.26
Nomura America Finance	65539ABW9	05/22/15	11/22/16	100.000	1.720	1.1791		0.032667	0.032578				10.47	
Nomura America Finance	65539ABY5	06/30/15	06/30/22	105.000	0.000	3.4999		0.103869	0.105687	0.107536	0.109418	0.111333	37.72	39.06
Nomura America Finance	65539ACG3	01/22/16	01/22/23	103.000	0.125	3.0300			0.086692	0.087953	0.089232	0.090532	29.59	32.30
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1004		0.290586	0.299402	0.308575	0.318120	0.328051	107.03	113.70
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1004		0.290586	0.299402	0.308575	0.318120	0.328051	107.03	113.70
Nuverra Environmental	67091KAA2	04/15/16	04/15/21	36.385	VARIES	N/A			0.370188	0.437983	0.491168	0.553418	99.92	176.02
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	753.01	0.211586	0.220323				52.35	
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	725.81	0.199500	0.207230				49.27	
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	673.22	0.185304	0.192503	0.199981	0.207750		69.77	49.39
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	624.00	0.171877	0.178562	0.185508	0.192724	0.200220	64.71	69.85
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	578.03	0.159104	0.165285	0.171706	0.178376	0.185306	59.90	64.65
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	535.67	0.147546	0.153285	0.159248	0.165442	0.171878	55.55	59.96
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	496.30	0.136605	0.141912	0.147425	0.153152	0.159102	51.43	55.51
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	496.56	0.154254					27.61	
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	475.15	0.148610	0.152944	0.157403			54.29	28.18
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	453.81	0.142982	0.147244	0.151633	0.156153	0.160807	52.25	55.41
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	431.50	0.136797	0.140949	0.145228	0.149637	0.154179	50.00	53.08
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	408.52	0.130097	0.134099	0.138223	0.142475	0.146857	47.56	50.53
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	385.91	0.123379	0.127217	0.131174	0.135254	0.139462	45.11	47.97

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	363.58	0.116499	0.120146	0.123908	0.127787	0.131787	42.60	45.31
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	341.94	0.109628	0.113066	0.116611	0.120268	0.124039	40.09	42.65
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	506.85	0.153143					27.41	
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	486.60	0.148321	0.152637	0.157078			54.18	28.12
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	463.93	0.142322	0.146541	0.150886	0.155359	0.159965	52.00	55.13
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	440.57	0.135865	0.139954	0.144166	0.148505	0.152975	49.66	52.69
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	417.31	0.129291	0.133235	0.137298	0.141485	0.145800	47.26	50.19
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	496.57	0.154190					27.60	
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	475.18	0.148556	0.152886	0.157342			54.27	28.16
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	453.85	0.142936	0.147195	0.151581	0.156098	0.160749	52.23	55.39
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	431.55	0.136759	0.140909	0.145185	0.149591	0.154130	49.99	53.07
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	408.59	0.130066	0.134065	0.138187	0.142436	0.146816	47.55	50.52
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	385.99	0.123353	0.127189	0.131144	0.135222	0.139427	45.11	47.95
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	363.66	0.116478	0.120124	0.123883	0.127760	0.131759	42.60	45.30
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	342.02	0.109612	0.113048	0.116591	0.120246	0.124016	40.09	42.64
Paterson, NJ	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	507.87	0.155781					14.02	
Paterson, NJ	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	486.71	0.150430	0.154876	0.159452			55.77	14.35
Paterson, NJ	7031303Z5	03/30/12	03/15/18	98.496	3.625	3.9103	9.07	0.007196	0.007337	0.007480	0.007627	0.007776	2.65	2.75
Peoria CNTYS SD #327, IL	712746DS2	05/05/15	12/01/16	100.776	0.000	1.1894		0.033522	0.033722				11.10	
Peoria CNTYS SD #327, IL	712746DT0	05/05/15	12/01/17	101.129	VARIES	1.5403		0.043653	0.043989	0.042983	0.042886		15.76	14.17
Peoria CNTYS SD #327, IL	712746DU7	05/05/15	12/01/18	100.343	VARIES	1.8910		0.053281	0.053784	0.052641	0.052614	0.052586	19.25	18.94
Peoria CNTYS SD #322, IL	712762CN1	05/14/15	12/01/19	100.000	VARIES	1.9926		0.055955	0.056513	0.055363	0.055361	0.055359	20.23	19.93
Peoria CNTYS SD #322, IL	712762CP6	05/14/15	12/01/20	100.000	VARIES	2.2422		0.063050	0.063757	0.062303	0.062301	0.062299	22.80	22.43
Peoria CNTY SD #325, IL	713165FF0	09/04/13	12/01/16	109.532	VARIES	2.1847		0.062518	0.061608				20.47	
Peoria CNTY SD #325, IL	713165FG8	09/04/13	12/01/17	110.617	VARIES	2.5859		0.075537	0.074629	0.073708	0.072775		26.97	24.16
Peoria CNTY SD #325, IL	713165FH6	09/04/13	12/01/18	111.133	VARIES	2.9367		0.086958	0.086094	0.085217	0.084326	0.083423	31.10	30.46
Peoria CNTY SD #325, IL	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365		0.101877	0.101122	0.100354	0.099572	0.098777	36.49	35.94
Peoria CNTY SD #325, IL	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8364		0.113363	0.112740	0.112105	0.111458	0.110799	40.66	40.20
Peoria CNTY SD #325, IL	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1864		0.122794	0.122311	0.121819	0.121316	0.120803	44.09	43.73
Peoria County, IL	713168AX0	10/05/11	12/01/16	105.823	VARIES	3.9840		0.112029	0.111356				36.85	
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2347		0.120458	0.119774	0.119075	0.118362		43.20	39.17
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.128112	0.127558	0.126993	0.126414	0.125823	45.99	45.58
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.136356	0.135803	0.135237	0.134657	0.134064	48.96	48.55
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.143132	0.142719	0.142295	0.141860	0.141415	51.43	51.12
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	389.22	0.106216	0.109768	0.113440	0.117234	0.121155	39.43	42.11
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	653.73	0.177200					18.43	
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	613.54	0.166532	0.172035	0.177720			61.79	18.48
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	575.26	0.156246	0.161418	0.166760	0.172279	0.177981	57.98	61.88
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	539.53	0.146738	0.151609	0.156642	0.161842	0.167214	54.46	58.13
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	505.62	0.137609	0.142184	0.146911	0.151796	0.156843	51.07	54.52
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	473.60	0.128895	0.133181	0.137609	0.142184	0.146911	47.84	51.07
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	443.70	0.120839	0.124863	0.129020	0.133317	0.137756	44.85	47.88
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	415.61	0.113265	0.117042	0.120945	0.124978	0.129146	42.04	44.89

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	364.47	0.099395	0.102714	0.106145	0.109690	0.113353	36.89	39.40
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	341.22	0.093119	0.096233	0.099452	0.102779	0.106216	34.56	36.92
Piatt & Champa CNTYS, IL	719457BT9	02/25/16	12/01/17	101.730	2.750	1.7515		0.049496	0.049370	0.049133	0.048895		15.11	16.17
Piatt & Champa CNTYS, IL	719457BU6	02/25/16	12/01/18	102.007	2.750	2.0008		0.056695	0.056590	0.056392	0.056192	0.055990	17.32	20.25
Piatt & Champa CNTYS, IL	719457BV4	02/25/16	12/01/19	102.692	3.000	2.2507		0.064203	0.064088	0.063871	0.063652	0.063431	19.62	22.94
Piatt & Champa CNTYS, IL	719457BW2	02/25/16	12/01/20	102.231	3.000	2.5006		0.071013	0.070931	0.070775	0.070618	0.070460	21.71	25.44
Piatt & Champa CNTYS, IL	719457BX0	02/25/16	12/01/21	102.646	3.250	2.7507		0.078431	0.078344	0.078180	0.078014	0.077845	23.98	28.10
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.2340		0.128317	0.127652	0.126973	0.126280	0.125572	46.03	45.54
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.3835		0.131703	0.131089	0.130461	0.129820	0.129164	47.27	46.81
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.5327		0.135015	0.134455	0.133883	0.133297	0.132698	48.47	48.06
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.6321		0.137187	0.136665	0.136131	0.135585	0.135026	49.26	48.88
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	4.8808		0.142497	0.142076	0.141646	0.141204	0.140752	51.20	50.89
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	4.9305		0.143536	0.143137	0.142728	0.142309	0.141879	51.58	51.28
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.1294		0.147630	0.147320	0.147002	0.146676	0.146341	53.07	52.84
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.373571	0.384410	0.395608	0.407240	0.419323	138.77	147.03
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.373571	0.384410	0.395608	0.407240	0.419323	138.77	147.03
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	706.65	0.193031					8.49	
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	658.39	0.179849	0.186323	0.193030			67.70	8.49
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	613.44	0.167571	0.173603	0.179852	0.186327	0.193034	63.08	67.70
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	572.64	0.156947	0.162636	0.168531	0.174639	0.180970	59.10	63.46
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	533.28	0.146160	0.151458	0.156948	0.162636	0.168532	55.04	59.10
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	496.63	0.136114	0.141047	0.146160	0.151458	0.156947	51.26	55.04
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	462.49	0.126759	0.131353	0.136114	0.141048	0.146161	47.73	51.26
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	273.86	0.060575	0.061333	0.062099	0.062876	0.063662	22.19	22.75
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.619486					45.84	
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.325271	0.334123	0.343273	0.352732	0.362469	119.77	126.43
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.325271	0.334123	0.343273	0.352732	0.362469	119.77	126.43
Randolph & Perry CNTYS	752368AW0	05/16/13	12/01/16	106.110	VARIES	1.9823		0.056025	0.055548				18.40	
Randolph & Perry CNTYS	752368AX8	05/16/13	12/01/17	106.596	VARIES	2.2344		0.063899	0.063449	0.062994	0.062534		22.90	20.71
Randolph & Perry CNTYS	752368AY6	05/16/13	12/01/18	106.586	VARIES	2.4855		0.071551	0.071145	0.070735	0.070320	0.069899	25.66	25.36
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIES	2.7850		0.080896	0.080476	0.080049	0.079616	0.079178	29.02	28.71
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIES	3.0845		0.090275	0.089847	0.089412	0.088970	0.088521	32.40	32.08
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIES	3.3340		0.098440	0.097997	0.097547	0.097089	0.096624	35.33	35.01
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIES	3.5343		0.104011	0.103640	0.103262	0.102878	0.102487	37.35	37.08
Randolph County, IL	752535DK7	01/30/13	12/01/17	89.744	0.000	2.2497	60.59	0.059760	0.060432	0.061112	0.061799		21.68	20.29
Randolph County, IL	752535DL5	01/30/13	12/01/18	85.511	0.000	2.6997	69.67	0.069196	0.070130	0.071076	0.072036	0.073008	25.13	25.82
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997	76.17	0.076135	0.077315	0.078514	0.079730	0.080966	27.69	28.56
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4496	80.36	0.080762	0.082155	0.083572	0.085014	0.086480	29.41	30.43
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6996	81.75	0.082478	0.084004	0.085558	0.087140	0.088752	30.06	31.18
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	81.68	0.082664	0.084276	0.085919	0.087595	0.089302	30.15	31.33
Readers Digest Assn, Inc.	755267AJ0	02/11/10	02/15/17	97.340	9.500	10.0374	21.04	0.012890	0.013537	0.014217			4.94	.63
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.513517	0.531997	0.551286	0.571419	0.592432	192.20	206.45
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.513517	0.531997	0.551286	0.571419	0.592432	192.20	206.45

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								Period	Period	Period	Period	Period		
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		1.060558	1.109895	1.161654	1.215955	1.272921	401.40	439.76
City of Reno, NV	759830AQ5	09/22/16	06/01/20	99.117	2.000	2.2505			0.006407	0.006436	0.006508	0.006581	.64	2.33
City of Reno, NV	759830AR3	09/22/16	06/01/21	98.102	2.000	2.4304			0.010674	0.010725	0.010855	0.010987	1.06	3.89
City of Reno, NV	759830AS1	09/22/16	06/01/22	98.689	2.500	2.7503			0.005953	0.005985	0.006067	0.006151	.59	2.17
City of Reno, NV	759830AT9	09/22/16	06/01/25	97.746	3.000	3.3003			0.006277	0.006318	0.006422	0.006528	.62	2.30
Rock Island Counties, IL	772283CY1	10/02/15	12/01/16	102.590	0.000	1.2370		0.035324	0.035543				11.70	
Rock Island Counties, IL	772283CZ8	10/02/15	12/01/17	104.132	VARIES	1.5410		0.043957	0.044296	0.043157	0.042516		16.13	14.30
Rock Island Counties, IL	772283DA2	10/02/15	12/01/18	105.489	VARIES	1.9914		0.057586	0.058160	0.056642	0.055859	0.055686	21.15	20.50
Rockford Park DS, IL	773182UG3	06/10/15	12/15/16	106.229	0.000	0.8299		0.024595	0.024697				8.48	
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.142143	0.146953	0.151931	0.157083	0.162385	53.66	57.36
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505		0.120284	0.119189				26.39	
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.136334	0.135331	0.134305	0.133255	0.132182	48.59	47.84
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8707		0.109678	0.108973	0.108254			39.16	4.87
Royal Bank of Canada	78008K3K7	04/20/11	04/20/16	100.000	0.000	2.7665		0.086961					9.48	
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1702		0.116737	0.116664	0.116589	0.116513	0.116435	42.00	41.94
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31	100.000	VARIES	4.9792		0.133365	0.133473	0.133584	0.133697	0.133813	48.06	48.15
Royal Bank of Canada	78008SJY3	11/05/12	11/04/19	100.000	0.000	0.6002		0.016976	0.017027	0.017078	0.017129	0.017180	6.13	6.16
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.016976	0.017027	0.017078	0.017129	0.017180	6.13	6.16
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2564		0.066297	0.067045	0.067802	0.068567	0.069340	24.22	24.77
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0299		0.107958	0.108048	0.108140	0.108234	0.108329	38.91	38.97
Royal Bank of Canada	78008TR89	02/17/12	02/17/33	100.000	3.570	3.5699		0.099167	0.099167	0.099167	0.099167	0.099167	35.70	35.70
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.133066	0.133162	0.133261	0.133106	0.132948	47.95	47.89
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.142035	0.142113	0.142193	0.141930	0.141659	51.17	51.07
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315		0.020868	0.021142	0.021421	0.021703		7.63	4.93
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.020806	0.021188	0.021577	0.021973	0.022376	7.64	7.92
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.019319	0.019563	0.019810	0.020059		7.05	5.18
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	2.6902		0.017473	0.017708	0.018045	0.018188	0.018534	6.49	6.66
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218		0.023398	0.023681	0.023968	0.024258		8.51	7.15
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208		0.147328	0.147460	0.147595	0.147734	0.147877	53.07	53.17
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.128939	0.129341	0.129752	0.129546	0.129335	46.53	46.65
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.137950	0.138217	0.138492	0.138774	0.139064	49.72	49.92
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7103		0.151234	0.151393	0.151557	0.151725	0.151898	54.47	54.59
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4493		0.142492	0.142678	0.142869	0.143065	0.143267	51.38	51.52
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5246		0.152969	0.153008	0.153048	0.153090	0.153132	55.08	55.11
Royal Bank of Scotland	78009KRL8	03/15/11	03/15/16	100.000	VARIES	4.1566		0.115487					8.55	
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799		0.121323	0.121388	0.121455	0.121524	0.121594	43.70	43.75
Royal Bank of Scotland	78009PAF8	04/29/11	04/29/16	100.000	0.000	3.8637		0.127498					15.04	
Royal Bank of Scotland	78009PAG6	05/16/11	08/16/16	100.000	0.000	3.5178		0.113334	0.115328				25.86	
Royal Bank of Scotland	78009PAL5	05/31/11	11/30/16	100.000	0.000	3.6087		0.117746	0.119870				39.12	
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4728		0.125729	0.125805	0.125755	0.125705	0.125579	45.28	45.26
Royal Bank of Scotland	78009PAN1	06/15/11	12/15/16	100.000	0.000	3.5863		0.116901	0.118997				40.59	
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5504		0.014510	0.014695	0.014883	0.015072	0.015265	5.26	5.40
Royal Bank of Scotland	78009PAX9	07/29/11	07/29/16	100.000	0.000	3.8218		0.123519	0.125880				26.12	

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Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8321		0.019527	0.019804	0.020084	0.020368	0.020657	7.16	7.37
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0027		0.128857	0.130007	0.134807			48.11	7.82
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7434		0.118883	0.119483	0.120098	0.121534	0.123004	43.06	43.86
Royal Bank of Scotland	78009PBM2	08/31/11	03/01/16	100.000	0.000	3.5003		0.111721					6.70	
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8461		0.124425	0.126818	0.129256			45.66	11.50
Royal Bank of Scotland	78009PBV2	09/30/11	09/30/16	100.000	VARIES	2.7074		0.009125	0.009248				2.48	
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976		0.181415	0.186221	0.191153			66.41	29.82
Royal Bank of Scotland	78009PCG4	12/30/11	07/03/17	100.000	0.000	5.2550		0.175111	0.179712	0.184434	0.189281		65.53	34.44
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.106663	0.108571	0.110512	0.112489	0.114501	39.11	40.52
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIES	1.1630		0.006978	0.007018	0.007059	0.007100	0.007141	2.52	2.55
Royal Bank of Canada	78010UDK0	01/30/14	01/30/19	100.000	VARIES	0.9099		0.007398	0.007432	0.007465	0.007450	0.007534	2.68	2.70
Royal Bank of Canada	78010UDR5	01/30/14	01/30/19	100.000	2.250	2.2499		0.062500	0.062500	0.062500	0.062500	0.062500	22.50	22.50
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIES	4.0699		0.101664	0.097075	0.098947	0.097597	0.099488	36.03	35.93
Royal Bank of Canada	78010UVV6	05/30/14	11/30/17	100.000	VARIES	0.5883		0.007016	0.007000	0.007060	0.007042		2.57	2.35
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIES	3.5596		0.095543	0.095641	0.095740	0.095840	0.095943	34.41	34.48
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIES	3.6300		0.095371	0.095472	0.095575	0.095680	0.095786	34.37	34.45
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIES	3.3499		0.087753	0.087854	0.087957	0.088061	0.088167	31.62	31.69
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIES	2.8500		0.078250	0.078295	0.078341	0.078387	0.078434	28.18	28.21
Royal Bank of Scotland	78011PAA5	11/30/11	11/30/26*	100.000	VARIES	5.2303		0.140494					20.93*	
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIES	3.4099		0.092784	0.090814	0.088810	0.086773	0.086934	33.04	31.60
SG Structured Prods, Inc.	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8135		0.080355	0.079423	0.078473	0.077994	0.077505	28.47	28.02
SG Structured Prods, Inc.	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227		0.082202	0.081621	0.081030	0.080427	0.079812	29.31	28.88
SG Structured Prods, Inc.	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133		0.082907	0.081780	0.080632	0.079948	0.079251	29.30	28.69
SG Structured Prods, Inc.	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.081737	0.081489	0.079883	0.079647	0.078528	29.64	28.94
SG Structured Prods, Inc.	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1615		0.097408	0.096170	0.094907	0.093617	0.092300	34.84	33.93
SG Structured Prods, Inc.	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.093627	0.092776	0.091907	0.091020	0.090115	33.29	32.66
SG Structured Prods, Inc.	78423AE99	02/25/11	02/25/26	100.000	VARIES	4.0467		0.095675	0.095004	0.095047	0.095092	0.095137	34.24	34.24
SG Structured Prods, Inc.	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.095469	0.093692	0.094477	0.092167	0.092895	34.49	33.86
SG Structured Prods, Inc.	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1693		0.115144	0.115313	0.115438	0.115565	0.115665	41.51	41.60
SG Structured Prods, Inc.	78423AH62	03/09/11	03/09/16	100.000	0.000	2.4340		0.075390					5.13	
SG Structured Prods, Inc.	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.091348	0.091318	0.091288	0.091257	0.091687	32.87	32.89
SG Structured Prods, Inc.	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.099709	0.099207	0.098688	0.098159	0.097618	35.71	35.34
SG Structured Prods, Inc.	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.095222	0.094817	0.094292	0.093755	0.093208	34.15	33.78
SG Structured Prods, Inc.	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.099721	0.099166	0.099233	0.099301	0.099371	35.77	35.74
SG Structured Prods, Inc.	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.094433	0.092804	0.093790	0.091706	0.092651	34.24	33.81
SG Structured Prods, Inc.	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1099		0.110178	0.109066	0.110991	0.109300	0.111234	40.15	40.21
SG Structured Prods, Inc.	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953		0.090681	0.088756	0.089741	0.087789	0.088736	32.80	32.36
SG Structured Prods, Inc.	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.098326	0.096903	0.098142	0.096718	0.098504	35.72	35.57
SG Structured Prods, Inc.	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1964		0.067312	0.068051	0.068799			24.39	11.35
SG Structured Prods, Inc.	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0039		0.087757	0.086615	0.086055	0.085483	0.084900	31.39	30.88
SG Structured Prods, Inc.	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0072		0.089411	0.087655	0.088479	0.086406	0.087184	32.40	31.91

* Called in 2016; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
SG Structured Prods, Inc.	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.109074	0.109340	0.109526	0.109716	0.109909	39.32	39.46
SG Structured Prods, Inc.	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9853		0.096062	0.094191	0.095520	0.093730	0.095042	34.81	34.53
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971		0.080373	0.079010	0.076303	0.074393	0.075354	28.66	27.38
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220		0.052118					6.15	
SG Structured Prods, Inc.	78423EBE3	06/29/12	06/30/32	100.000	VARIES	2.6183		0.063061	0.062583	0.062099	0.061608	0.061598	22.61	22.27
SG Structured Prods, Inc.	78423EBR4	07/31/12	07/30/32	100.000	VARIES	2.2858		0.054117	0.054393	0.053482	0.054041	0.052834	19.76	19.52
SG Structured Prods, Inc.	78423ECC6	07/31/12	07/31/32	100.000	VARIES	4.4772		0.118244	0.118404	0.118567	0.118734	0.118904	42.65	42.77
SG Structured Prods, Inc.	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189		0.052062	0.051313	0.051976	0.050942	0.051595	18.91	18.73
SG Structured Prods, Inc.	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060		0.056038	0.055045	0.055563	0.054545	0.055334	20.27	20.07
SG Structured Prods, Inc.	78423ECS1	08/31/12	08/31/32	100.000	VARIES	4.3609		0.116059	0.114930	0.116974	0.115205	0.117259	42.38	42.41
SG Structured Prods, Inc.	78423EDB7	09/28/12	09/28/32	100.000	VARIES	3.8987		0.104453	0.104323	0.104190	0.104326	0.104465	37.56	37.56
SG Structured Prods, Inc.	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721		0.051054	0.050927	0.050800	0.050671	0.050540	18.33	18.24
SG Structured Prods, Inc.	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465		0.058019	0.058000	0.057981	0.057961	0.057941	20.88	20.87
SG Structured Prods, Inc.	78423EDQ4	10/31/12	10/31/32	100.000	VARIES	3.4706		0.093211	0.093142	0.093071	0.092999	0.092926	33.53	33.48
SG Structured Prods, Inc.	78423EEA8	12/31/12	12/31/32	100.000	VARIES	2.3863		0.058308	0.058001	0.057690	0.057376	0.057058	20.93	20.71
SG Structured Prods, Inc.	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3462		0.057862	0.057769	0.057676	0.057581	0.057486	20.80	20.73
SG Structured Prods, Inc.	78423EES9	11/30/12	11/30/32	100.000	VARIES	2.3877		0.059044	0.058908	0.058771	0.058632	0.058492	21.22	21.12
SG Structured Prods, Inc.	78423EJF2	11/27/13	11/27/23	100.000	VARIES	3.9019		0.101616	0.101510	0.101401	0.101290	0.101177	36.56	36.48
SG Structured Prods, Inc.	78423EJG0	12/18/13	12/18/23	100.000	VARIES	3.8786		0.101175	0.101131	0.101087	0.101042	0.100996	36.41	36.38
SLM Corporation.	78442FEM6	01/27/12	01/25/17	98.942	6.000	6.2498	8.04	0.006329	0.006527	0.006731			2.38	.16
SM Energy Company	78454LAM2	08/09/16	07/01/21	86.000	1.500	4.7378			0.071515	0.072852	0.074578		10.16	26.54
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	176.09	0.099911	0.105667				33.91	
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	176.09	0.099911	0.105667				33.91	
Saddle Brook TWP NJ SD	786225GD8	08/23/12	08/15/16	99.040	1.750	2.0022	8.05	0.006870	0.006938				1.55	
SCH DIST Clair CNTY, IL	788550JL6	06/15/11	01/01/17	103.641	VARIES	4.4873		0.125568	0.125113				45.12	
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.139865	0.139543	0.139213	0.138875		50.29	50.06
SCH DIST Clair CNTY, IL	788550JQ5	06/20/12	01/01/21	107.017	5.500	4.5003		0.130550	0.130050	0.129539	0.129016		46.91	46.54
St. Clair County, IL	788550JU6	06/25/15	01/01/21	79.080	0.000	4.3000	17.58	0.095497	0.096490	0.100198	0.100684		35.13	36.66
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500	17.54	0.095428	0.096538	0.100371	0.100981		35.13	36.75
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499	17.25	0.093945	0.095131	0.099004	0.099703		34.60	36.27
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000	16.97	0.092531	0.093813	0.097752	0.098563		34.10	35.83
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	416.16	0.125229	0.128528	0.131915	0.135390	0.138958	46.48	48.96
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	398.87	0.120667	0.123906	0.127233	0.130649	0.134157	44.81	47.25
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	381.42	0.116005	0.119177	0.122437	0.125785	0.129225	43.10	45.49
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	363.16	0.110864	0.113934	0.117090	0.120333	0.123666	41.21	43.53
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	345.06	0.105672	0.108631	0.111672	0.114799	0.118013	39.29	41.53
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	327.13	0.100397	0.103228	0.106139	0.109132	0.112210	37.34	39.48
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	309.89	0.095305	0.098012	0.100795	0.103658	0.106601	35.46	37.50
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	293.16	0.090256	0.092828	0.095474	0.098195	0.100993	33.58	35.52
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	277.26	0.085498	0.087948	0.090467	0.093059	0.095725	31.82	33.67
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	262.03	0.080802	0.083117	0.085498	0.087948	0.090467	30.07	31.82
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	247.64	0.076364	0.078551	0.080802	0.083117	0.085498	28.42	30.07
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	234.04	0.072170	0.074237	0.076364	0.078552	0.080802	26.86	28.42

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	221.18	0.068206	0.070160	0.072170	0.074237	0.076364	25.38	26.86
Seacor Holdings, Inc.	81170YAA7	11/13/13	11/15/28	100.000	VARIES	8.2503		0.254850	0.261926	0.269293	0.276964	0.284952	93.68	99.05
Seacor Holdings, Inc.	81170YAB5	11/13/13	11/15/28	100.000	VARIES	8.2503		0.254850	0.261926	0.269293	0.276964	0.284952	93.68	99.05
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1503		0.229057	0.234763	0.240674	0.246796	0.253136	83.67	87.94
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1503		0.229057	0.234763	0.240674	0.246796	0.253136	83.67	87.94
Sears Holdings Corp.	812350AF3	11/21/14	12/15/19	82.600	8.000	12.7675	29.49	0.080722	0.085875	0.091357	0.097189	0.103394	30.16	34.13
Shelby Christi CNTYS, IL	821510AX2	02/24/16	12/01/17	103.912	3.750	1.5019		0.043352	0.043106	0.042647	0.042185		13.24	13.99
Shelby Christi CNTYS, IL	821510AY0	02/24/16	12/01/18	105.242	3.750	1.8014		0.052664	0.052414	0.051948	0.051477	0.051003	16.10	18.59
Shelby Christi CNTYS, IL	821510AZ7	02/24/16	12/01/19	105.947	3.750	2.1010		0.061832	0.061593	0.061146	0.060694	0.060237	18.92	21.90
Shelby Christi CNTYS, IL	821510BA1	02/24/16	12/01/20	106.279	3.750	2.3507		0.069400	0.069180	0.068769	0.068353	0.067932	21.25	24.66
Shelby Christi CNTYS, IL	821510BB9	02/24/16	12/01/21	106.397	3.750	2.5507		0.075387	0.075189	0.074819	0.074445	0.074066	23.09	26.85
SG Structured Prods, Inc.	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.108756	0.108258	0.107749	0.107230	0.106699	38.97	38.60
SG Structured Prods, Inc.	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305		0.084181	0.085456	0.086751	0.088066	0.089400	30.93	31.87
SG Structured Prods, Inc.	83368W2V2	08/31/15	09/03/30	100.000	VARIES	3.4213		0.094987	0.091860	0.088679	0.088572	0.088464	32.89	31.88
SG Structured Prods, Inc.	83368WB59	01/30/15	01/30/30	100.000	VARIES	2.8760		0.079802	0.079711	0.079756	0.079801	0.079847	28.71	28.73
SG Structured Prods, Inc.	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.101394	0.101333	0.101926	0.102531	0.103147	36.57	36.99
SG Structured Prods, Inc.	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8942		0.100035	0.098769	0.098466	0.098156	0.097841	35.55	35.30
SG Structured Prods, Inc.	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.085026	0.083970	0.085226	0.083700	0.085494	30.95	30.86
SG Structured Prods, Inc.	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.072823	0.072419	0.072541	0.072665	0.072790	26.12	26.16
SG Structured Prods, Inc.	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.099662	0.099096	0.099222	0.099351	0.099482	35.74	35.76
SG Structured Prods, Inc.	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.099449	0.098985	0.099228	0.099476	0.099729	35.70	35.80
SG Structured Prods, Inc.	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6707		0.009751	0.009832	0.009914	0.009997	0.010081	3.53	3.59
SG Structured Prods, Inc.	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.086839	0.086787	0.086773	0.086759	0.086780	31.25	31.24
SG Structured Prods, Inc.	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629		0.127697	0.128537	0.129985	0.131469	0.132987	46.13	47.07
SG Structured Prods, Inc.	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.119325	0.119144	0.119666	0.120200	0.120748	42.93	43.18
SG Structured Prods, Inc.	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.115990	0.115765	0.115535	0.115300	0.115060	41.65	41.48
SG Structured Prods, Inc.	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.113612	0.114111	0.114622	0.115144	0.115678	41.14	41.52
SG Structured Prods, Inc.	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.115033	0.113838	0.112617	0.111367	0.110088	40.83	39.94
SG Structured Prods, Inc.	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.115853	0.113532	0.114310	0.112778	0.114993	41.79	41.53
SG Structured Prods, Inc.	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6413		0.117698	0.116268	0.118039	0.116792	0.119433	42.86	43.03
SG Structured Prods, Inc.	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5930		0.116878	0.116025	0.118382	0.117381	0.120293	42.81	43.26
SG Structured Prods, Inc.	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.114617	0.114600	0.114583	0.114565	0.114547	41.26	41.24
SG Structured Prods, Inc.	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.108773	0.108279	0.107775	0.107260	0.106733	39.01	38.64
SG Structured Prods, Inc.	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.109466	0.109578	0.109692	0.109809	0.109928	39.44	39.52
SG Structured Prods, Inc.	83368WG47	03/31/15	03/31/35	100.000	VARIES	2.8488		0.079474	0.079817	0.080165	0.080518	0.081472	28.74	29.04
SG Structured Prods, Inc.	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.112459	0.112253	0.112043	0.111828	0.111609	40.44	40.28
SG Structured Prods, Inc.	83368WGG0	11/29/13	11/29/28	100.000	VARIES	4.2430		0.111679	0.110454	0.109202	0.107924	0.106619	39.90	39.00
SG Structured Prods, Inc.	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.096616	0.096775	0.096936	0.097102	0.097271	34.82	34.94
SG Structured Prods, Inc.	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3777		0.096615	0.096773	0.096935	0.097100	0.097269	34.82	34.94
SG Structured Prods, Inc.	83368WGZ8	12/30/13	12/30/33	100.000	VARIES	4.4480		0.114402	0.113901	0.113389	0.113894	0.114411	41.09	40.91
SG Structured Prods, Inc.	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.103183	0.103596	0.104019	0.104451	0.104893	37.22	37.53
SG Structured Prods, Inc.	83368WHD6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.113664	0.112169	0.110641	0.110731	0.110823	40.65	39.85
SG Structured Prods, Inc.	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888		0.105566	0.102785	0.103081	0.103383	0.103691	37.13	37.26

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										Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16									
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017		
SG Structured Prods, Inc.	83368WJB8	01/31/14	01/31/33	91.000	VARIES	4.0761		0.095636	0.093069	0.093638	0.094218	0.094810	33.67	33.99		
SG Structured Prods, Inc.	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6892		0.108256	0.110253	0.112287	0.114358	0.116468	39.86	41.34		
SG Structured Prods, Inc.	83368WKB6	02/28/14	02/28/34	91.000	VARIES	4.0372		0.093801	0.090334	0.092503	0.091667	0.093885	33.53	33.78		
SG Structured Prods, Inc.	83368WKC4	02/28/14	02/28/34	100.000	VARIES	4.0411		0.104542	0.101182	0.103184	0.101828	0.103854	37.48	37.49		
SG Structured Prods, Inc.	83368WKZ3	03/31/14	03/31/34	100.000	VARIES	4.4730		0.116446	0.113726	0.113298	0.112861	0.112413	41.14	40.63		
SG Structured Prods, Inc.	83368WL58	04/17/15	04/17/25	100.000	VARIES	2.7150		0.075465	0.075511	0.075517	0.075523	0.075507	27.18	27.19		
SG Structured Prods, Inc.	83368WLG4	03/31/14	03/31/34	91.000	VARIES	4.4571		0.100095	0.095716	0.096430	0.097159	0.097905	34.91	34.98		
SG Structured Prods, Inc.	83368WLH2	03/31/14	03/31/34	100.000	VARIES	4.4742		0.115616	0.112597	0.111738	0.110859	0.109961	40.73	39.91		
SG Structured Prods, Inc.	83368WMW8	05/14/14	05/14/21	100.000	VARIES	2.9301		0.081725	0.081778	0.081776	0.081774	0.081735	29.43	29.44		
SG Structured Prods, Inc.	83368WNR8	05/22/14	05/22/34	91.000	VARIES	3.6947		0.086666	0.084340	0.084612	0.084888	0.085170	30.70	30.53		
SG Structured Prods, Inc.	83368WP21	05/20/15	05/21/35	100.000	VARIES	3.3761		0.092614	0.091431	0.090229	0.089007	0.089207	33.03	32.22		
SG Structured Prods, Inc.	83368WPM7	06/26/14	06/26/34	100.000	VARIES	3.6332		0.095016	0.092974	0.093051	0.093130	0.093210	33.83	33.51		
SG Structured Prods, Inc.	83368WRU7	08/29/14	08/29/34	100.000	VARIES	3.4029		0.089394	0.088780	0.086681	0.087472	0.087313	32.27	31.86		
SG Structured Prods, Inc.	83368WSX0	08/29/14	08/29/34	100.000	VARIES	3.4025		0.089305	0.088651	0.086512	0.087122	0.086782	32.22	31.72		
SG Structured Prods, Inc.	83368WTC5	09/30/14	09/30/29	100.000	VARIES	3.5292		0.097074	0.096912	0.096747	0.096578	0.096407	34.89	34.77		
SG Structured Prods, Inc.	83368WTS0	09/30/14	09/30/24	100.000	VARIES	3.2997		0.087316	0.087309	0.087301	0.087505	0.087712	31.43	31.50		
SG Structured Prods, Inc.	83368WU58	06/30/15	06/30/35	100.000	VARIES	3.7086		0.099519	0.095956	0.095518	0.095071	0.094616	35.18	34.31		
SG Structured Prods, Inc.	83368WUJ8	09/30/14	09/30/34	100.000	VARIES	3.5842		0.093117	0.093058	0.092998	0.092937	0.092874	33.50	33.46		
SG Structured Prods, Inc.	83368WUL3	09/30/14	09/30/34	100.000	VARIES	3.5615		0.095254	0.093365	0.091442	0.091707	0.091976	33.60	33.02		
SG Structured Prods, Inc.	83368WVM0	10/31/14	10/31/34	100.000	VARIES	3.4502		0.089267	0.089319	0.089372	0.089425	0.089480	32.15	32.19		
SG Structured Prods, Inc.	83368WXN6	11/26/14	11/26/34	100.000	VARIES	3.3122		0.088504	0.086708	0.084883	0.085207	0.085535	31.41	30.64		
SG Structured Prods, Inc.	83368WXV8	11/14/14	11/16/21	100.000	0.000	2.6925		0.076833	0.077867	0.078915	0.079978	0.081054	27.94	28.70		
SG Structured Prods, Inc.	83368WZJ3	12/31/14	12/31/34	100.000	VARIES	3.0161		0.081776	0.080750	0.079708	0.080218	0.080736	29.25	28.79		
SG Structured Prods, Inc.	83368WZV6	12/16/14	11/16/21	101.640	0.000	2.4785		0.071577	0.072464	0.073362	0.074271	0.075192	26.01	26.66		
SG Structured Prods, Inc.	83369ECH1	10/30/15	11/01/27	100.000	VARIES	3.1961		0.088780	0.088267	0.087746	0.087217	0.086679	31.81	31.43		
SG Structured Prods, Inc.	83369ECY4	11/17/15	12/14/16	100.000	0.000	1.1502		0.031978	0.032162				11.00			
SG Structured Prods, Inc.	83369EEM8	01/29/16	01/29/36	100.000	VARIES	3.1195			0.086655	0.084433	0.082176	0.082036	28.43	29.63		
SG Structured Prods, Inc.	83369EGC8	02/26/16	02/26/21	100.000	VARIES	1.8853			0.008339	0.008226	0.008113	0.007998	2.53	2.91		
SG Structured Prods, Inc.	83369EGU8	03/23/16	03/23/26	100.000	VARIES	1.6325			0.027847	0.027357	0.026864	0.026367	7.69	9.66		
SG Structured Prods, Inc.	83369EKC3	06/24/16	06/26/23	100.000	0.000	1.8500		0.051390	0.051395	0.051870	0.052350	0.052835	9.61	18.76		
Solectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	308.81	0.067553	0.068482	0.069424	0.070378	0.071346	24.59	25.27		
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.313264	0.312794	0.312299	0.311778	0.311230	112.60	112.24		
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.223215	0.233037	0.233146	0.233260	0.233379	83.77	83.99		
Toll Brothers Finance	88947EAL4	09/11/12	09/15/32	100.000	VARIES	5.9844		0.195838	0.201282	0.206889	0.212665	0.218612	72.65	76.76		
Toll Brothers Finance	88947EAM2	09/11/12	09/15/32	100.000	VARIES	5.9844		0.195838	0.201282	0.206889	0.212665	0.218612	72.65	76.76		
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	66.36	0.062095	0.062871	0.063657	0.064453	0.065258	22.73	23.30		
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6997	68.97	0.064710	0.065583	0.066468	0.067366	0.068275	23.72	24.36		
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.214194	0.219507				74.00			
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	107.23	0.045861	0.046961	0.048088	0.049243	0.050424	16.92	17.74		
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.170245	0.171247				50.06			
Transportadora Gas Norte	893871AS2	08/22/12	08/22/19	25.000	VARIES	N/A		0.516331	0.576778	0.621916	0.670984	0.727408	196.87	232.83		
Transportadora Gas Norte	893871AZ6	08/22/12	08/22/19	25.000	VARIES	N/A		0.516331	0.576778	0.621916	0.670984	0.727408	196.87	232.83		
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	369.86	0.115461	0.119022	0.122694	0.126479	0.130381	42.86	45.54		

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.398035	0.410501	0.423502	0.437061	0.451202	146.30	155.73
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.132296	0.132366	0.132261	0.132153	0.131858	47.64	47.56
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.066085	0.066178	0.066273	0.066370	0.066467	23.83	23.90
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3047		0.004936	0.004993	0.005051	0.005109	0.005168	1.80	1.84
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.009977	0.010104	0.010232	0.010362	0.010493	3.64	3.73
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.113736	0.112034	0.110283	0.109777	0.109256	40.08	39.45
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.122761	0.123365	0.124307	0.125270	0.126581	44.48	45.19
Union CNTY SD #531, IL	904842CU3	05/17/11	12/01/16	99.662	VARIES	3.6779		0.102087	0.102126				33.70	
Union CNTY SD #531, IL	904842CV1	05/17/11	12/01/17	108.762	VARIES	4.1179		0.117720	0.116912	0.116088	0.115247		42.18	38.16
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3707		0.125226	0.124624	0.124008	0.123380	0.122737	44.94	44.49
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	369.02	0.146169	0.150231				44.58	
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	350.57	0.139028	0.142912	0.146905	0.151010		51.22	44.81
Union CNTY NJ IMPT Auth	906347UT4	11/25/15	12/01/47	18.159	0.000	5.4000	.98	0.027263	0.027999	0.028756	0.029532	0.030329	9.99	10.54
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	7.08	0.001918	0.001983	0.002106	0.002164	0.002299	.72	.79
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	231.53	0.093602	0.099039	0.104791			36.48	1.99
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.140381	0.141445	0.142576	0.143777	0.145052	51.09	51.95
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.373864	0.385918	0.397516	0.409608	0.422213	139.98	148.64
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.373864	0.385918	0.397516	0.409608	0.422213	139.98	148.64
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Virginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	22.48	0.012439	0.012874	0.013325	0.013792	0.014275	4.65	4.98
Wells Fargo & Company	94986RA35	11/30/15	11/30/27	100.000	VARIES	2.3691		0.011103	0.010760	0.010413	0.010062	0.009706	3.91	3.66
Wells Fargo & Company	94986RB59	12/24/15	12/24/25	100.000	VARIES	2.3797		0.010297	0.009861	0.009420	0.008973	0.008522	3.62	3.30
Wells Fargo & Company	94986RB75	12/23/15	12/23/27	100.000	VARIES	2.4985		0.011086	0.010727	0.010364	0.009996	0.009624	3.92	3.66
Wells Fargo & Company	94986RB91	12/23/15	12/23/30	100.000	VARIES	2.5508		0.012537	0.012006	0.011469	0.010924	0.010373	4.41	4.02
Wells Fargo & Company	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322		0.052454					6.56	
Wells Fargo & Company	94986RBH3	11/05/10	11/05/17	100.000	VARIES	2.5030		0.071583	0.071128	0.070668	0.070101		25.64	21.38
Wells Fargo & Company	94986RBP5	12/07/10	12/07/16	100.000	0.000	2.2309		0.069240	0.070012				23.40	
Wells Fargo & Company	94986RBQ3	12/07/10	06/07/17	100.000	0.000	2.4501		0.076873	0.077815	0.078768			27.89	12.29
Wells Fargo & Company	94986RBY6	01/05/11	01/06/17	100.000	0.000	2.6501		0.082880	0.083978	0.085091			30.42	.43
Wells Fargo & Company	94986RBZ3	01/05/11	07/07/17	100.000	0.000	2.7699		0.087097	0.088303	0.089526	0.090766		31.99	16.87
Wells Fargo & Company	94986RCG4	02/07/11	02/07/17	100.000	1.250	2.5699		0.075852	0.076380	0.076916			27.56	2.77
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500		0.087618	0.088296	0.088984	0.089682	0.090390	31.86	32.36
Wells Fargo & Company	94986RCW9	03/07/11	03/07/17	100.000	1.250	2.5500		0.075195	0.075711	0.076234			27.28	5.03
Wells Fargo & Company	94986RCZ2	03/02/11	03/02/16	99.730	0.125	N/A		0.007782					.47	
Wells Fargo & Company	94986RD40	01/26/16	01/26/26	100.000	VARIES	2.1764			0.010818	0.010395	0.009967	0.009535	3.56	3.53
Wells Fargo & Company	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1708		0.116475	0.116539	0.116571	0.116605	0.116587	41.95	41.97
Wells Fargo & Company	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3018		0.120424	0.120459	0.120464	0.120469	0.120415	43.36	43.36
Wells Fargo & Company	94986RDU2	06/07/11	06/07/17	100.000	0.000	2.3099		0.071152	0.071974	0.072805			25.80	11.36
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1140		0.116338	0.116357	0.116301	0.116244	0.116101	41.88	41.85
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900		0.059842	0.060438	0.061039	0.061646	0.062260	21.86	22.29
Wells Fargo & Company	94986RE72	02/24/16	02/24/28	100.000	VARIES	1.9880			0.012945	0.012601	0.012255	0.011905	3.93	4.39
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4202		0.074031	0.074927	0.075833	0.076751	0.077680	27.07	27.73
Wells Fargo & Company	94986RF71	02/29/16	03/01/23	100.000	VARIES	1.9955		0.010069	0.010067	0.009833	0.009597	0.009358	3.00	3.44

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2016 1st Period	2016 2nd Period	2016 3rd Period	2017 2nd Period	2017 3rd Period	2016	2017
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.2999		0.070004	0.070809	0.071624	0.072447	0.073281	25.53	26.12
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700		0.075691	0.076625	0.077572	0.078530	0.079500	27.58	28.26
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000		0.070014	0.070820	0.071634	0.072458	0.073291	25.49	26.08
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3199		0.070668	0.071488	0.072317	0.073156	0.074005	25.68	26.28
Wells Fargo & Company	94986RG21	03/23/16	03/23/26	100.000	VARIES	2.2004			0.012042	0.011566	0.011085	0.010599	3.30	3.98
Wells Fargo & Company	94986RGE5	12/07/11	06/07/18	100.000	0.000	2.3299		0.071005	0.071832	0.072669	0.073516	0.074372	25.75	26.35
Wells Fargo & Company	94986RGS4	01/04/12	07/06/18	100.000	0.000	2.3699		0.071499	0.072346	0.073203	0.074071	0.074948	26.19	26.81
Wells Fargo & Company	94986RH53	03/16/16	03/16/22	100.000	0.000	2.2404			0.062236	0.062933	0.063638	0.064351	17.81	22.93
Wells Fargo & Company	94986RHA2	02/07/12	08/07/18	100.000	0.000	2.0501		0.061162	0.061789	0.062422	0.063062	0.063709	22.31	22.77
Wells Fargo & Company	94986RHB0	01/27/12	01/27/17	100.000	VARIES	1.6991		0.015683	0.015817	0.015951			5.71	.41
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIES	1.7471		0.015371	0.015505	0.015641	0.015778	0.015915	5.60	5.70
Wells Fargo & Company	94986RHG9	03/07/12	09/10/18	100.000	0.000	1.9799		0.058933	0.059517	0.060106	0.060701	0.061302	21.45	21.88
Wells Fargo & Company	94986RHH7	02/15/12	02/15/17	100.000	VARIES	1.4532		0.010798	0.010876	0.010955			3.92	.48
Wells Fargo & Company	94986RHM6	03/07/12	09/08/16	100.000	0.000	1.0799		0.031151	0.031319				7.72	
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIES	1.4012		0.010677	0.010635	0.010887	0.010785	0.011040	3.92	3.97
Wells Fargo & Company	94986RHR5	03/07/12	09/10/18	100.000	0.000	2.1000		0.062769	0.063428	0.064094	0.064767	0.065447	22.86	23.35
Wells Fargo & Company	94986RHX2	04/04/12	10/05/18	100.000	0.000	1.9801		0.058933	0.059517	0.060106	0.060701	0.061302	21.42	21.85
Wells Fargo & Company	94986RHY0	04/04/12	10/07/16	100.000	0.000	1.1500		0.033258	0.033449				9.21	
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIES	1.3789		0.010721	0.010795	0.010869	0.010944	0.011012	3.94	3.94
Wells Fargo & Company	94986RJ28	03/29/16	03/29/21	100.000	0.125	2.5923			0.072008	0.072897	0.073797	0.074708	19.67	26.57
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIES	1.3828		0.011033	0.011110	0.011187	0.011264	0.011342	4.00	4.05
Wells Fargo & Company	94986RJR3	06/07/12	12/07/18	100.000	0.000	1.9898		0.059240	0.059829	0.060425	0.061026	0.061633	21.46	21.89
Wells Fargo & Company	94986RJW2	05/29/12	05/29/19	100.000	0.000	2.2699		0.068238	0.069013	0.069796	0.070588	0.071390	24.76	25.32
Wells Fargo & Company	94986RK67	04/21/16	04/21/26	100.000	VARIES	2.1557			0.011272	0.011017	0.010759	0.010499	2.80	3.88
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8098		0.053074	0.053554	0.054039	0.054528	0.055022	19.36	19.71
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.6999		0.049681	0.050103	0.050529	0.050959	0.051392	18.08	18.39
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIES	1.2319		0.007807	0.007855	0.007903	0.007952	0.008001	2.83	2.87
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIES	1.1737		0.007812	0.007858	0.007904	0.007950	0.007997	2.83	2.86
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5699		0.045713	0.046072	0.046434	0.046798	0.047165	16.58	16.84
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300		0.050615	0.051053	0.051495	0.051940	0.052389	18.37	18.69
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945		0.011050	0.011122	0.011194	0.011266	0.011339	4.00	4.06
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7201		0.050302	0.050734	0.051171	0.051611	0.052055	18.23	18.55
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIES	1.1744		0.009155	0.009209	0.009263	0.009317	0.009372	3.31	3.35
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530		0.008715	0.008765	0.008816	0.008867	0.008918	3.15	3.19
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIES	1.0417		0.007414	0.007453	0.007492	0.007531	0.007570	2.68	2.71
Wells Fargo & Company	94986RME8	12/07/12	12/06/19	100.000	0.000	1.3599		0.039343	0.039610	0.039880	0.040151	0.040424	14.22	14.42
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200		0.047230	0.047613	0.047999	0.048387	0.048779	17.09	17.37
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.028487	0.028630	0.028773	0.028917	0.029061	10.33	10.43
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6997		0.049268	0.049686	0.050109	0.050535	0.050964	17.96	18.26
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIES	1.2832		0.010751	0.010820	0.010890	0.010960	0.011030	3.88	3.93
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701		0.039381	0.039651	0.039923	0.040196	0.040471	14.30	14.50
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097		0.046543	0.046918	0.047296	0.047676	0.048060	16.93	17.20
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIES	1.1862		0.009540	0.009597	0.009653	0.009711	0.009768	3.46	3.50

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Wells Fargo & Company	94986RNF4	03/06/13	03/06/20	100.000	0.000	1.5599		0.045049	0.045400	0.045754	0.046111	0.046471	16.36	16.62
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399		0.038483	0.038741	0.039001	0.039262	0.039525	13.96	14.15
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIES	1.0349		0.011446	0.011632	0.011565	0.011817	0.011685	4.24	4.28
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.042977	0.043297	0.043620	0.043945	0.044273	15.58	15.82
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.045353	0.045709	0.046068	0.046430	0.046794	16.45	16.71
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIES	1.1811		0.010123	0.010183	0.010243	0.010364	0.010426	3.67	3.71
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIES	1.3586		0.010358	0.010428	0.010499	0.010570	0.010642	3.75	3.81
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIES	1.1706		0.007580	0.007625	0.007670	0.007714	0.007759	2.75	2.78
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.043554	0.043883	0.044214	0.044548	0.044884	15.77	16.01
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4898		0.042949	0.043269	0.043591	0.043916	0.044243	15.55	15.79
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234		0.007469	0.007518	0.007568	0.007618	0.007669	2.70	2.74
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	1.9489		0.053766	0.054290	0.054819	0.055353	0.055893	19.62	20.00
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	1.8198		0.052888	0.053369	0.053855	0.054345	0.054839	19.15	19.50
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	1.8598		0.054103	0.054606	0.055114	0.055627	0.056144	19.59	19.96
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.070561	0.071415	0.072279	0.073153	0.074039	25.85	26.48
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.065392	0.066128	0.066872	0.067624	0.068385	23.93	24.47
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.068655	0.069456	0.070266	0.071086	0.071915	24.90	25.49
Wells Fargo & Company	94986RQH7	06/17/13	06/10/20	100.000	0.000	2.4816		0.073284	0.074194	0.075114	0.076046	0.076990	26.58	27.25
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3704		0.064418	0.065181	0.065954	0.066735	0.067526	23.57	24.13
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.071448	0.072323	0.073209	0.074106	0.075014	26.13	26.78
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.069305	0.070130	0.070964	0.071809	0.072663	25.34	25.94
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.060216	0.060843	0.061476	0.062115	0.062761	21.93	22.39
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198		0.055418	0.055950	0.056487	0.057029	0.057577	20.14	20.52
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9198		0.055419	0.055951	0.056488	0.057030	0.057577	20.14	20.52
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7498		0.050332	0.050772	0.051216	0.051665	0.052117	18.25	18.57
Wells Fargo & Company	94986RSM4	01/03/14	01/04/19	100.000	0.000	1.7402		0.049614	0.050046	0.050481	0.050921	0.051364	18.09	18.41
Wells Fargo & Company	94986RTK7	03/13/14	03/13/19	110.000	0.125	2.1760		0.068569	0.069278	0.069994	0.070717	0.071449	24.97	25.49
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5788		0.104847	0.106723	0.108632	0.110576	0.112555	38.44	39.83
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0018		0.027653	0.027563	0.027473	0.027508	0.027543	9.92	9.91
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5650		0.006422	0.006504	0.006587	0.006672	0.006758	2.34	2.40
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155		0.006453	0.006534	0.006616	0.006700	0.006784	2.35	2.41
Wells Fargo & Company	94986RVY4	02/23/15	02/21/20	110.000	0.125	2.3384		0.072240	0.073044	0.073858	0.074681	0.075513	26.36	26.95
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIES	2.1820		0.011063	0.010802	0.010537	0.010270	0.009999	3.87	3.68
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0103		0.056405	0.056972	0.057544	0.058123	0.058707	20.50	20.92
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIES	2.0658		0.057156	0.056925	0.056691	0.056454	0.056215	20.49	20.32
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIES	2.2225		0.061351	0.060961	0.060567	0.060168	0.059765	21.96	21.68
Wells Fargo & Company	94986RWU1	04/30/15	03/29/17	100.000	VARIES	N/A		0.013135	0.013023	0.012988	0.012978		4.69	1.14
Wells Fargo & Company	94986RWV9	04/29/15	01/27/17	100.000	VARIES	0.4793		0.013142	0.013016	0.012966			4.68	.34
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIES	2.2895		0.011426	0.011068	0.010707	0.010341	0.009971	4.02	3.76
Wells Fargo & Company	94986RX30	10/18/16	10/18/26	100.000	VARIES	2.2447				0.010098	0.009861	0.009622	.74	3.56
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIES	2.5016		0.011208	0.010957	0.010704	0.010447	0.010188	3.99	3.81
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4236		0.068057	0.068797	0.069547	0.070305	0.071073	24.64	25.18
Wells Fargo & Company	94986RXS5	06/22/15	12/21/16	100.000	VARIES	0.4285		0.011578	0.011481				4.03	

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								2016 1st	2016 2nd	2016 3rd	2017 2nd	2017 3rd	2016	2017
								Period	Period	Period	Period	Period		
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIES	2.4665		0.010583	0.010244	0.009902	0.009555	0.009203	3.65	3.40
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIES	2.4322		0.010191	0.009869	0.009543	0.009213	0.008879	3.53	3.30
Wells Fargo & Company	94986RZ46	10/20/16	10/20/26	100.000	VARIES	2.2262				0.013896	0.013572	0.013245	.99	4.90
Wells Fargo & Company	94986RZ79	11/04/16	11/06/23	100.000	0.250	2.8284				0.078580	0.079593	0.080620	4.48	28.58
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIES	2.2451		0.012165	0.011806	0.011444	0.011077	0.010706	4.25	3.99
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIES	2.2546		0.010529	0.010282	0.010031	0.009777	0.009521	3.71	3.52
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIES	2.3810		0.014041	0.013606	0.013165	0.012718	0.012267	4.90	4.59
Wells Fargo & Company	94986RZN4	10/26/15	10/26/27	100.000	VARIES	2.3226		0.064517	0.064165	0.063809	0.063448	0.063084	23.12	22.86
Wells Fargo & Company	94986RZU8	11/13/15	11/13/30	100.000	VARIES	2.4454		0.010876	0.010432	0.009981	0.009526	0.009064	3.79	3.47
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29*	100.000	VARIES	5.9999		0.166667	0.166667				42.33*	
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808		0.109497	0.108657				35.98	
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816		0.119067	0.118362	0.117643	0.116908		42.69	38.69
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311		0.131740	0.131253	0.130755	0.130245	0.129723	47.31	46.95
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.137410	0.137204	0.136993	0.136778	0.136557	49.42	49.27
Whiteside County, IL	965772CW4	07/01/15	12/01/16	101.661	0.000	2.2652		0.064572	0.065304				21.44	
Will County SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	6.1005	15.41	0.007638	0.007871	0.008111	0.008358	0.008613	2.83	3.01
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	700.25	0.198320	0.205955				60.87	
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	649.29	0.183887	0.190966	0.198318	0.205953		68.34	60.87
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	226.37	0.090953	0.093591	0.096305	0.099098	0.101971	33.70	35.68
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	214.07	0.086177	0.088697	0.091291	0.093962	0.096710	31.94	33.83
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.2550		0.021822	0.022505	0.023208	0.023934	0.024683	8.10	8.62
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	153.59	0.079905	0.082851	0.085907	0.089074	0.092359	29.84	32.08
Will County SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	163.70	0.086579	0.089987	0.093530	0.097213	0.101040	32.20	34.78
Will County SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	151.43	0.080147	0.083312	0.086603	0.090024	0.093579	29.81	32.21
Williamson Jackson, IL	970013EG9	11/20/14	12/01/16	102.004	VARIES	0.9978		0.027992	0.027855				9.21	
Williamson Jackson, IL	970013EH7	11/20/14	12/01/17	101.326	VARIES	1.5475		0.043368	0.043274	0.043179	0.043083		15.59	14.23
Williamson Jackson, IL	970013EJ3	11/20/14	12/01/18	103.853	VARIES	1.9960		0.057060	0.056798	0.056533	0.056265	0.055995	20.48	20.29
Williamson Jackson, IL	970013EK0	11/20/14	12/01/19	103.306	VARIES	2.2963		0.065494	0.065290	0.065082	0.064873	0.064661	23.53	23.38
Williamson Jackson, IL	970013EL8	11/20/14	12/01/20	102.500	VARIES	2.5464		0.072231	0.072090	0.071947	0.071802	0.071655	25.97	25.87
Williamson Jackson, IL	970013EM6	11/20/14	12/01/21	101.267	VARIES	2.7966		0.078551	0.078484	0.078417	0.078348	0.078278	28.26	28.21
Williamson Jackson, IL	970013EN4	11/20/14	12/01/22	100.000	VARIES	2.9965		0.083255	0.083254	0.083253	0.083252	0.083251	29.97	29.97
Woodford CNTYS SD #21, IL	979293BE6	06/06/13	12/01/16	105.457	VARIES	1.4904		0.042059	0.041731				13.82	
Woodford CNTYS SD #21, IL	979293BF3	06/06/13	12/01/17	106.065	VARIES	1.6914		0.048280	0.047960	0.047637	0.047312		17.30	15.66
Woodford CNTYS SD #21, IL	979293BG1	06/06/13	12/01/18	105.731	VARIES	1.9916		0.057099	0.056811	0.056519	0.056224	0.055926	20.49	20.28
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263		0.118565	0.117988				39.02	
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776		0.126197	0.125757	0.125308	0.124848		45.32	41.27
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	750.47	0.191746					5.75	
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	700.65	0.179410	0.185850	0.192522			67.71	5.78
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	654.57	0.168344	0.174438	0.180752	0.187295	0.194075	63.56	68.25
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	609.64	0.156790	0.162466	0.168347	0.174441	0.180755	59.20	63.56
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	567.78	0.146025	0.151311	0.156788	0.162463	0.168344	55.13	59.20

* Called in 2016; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/16	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	
								2016 1st Period	2016 2nd Period	2016 3rd 2017 1st	2017 2nd Period	2017 3rd Period	2016	2017
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	528.81	0.136003	0.140926	0.146027	0.151313	0.156791	51.35	55.14
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	492.51	0.126665	0.131251	0.136002	0.140925	0.146026	47.83	51.35
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	458.70	0.117972	0.122242	0.126667	0.131252	0.136004	44.54	47.83
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	427.21	0.109872	0.113849	0.117970	0.122241	0.126666	41.48	44.54
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	567.78	0.146025	0.151311	0.156788	0.162463	0.168344	55.13	59.20
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	567.78	0.146025	0.151311	0.156788	0.162463	0.168344	55.13	59.20
Zions Bancorporation	989701BB2	03/27/12	03/27/17	94.250	4.500	5.8427	41.70	0.034212	0.035211	0.036240			12.69	3.12
Zions Bancorporation	989701BC0	06/20/12	06/20/16	97.500	4.000	4.6927	21.82	0.018803					3.18	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	255.17	0.061547	0.062355	0.063173	0.064002	0.064842	22.43	23.02
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18	98.138	9.625	10.0006		0.275538	0.275947	0.276376	0.276827	0.277300	99.36	99.67
Banco de Galicia	POR66CAA6	07/19/16	07/19/26	100.000	VARIES	8.7499				0.243053	0.243660	0.244295	39.37	87.81
Transportadora Gas Norte	P93081AL4	08/22/12	08/22/19	25.000	VARIES	N/A		0.516331	0.576778	0.621916	0.670984	0.727408	196.87	232.83
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	553.70	0.166147	0.171624	0.177281			62.77	.53
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	8.37	0.009094	0.009526	0.009978	0.010452	0.010948	3.47	3.81
Cheniere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	4.875	4.8749		0.142099	0.145562	0.149110	0.152745	0.156468	52.01	54.58
Chesapeake Energy Corp.	U16450AT2	12/23/15	12/15/22	48.000	8.000	23.5158	.81	0.089825	0.099925	0.112288	0.124805	0.140246	35.11	43.75
Ardagh MP Holdings Inc.	U22154AA3	01/26/12	10/15/20*	96.356	9.125	9.7549	12.80	0.010869	0.011399				1.81*	
Kansas City Southern	U24468AB3	12/09/15	05/15/43	90.810	4.300	4.9135	.10	0.004500	0.004596	0.004709	0.004824	0.004943	1.65	1.73
Kansas City Southern	U24468AE7	12/09/15	05/15/20	97.300	2.350	3.0049	.35	0.015940	0.016148	0.016391	0.016637	0.016887	5.80	5.97
Kansas City Southern	U24468AF4	12/09/15	05/15/23	95.360	3.000	3.7202	.33	0.015210	0.015456	0.015743	0.016036	0.016335	5.54	5.75
Eclipse Resources Corp.	U2779QAA2	07/06/15	07/15/23	97.903	8.875	9.2509	.89	0.005065	0.005299	0.005545	0.005801	0.006069	1.95	2.13
First Data Corporation.	U3198DAG9	12/17/10	01/15/22*	95.625	VARIES	N/A		0.178401					2.50*	
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	125.05	0.109800	0.117380	0.125483	0.134145	0.143405	41.83	47.81
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.194737	0.203222	0.212224	0.221775	0.231908	72.68	79.30
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.586621	0.606880	0.627793	0.649355	0.671560	221.66	237.15
Milagro Oil & Gas, Inc.	U6004KAA3	05/11/11	05/15/16	97.182	10.500	11.2509	25.53	0.019748					2.65	
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	176.09	0.099911	0.105667				33.91	

* Called in 2016; reportable OID is computed to call date.

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/16	2016 1st Period	2016 2nd Period	2016 3rd Period	Calendar Year 2016
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	470.50	-0.048932	0.126123	0.078392	24.06
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	446.76	-0.048142	0.124087	0.077126	23.67
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	339.93	-0.044588	0.114924	0.071431	21.92
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	261.76	-0.085909	0.060922	0.063277	20.64
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	198.31	-0.081589	0.057859	0.060095	19.60
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	198.31	-0.081589			-1.14
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	177.70	-0.080185	0.056864		9.23
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	179.37	-0.080299	0.056945	0.059145	19.29
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	179.37	-0.080299	0.056945	0.059145	19.29
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	147.55	-0.078133	0.055408	0.057550	18.77
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	102.94	-0.075095	0.053254	0.055312	18.04
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	135.28	-0.077297	0.054816	0.056934	18.57
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	135.28	-0.077297	0.054816	0.056934	18.57
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	107.77	-0.075424	0.053487	0.055554	18.12
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	107.77	-0.075424	0.053487	0.055554	18.12
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	113.90	-0.075842	0.053783	0.055862	18.22
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	99.85	-0.074885	0.053105	0.055157	17.99
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	100.39	-0.091866	0.092881	0.037639	18.00
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	90.57	-0.074253	0.052657	0.054692	17.84
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%	87.25	-0.074027	0.052496	0.054525	17.79
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%	86.06	-0.090670	0.091672	0.037149	17.77
U.S. Treasury	912828QD5	04/15/11	04/15/16	100.000	0.125%	77.51	-0.035855			-3.76
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%	55.26	-0.071849	0.050952	0.052921	17.26
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125%	50.82	-0.071547	0.050738	0.052699	17.19
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750%	52.56	-0.087873	0.088844	0.036003	17.22
U.S. Treasury	912828SQ4	04/15/12	04/15/17	100.000	0.125%	47.14	-0.034845	0.089812	0.055823	17.13
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125%	34.24	-0.070418	0.049937	0.051867	16.92
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125%	30.40	-0.070156	0.049751	0.051674	16.86
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625%	34.48	-0.086364	0.087318	0.035385	16.92
U.S. Treasury	912828UX6	04/15/13	04/15/18	100.000	0.125%	28.89	-0.034237	0.088247	0.054850	16.83
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375%	22.00	-0.069584	0.049346	0.051253	16.72
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625%	19.32	-0.069402	0.049216	0.051119	16.68
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375%	20.51	-0.085197	0.086138	0.034907	16.70
U.S. Treasury	912828C99	04/15/14	04/15/19	100.000	0.125%	15.02	-0.033776	0.087057	0.054110	16.61
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125%	1.65	-0.068199	0.048363	0.050233	16.39
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250%	4.15	-0.068369	0.048484	0.050358	16.43
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750%	10.01	-0.084321	0.085252	0.034548	16.52
U.S. Treasury	912828K33	04/15/15	04/15/20	100.000	0.125%	15.62	-0.033796	0.087108	0.054142	16.62
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375%	2.93	-0.068286	0.048425	0.050297	16.41
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625%			0.048330	0.050198	17.33
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000%			0.084726	0.034334	20.19
U.S. Treasury	912828Q60	04/15/16	04/15/21	100.000	0.125%			0.086070	0.053497	19.92
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125%				0.049760	8.46

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 2016).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
-----	-----	-----	-----	-----	-----
01/01/16	03/31/16	0.40	07/01/27	09/30/27	18.42
04/01/16	06/30/16	2.44	10/01/27	12/31/27	18.36
07/01/16	09/30/16	4.18	01/01/28	03/31/28	18.31
10/01/16	12/31/16	6.47	04/01/28	06/30/28	18.32
01/01/17	03/31/17	7.55	07/01/28	09/30/28	18.26
04/01/17	06/30/17	8.62	10/01/28	12/31/28	18.26
07/01/17	09/30/17	9.68	01/01/29	03/31/29	18.20
10/01/17	12/31/17	10.43	04/01/29	06/30/29	18.14
01/01/18	03/31/18	11.08	07/01/29	09/30/29	18.08
04/01/18	06/30/18	11.72	10/01/29	12/31/29	18.02
07/01/18	09/30/18	12.26	01/01/30	03/31/30	18.01
10/01/18	12/31/18	12.69	04/01/30	06/30/30	17.94
01/01/19	03/31/19	13.21	07/01/30	09/30/30	17.82
04/01/19	06/30/19	13.72	10/01/30	12/31/30	17.76
07/01/19	09/30/19	14.13	01/01/31	03/31/31	17.69
10/01/19	12/31/19	14.63	04/01/31	06/30/31	17.62
01/01/20	03/31/20	15.03	07/01/31	09/30/31	17.56
04/01/20	06/30/20	15.51	10/01/31	12/31/31	17.49
07/01/20	09/30/20	15.88	01/01/32	03/31/32	17.37
10/01/20	12/31/20	16.34	04/01/32	06/30/32	17.30
01/01/21	03/31/21	16.70	07/01/32	09/30/32	17.23
04/01/21	06/30/21	17.06	10/01/32	12/31/32	17.11
07/01/21	09/30/21	17.40	01/01/33	03/31/33	17.04
10/01/21	12/31/21	17.73	04/01/33	06/30/33	16.92
01/01/22	03/31/22	17.97	07/01/33	09/30/33	16.85
04/01/22	06/30/22	18.21	10/01/33	12/31/33	16.78
07/01/22	09/30/22	18.35	01/01/34	03/31/34	16.66
10/01/22	12/31/22	18.41	04/01/34	06/30/34	16.59
01/01/23	03/31/23	18.47	07/01/34	09/30/34	16.47
04/01/23	06/30/23	18.52	10/01/34	12/31/34	16.40
07/01/23	09/30/23	18.49	01/01/35	03/31/35	16.33
10/01/23	12/31/23	18.54	04/01/35	06/30/35	16.21
01/01/24	03/31/24	18.51	07/01/35	09/30/35	16.14
04/01/24	06/30/24	18.55	10/01/35	12/31/35	16.06
07/01/24	09/30/24	18.52	01/01/36	03/31/36	15.99
10/01/24	12/31/24	18.56	04/01/36	06/30/36	15.91
01/01/25	03/31/25	18.52	07/01/36	09/30/36	15.83
04/01/25	06/30/25	18.55	10/01/36	12/31/36	15.75
07/01/25	09/30/25	18.51	01/01/37	03/31/37	15.67
10/01/25	12/31/25	18.47	04/01/37	06/30/37	15.59
01/01/26	03/31/26	18.50	07/01/37	09/30/37	15.51
04/01/26	06/30/26	18.46	10/01/37	12/31/37	15.43

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
07/01/26	09/30/26	18.48	01/01/38	03/31/38	15.35
10/01/26	12/31/26	18.43	04/01/38	06/30/38	15.26
01/01/27	03/31/27	18.45	07/01/38	09/30/38	15.18
04/01/27	06/30/27	18.40	10/01/38	12/31/38	15.09
01/01/39	03/31/39	15.03	01/01/48	03/31/48	11.59
04/01/39	06/30/39	14.95	04/01/48	06/30/48	11.49
07/01/39	09/30/39	14.86	07/01/48	09/30/48	11.40
10/01/39	12/31/39	14.77	10/01/48	12/31/48	11.31
01/01/40	03/31/40	14.68	01/01/49	03/31/49	11.22
04/01/40	06/30/40	14.61	04/01/49	06/30/49	11.14
07/01/40	09/30/40	14.52	07/01/49	09/30/49	11.05
10/01/40	12/31/40	14.43	10/01/49	12/31/49	10.96
01/01/41	03/31/41	14.34	01/01/50	03/31/50	10.88
04/01/41	06/30/41	14.24	04/01/50	06/30/50	10.79
07/01/41	09/30/41	14.15	07/01/50	09/30/50	10.70
10/01/41	12/31/41	14.05	10/01/50	12/31/50	10.62
01/01/42	03/31/42	13.94	01/01/51	03/31/51	10.54
04/01/42	06/30/42	13.85	04/01/51	06/30/51	10.45
07/01/42	09/30/42	13.75	07/01/51	09/30/51	10.37
10/01/42	12/31/42	13.66	10/01/51	12/31/51	10.29
01/01/43	03/31/43	13.55	01/01/52	03/31/52	10.21
04/01/43	06/30/43	13.45	04/01/52	06/30/52	10.13
07/01/43	09/30/43	13.36	07/01/52	09/30/52	10.05
10/01/43	12/31/43	13.25	10/01/52	12/31/52	9.97
01/01/44	03/31/44	13.16	01/01/53	03/31/53	9.90
04/01/44	06/30/44	13.05	04/01/53	06/30/53	9.82
07/01/44	09/30/44	12.95	07/01/53	09/30/53	9.74
10/01/44	12/31/44	12.85	10/01/53	12/31/53	9.67
01/01/45	03/31/45	12.75	01/01/54	03/31/54	9.59
04/01/45	06/30/45	12.65	04/01/54	06/30/54	9.52
07/01/45	09/30/45	12.55	07/01/54	09/30/54	9.44
10/01/45	12/31/45	12.45	10/01/54	12/31/54	9.37
01/01/46	03/31/46	12.35	01/01/55	03/31/55	9.30
04/01/46	06/30/46	12.25	04/01/55	06/30/55	9.22
07/01/46	09/30/46	12.15	07/01/55	09/30/55	9.15
10/01/46	12/31/46	12.06	10/01/55	12/31/55	9.08
01/01/47	03/31/47	11.96	01/01/56	03/31/56	9.01
04/01/47	06/30/47	11.87	04/01/56	06/30/56	8.94
07/01/47	09/30/47	11.77	07/01/56	09/30/56	8.87
10/01/47	12/31/47	11.68	10/01/56	12/31/56	8.80

Note: This section lists OID for use SOLELY by brokers and other middlemen in preparing information returns for zero coupon instruments issued under the Department of the Treasury's STRIPS program, by government-sponsored enterprises such as the Resolution Funding Corporation and the Financing Corporation, or as instruments backed by U.S. Treasury securities that represent ownership interests in such securities. If you owned or held such debt instruments in 2016, do not rely on the amounts listed in this section. Instead, follow the OID computation rules and methods described earlier in this publication under "Figuring OID on Stripped Bonds and Coupons."

Section III-A

Short Term U.S. Treasury Bills
Issued at a Discount and Maturing
January 2016 - December 2017

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
912796FP9	01/07/16	07/09/15	99.957	0.43
912796GX1	01/14/16	07/16/15	99.949	0.51
912796GY9	01/21/16	07/23/15	99.932	0.68
912796GZ6	01/28/16	07/30/15	99.927	0.73
912796FV6	02/04/16	08/06/15	99.917	0.83
912796HB8	02/11/16	08/13/15	99.876	1.24
912796HC6	02/18/16	08/20/15	99.876	1.24
912796HD4	02/25/16	08/27/15	99.899	1.01
912796FZ7	03/03/16	09/03/15	99.864	1.36
912796HF9	03/10/16	09/10/15	99.861	1.39
912796HG7	03/17/16	09/17/15	99.869	1.31
912796HH5	03/24/16	09/24/15	99.942	0.58
912796GD5	03/31/16	10/01/15	99.947	0.53
912796HK8	04/07/16	10/08/15	99.967	0.33
912796HL6	04/14/16	10/15/15	99.960	0.40
912796HM4	04/21/16	10/22/15	99.944	0.56
912796GH6	04/28/16	04/30/15	99.752	2.48
912796HN2	05/05/16	11/05/15	99.858	1.42
912796HR3	05/12/16	11/12/15	99.828	1.72
912796HS1	05/19/16	11/19/15	99.833	1.67
912796GN3	05/26/16	05/28/15	99.742	2.58
912796HT9	06/02/16	12/03/15	99.790	2.10
912796HW2	06/09/16	12/10/15	99.730	2.70
912796HX0	06/16/16	12/17/15	99.704	2.96
912796GS2	06/23/16	06/25/15	99.707	2.93
912796HY8	06/30/16	12/31/15	99.722	2.78
912796HZ5	07/07/16	01/07/16	99.747	2.53
912796JB6	07/14/16	01/14/16	99.762	2.38
912796GW3	07/21/16	07/23/15	99.666	3.34
912796JC4	07/28/16	01/28/16	99.790	2.10
912796JD2	08/04/16	02/04/16	99.765	2.35
912796JF7	08/11/16	02/11/16	99.788	2.12
912796HA0	08/18/16	08/20/15	99.585	4.15
912796CP2	08/24/16	08/17/16	99.996	0.04
912796JG5	08/25/16	02/25/16	99.770	2.30
912796JH3	09/01/16	03/03/16	99.757	2.43
912796JK6	09/08/16	03/10/16	99.760	2.40
912796HE2	09/15/16	09/17/15	99.555	4.45
912796JL4	09/22/16	03/24/16	99.778	2.22
912796JM2	09/29/16	03/31/16	99.760	2.40
912796JN0	10/06/16	04/07/16	99.805	1.95
912796HJ1	10/13/16	10/15/15	99.793	2.07
912796JQ3	10/20/16	04/21/16	99.823	1.77
912796JR1	10/27/16	04/28/16	99.798	2.02
912796JS9	11/03/16	05/05/16	99.800	2.00
912796HQ5	11/10/16	11/12/15	99.494	5.06
912796JU4	11/17/16	05/19/16	99.813	1.87

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
912796JV2	11/25/16	05/26/16	99.756	2.44
912796JW0	12/01/16	06/02/16	99.760	2.40
912796HU6	12/08/16	12/10/15	99.252	7.48
912796JY6	12/15/16	06/16/16	99.798	2.02
912796JZ3	12/22/16	06/23/16	99.798	2.02
912796KA6	12/29/16	06/30/16	99.828	1.72

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2017 Interest (Per \$1,000 Maturity Value)
912796HV4	01/05/17	01/07/16	99.323	6.77
912796KC2	01/12/17	07/14/16	99.803	1.97
912796KD0	01/19/17	07/21/16	99.783	2.17
912796KE8	01/26/17	07/28/16	99.785	2.15
912796JA8	02/02/17	02/04/16	99.464	5.36
912796KG3	02/09/17	08/11/16	99.778	2.22
912796KH1	02/16/17	08/18/16	99.775	2.25
912796KJ7	02/23/17	08/25/16	99.773	2.27
912796JE0	03/02/17	03/03/16	99.333	6.67
912796KM0	03/09/17	09/08/16	99.762	2.38
912796KN8	03/16/17	09/15/16	99.727	2.73
912796KP3	03/23/17	09/22/16	99.747	2.53
912796JJ9	03/30/17	03/31/16	99.333	6.67
912796KQ1	04/06/17	10/06/16	99.752	2.48
912796JP5	04/27/17	04/28/16	99.388	6.12
912796KU2	05/04/17	11/03/16	99.747	2.53
912796KY4	05/11/17	11/10/16	99.730	2.70
912796KZ1	05/18/17	11/17/16	99.684	3.16
912796JT7	05/25/17	05/26/16	99.307	6.93
912796LA5	06/01/17	12/01/16	99.692	3.08
912796LD9	06/08/17	12/08/16	99.689	3.11
912796LE7	06/15/17	12/15/16	99.674	3.26
912796JX8	06/22/17	06/23/16	99.434	5.66
912796LF4	06/29/17	12/29/16	99.666	3.34
912796KB4	07/20/17	07/21/16	99.444	5.56
912796KF5	08/17/17	08/18/16	99.424	5.76
912796KL2	09/14/17	09/15/16	99.363	6.37
912796KX6	11/09/17	11/10/16	99.297	7.03
912796LB3	12/07/17	12/08/16	99.161	8.39

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2016

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
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313384RJ0	01/04/16	04/07/15	99.868	1.32
313384RK7	01/05/16	01/05/15	99.708	2.92
313384RL5	01/06/16	01/06/15	99.696	3.04
313384RM3	01/07/16	01/07/15	99.696	3.04
313384RN1	01/08/16	01/08/15	99.696	3.04
313384RR2	01/11/16	01/20/15	99.773	2.27
313384RS0	01/12/16	09/25/15	99.955	0.45
313384RT8	01/13/16	07/08/15	99.932	0.68
313384RU5	01/14/16	04/23/15	99.867	1.33
313384RV3	01/15/16	01/26/15	99.789	2.11
313384RZ4	01/19/16	01/21/15	99.768	2.32
313384SA8	01/20/16	01/21/15	99.767	2.33
313384SB6	01/21/16	01/21/15	99.767	2.33
313384SC4	01/22/16	01/22/15	99.764	2.36
313384SF7	01/25/16	01/27/15	99.778	2.22
313384SG5	01/26/16	01/26/15	99.757	2.43
313384SH3	01/27/16	01/29/15	99.778	2.22
313384SJ9	01/28/16	01/28/15	99.767	2.33
313384SK6	01/29/16	01/29/15	99.767	2.33
313384SN0	02/01/16	02/03/15	99.778	2.22
313384SP5	02/02/16	02/02/15	99.767	2.33
313384SQ3	02/03/16	02/06/15	99.737	2.63
313384SR1	02/04/16	02/09/15	99.760	2.40
313384SS9	02/05/16	02/05/15	99.757	2.43
313384SV2	02/08/16	02/09/15	99.747	2.53
313384SW0	02/09/16	02/09/15	99.730	2.70
313384SX8	02/10/16	02/10/15	99.706	2.94
313384SY6	02/11/16	02/11/15	99.706	2.94
313384SZ3	02/12/16	02/12/15	99.696	3.04
313384TD1	02/16/16	06/26/15	99.869	1.31
313384TE9	02/17/16	02/18/15	99.707	2.93
313384TF6	02/18/16	02/19/15	99.717	2.83
313384TG4	02/19/16	02/19/15	99.696	3.04
313384TK5	02/22/16	08/19/15	99.860	1.40
313384TL3	02/23/16	02/23/15	99.716	2.84
313384TM1	02/24/16	03/02/15	99.731	2.69
313384TN9	02/25/16	02/25/15	99.696	3.04
313384TP4	02/26/16	02/27/15	99.727	2.73
313384TS8	02/29/16	06/04/15	99.835	1.65
313384TT6	03/01/16	03/02/15	99.726	2.74
313384TU3	03/02/16	03/05/15	99.729	2.71
313384TV1	03/03/16	03/03/15	99.722	2.78
313384TW9	03/04/16	03/06/15	99.727	2.73
313384TZ2	03/07/16	03/11/15	99.698	3.02

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313384UA5	03/08/16	03/09/15	99.699	3.01
313384UB3	03/09/16	04/27/15	99.789	2.11
313384UC1	03/10/16	03/12/15	99.697	3.03
313384UD9	03/11/16	03/11/15	99.695	3.05
313384UG2	03/14/16	09/15/15	99.832	1.68
313384UH0	03/15/16	03/20/15	99.719	2.81
313384UJ6	03/16/16	03/17/15	99.686	3.14
313384UK3	03/17/16	10/14/15	99.918	0.82
313384UL1	03/18/16	03/20/15	99.707	2.93
313384UP2	03/21/16	07/06/15	99.835	1.65
313384UQ0	03/22/16	09/24/15	99.885	1.15
313384UR8	03/23/16	09/23/15	99.874	1.26
313384US6	03/24/16	04/24/15	99.763	2.37
313384UW7	03/28/16	09/25/15	99.874	1.26
313384UX5	03/29/16	04/24/15	99.759	2.41
313384UY3	03/30/16	09/29/15	99.878	1.22
313384UZ0	03/31/16	03/31/15	99.726	2.74
313384VA4	04/01/16	04/02/15	99.726	2.74
313384VD8	04/04/16	04/14/15	99.713	2.87
313384VE6	04/05/16	10/02/15	99.886	1.14
313384VF3	04/06/16	10/07/15	99.881	1.19
313384VG1	04/07/16	04/10/15	99.728	2.72
313384VH9	04/08/16	04/10/15	99.727	2.73
313384VL0	04/11/16	10/13/15	99.889	1.11
313384VM8	04/12/16	04/13/15	99.711	2.89
313384VN6	04/13/16	10/14/15	99.874	1.26
313384VP1	04/14/16	08/14/15	99.783	2.17
313384VQ9	04/15/16	04/16/15	99.716	2.84
313384VT3	04/18/16	07/23/15	99.813	1.87
313384VU0	04/19/16	11/06/15	99.849	1.51
313384VV8	04/20/16	04/23/15	99.728	2.72
313384VW6	04/21/16	08/24/15	99.786	2.14
313384VX4	04/22/16	04/23/15	99.747	2.53
313384WA3	04/25/16	10/20/15	99.898	1.02
313384WB1	04/26/16	08/24/15	99.781	2.19
313384WC9	04/27/16	10/28/15	99.869	1.31
313384WD7	04/28/16	04/28/15	99.715	2.85
313384WE5	04/29/16	04/30/15	99.716	2.84
313384WH8	05/02/16	05/11/15	99.722	2.78
313384WJ4	05/03/16	09/04/15	99.785	2.15
313384WK1	05/04/16	11/04/15	99.849	1.51
313384WL9	05/05/16	05/05/15	99.705	2.95
313384WM7	05/06/16	05/07/15	99.736	2.64
313384WQ8	05/09/16	11/17/15	99.821	1.79
313384WR6	05/10/16	12/07/15	99.806	1.94
313384WS4	05/11/16	11/12/15	99.801	1.99
313384WT2	05/12/16	05/12/15	99.711	2.89
313384WU9	05/13/16	11/13/15	99.798	2.02
313384WX3	05/16/16	09/15/15	99.744	2.56

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313384WY1	05/17/16	12/17/15	99.780	2.20
313384WZ8	05/18/16	05/19/15	99.696	3.04
313384XA2	05/19/16	12/04/15	99.852	1.48
313384XB0	05/20/16	05/21/15	99.701	2.99
313384XE4	05/23/16	07/29/15	99.734	2.66
313384XF1	05/24/16	11/20/15	99.809	1.91
313384XG9	05/25/16	05/26/15	99.696	3.04
313384XH7	05/26/16	05/26/15	99.695	3.05
313384XJ3	05/27/16	05/28/15	99.696	3.04
313384XN4	05/31/16	11/23/15	99.794	2.06
313384XP9	06/01/16	06/01/15	99.705	2.95
313384XQ7	06/02/16	06/02/15	99.695	3.05
313384XR5	06/03/16	06/03/15	99.685	3.15
313384XU8	06/06/16	06/08/15	99.687	3.13
313384XV6	06/07/16	06/10/15	99.652	3.48
313384XW4	06/08/16	06/08/15	99.665	3.35
313384XX2	06/09/16	06/09/15	99.665	3.35
313384XY0	06/10/16	06/10/15	99.649	3.51
313384YB9	06/13/16	06/15/15	99.646	3.54
313384YC7	06/14/16	06/15/15	99.635	3.65
313384YD5	06/15/16	06/15/15	99.634	3.66
313384YE3	06/16/16	06/19/15	99.647	3.53
313384YF0	06/17/16	06/17/15	99.634	3.66
313384YJ2	06/20/16	09/02/15	99.696	3.04
313384YK9	06/21/16	12/04/15	99.689	3.11
313384YL7	06/22/16	06/23/15	99.655	3.45
313384YM5	06/23/16	01/25/16	99.854	1.46
313384YN3	06/24/16	06/25/15	99.655	3.45
313384YR4	06/27/16	08/28/15	99.713	2.87
313384YS2	06/28/16	06/30/15	99.697	3.03
313384YT0	06/29/16	12/04/15	99.676	3.24
313384YU7	06/30/16	09/03/15	99.686	3.14
313384YV5	07/01/16	07/22/15	99.665	3.35
313384YZ6	07/05/16	07/22/15	99.661	3.39
313384ZA0	07/06/16	07/06/15	99.654	3.46
313384ZB8	07/07/16	09/09/15	99.673	3.27
313384ZC6	07/08/16	07/22/15	99.658	3.42
313384ZF9	07/11/16	01/05/16	99.695	3.05
313384ZG7	07/12/16	07/20/15	99.662	3.38
313384ZH5	07/13/16	07/13/15	99.644	3.56
313384ZJ1	07/14/16	12/17/15	99.673	3.27
313384ZK8	07/15/16	07/16/15	99.645	3.55
313384ZN2	07/18/16	07/20/15	99.636	3.64
313384ZP7	07/19/16	07/22/15	99.647	3.53
313384ZQ5	07/20/16	07/20/15	99.634	3.66
313384ZR3	07/21/16	07/22/15	99.645	3.55
313384ZS1	07/22/16	07/24/15	99.646	3.54

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313384ZV4	07/25/16	07/31/15	99.650	3.50
313384ZW2	07/26/16	12/23/15	99.670	3.30
313384ZX0	07/27/16	07/29/15	99.656	3.44
313384ZY8	07/28/16	01/06/16	99.683	3.17
313384ZZ5	07/29/16	07/30/15	99.635	3.65
313384A41	08/01/16	08/03/15	99.636	3.64
313384A58	08/02/16	08/04/15	99.626	3.74
313384A66	08/03/16	08/03/15	99.624	3.76
313384A74	08/04/16	08/04/15	99.624	3.76
313384A82	08/05/16	08/06/15	99.594	4.06
313384B32	08/08/16	01/13/16	99.653	3.47
313384B40	08/09/16	08/17/15	99.592	4.08
313384B57	08/10/16	01/13/16	99.650	3.50
313384B65	08/11/16	08/19/15	99.553	4.47
313384B73	08/12/16	08/13/15	99.584	4.16
313384C23	08/15/16	08/27/15	99.617	3.83
313384C31	08/16/16	01/14/16	99.648	3.52
313384C49	08/17/16	02/17/16	99.762	2.38
313384C56	08/18/16	03/23/16	99.819	1.81
313384C64	08/19/16	12/31/15	99.575	4.25
313384C98	08/22/16	12/31/15	99.569	4.31
313384D22	08/23/16	08/25/15	99.596	4.04
313384D30	08/24/16	02/24/16	99.750	2.50
313384D48	08/25/16	04/01/16	99.878	1.22
313384D55	08/26/16	08/27/15	99.605	3.95
313384D89	08/29/16	10/06/15	99.626	3.74
313384D97	08/30/16	12/31/15	99.568	4.32
313384E21	08/31/16	01/22/16	99.661	3.39
313384E39	09/01/16	09/04/15	99.566	4.34
313384E47	09/02/16	09/03/15	99.564	4.36
313384E88	09/06/16	09/08/15	99.545	4.55
313384E96	09/07/16	12/04/15	99.575	4.25
313384F20	09/08/16	09/09/15	99.544	4.56
313384F38	09/09/16	09/10/15	99.544	4.56
313384F61	09/12/16	09/18/15	99.590	4.10
313384F79	09/13/16	10/15/15	99.685	3.15
313384F87	09/14/16	09/15/15	99.544	4.56
313384F95	09/15/16	09/15/15	99.532	4.68
313384G29	09/16/16	09/16/15	99.522	4.78
313384G52	09/19/16	09/23/15	99.578	4.22
313384G60	09/20/16	10/14/15	99.677	3.23
313384G78	09/21/16	12/29/15	99.488	5.12
313384G86	09/22/16	02/22/16	99.763	2.37
313384G94	09/23/16	09/23/15	99.573	4.27
313384H44	09/26/16	12/29/15	99.486	5.14
313384H51	09/27/16	09/28/15	99.574	4.26
313384H69	09/28/16	10/07/15	99.564	4.36
313384H77	09/29/16	10/06/15	99.571	4.29

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313384H85	09/30/16	10/01/15	99.594	4.06
313384J34	10/03/16	12/04/15	99.476	5.24
313384J42	10/04/16	10/09/15	99.649	3.51
313384J59	10/05/16	10/23/15	99.691	3.09
313384J67	10/06/16	10/06/15	99.644	3.56
313384J75	10/07/16	10/07/15	99.644	3.56
313384K32	10/11/16	10/28/15	99.690	3.10
313384K40	10/12/16	10/15/15	99.647	3.53
313384K57	10/13/16	01/25/16	99.607	3.93
313384K65	10/14/16	01/22/16	99.601	3.99
313384K99	10/17/16	01/25/16	99.601	3.99
313384L23	10/18/16	04/14/16	99.777	2.23
313384L31	10/19/16	03/30/16	99.746	2.54
313384L49	10/20/16	01/29/16	99.573	4.27
313384L56	10/21/16	10/22/15	99.635	3.65
313384L80	10/24/16	01/25/16	99.575	4.25
313384L98	10/25/16	01/25/16	99.574	4.26
313384M22	10/26/16	10/29/15	99.627	3.73
313384M30	10/27/16	10/29/15	99.626	3.74
313384M48	10/28/16	04/07/16	99.762	2.38
313384M71	10/31/16	12/31/15	99.424	5.76
313384M89	11/01/16	11/02/15	99.594	4.06
313384M97	11/02/16	12/31/15	99.403	5.97
313384N21	11/03/16	01/28/16	99.557	4.43
313384N39	11/04/16	11/09/15	99.453	5.47
313384N62	11/07/16	04/06/16	99.749	2.51
313384N70	11/08/16	02/16/16	99.704	2.96
313384N88	11/09/16	11/12/15	99.546	4.54
313384N96	11/10/16	11/10/15	99.441	5.59
313384P52	11/14/16	05/10/16	99.791	2.09
313384P60	11/15/16	11/16/15	99.513	4.87
313384P78	11/16/16	04/15/16	99.743	2.57
313384P86	11/17/16	05/23/16	99.748	2.52
313384P94	11/18/16	11/20/15	99.393	6.07
313384Q44	11/21/16	11/30/15	99.355	6.45
313384Q51	11/22/16	02/26/16	99.700	3.00
313384Q69	11/23/16	12/09/15	99.339	6.61
313384Q85	11/25/16	05/27/16	99.708	2.92
313384R35	11/28/16	12/29/15	99.349	6.51
313384R43	11/29/16	05/18/16	99.762	2.38
313384R50	11/30/16	12/31/15	99.330	6.70
313384R68	12/01/16	12/04/15	99.294	7.06
313384R76	12/02/16	12/03/15	99.331	6.69
313384S26	12/05/16	12/16/15	99.211	7.89
313384S34	12/06/16	12/07/15	99.341	6.59
313384S42	12/07/16	12/09/15	99.272	7.28
313384S59	12/08/16	03/21/16	99.643	3.57

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313384S67	12/09/16	12/10/15	99.209	7.91
313384S91	12/12/16	12/14/15	99.227	7.73
313384T25	12/13/16	12/14/15	99.229	7.71
313384T33	12/14/16	12/14/15	99.238	7.62
313384T41	12/15/16	12/17/15	99.272	7.28
313384T58	12/16/16	12/17/15	99.199	8.01
313384T82	12/19/16	01/20/16	99.364	6.36
313384T90	12/20/16	04/21/16	99.730	2.70
313384U23	12/21/16	12/31/15	99.308	6.92
313384U31	12/22/16	05/03/16	99.741	2.59
313384U49	12/23/16	02/24/16	99.525	4.75
313384U80	12/27/16	12/29/15	99.272	7.28
313384U98	12/28/16	12/31/15	99.294	7.06
313384V22	12/29/16	12/29/15	99.268	7.32
313384V30	12/30/16	02/29/16	99.619	3.81

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2016

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
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313588RJ6	01/04/16	01/12/15	99.772	2.28
313588RK3	01/05/16	01/14/15	99.797	2.03
313588RL1	01/06/16	01/20/15	99.800	2.00
313588RM9	01/07/16	01/14/15	99.796	2.04
313588RN7	01/08/16	01/20/15	99.799	2.01
313588RR8	01/11/16	04/02/15	99.826	1.74
313588RS6	01/12/16	08/31/15	99.920	0.80
313588RT4	01/13/16	07/15/15	99.927	0.73
313588RU1	01/14/16	01/22/15	99.817	1.83
313588RV9	01/15/16	01/21/15	99.816	1.84
313588RZ0	01/19/16	02/05/15	99.836	1.64
313588SA4	01/20/16	02/24/15	99.798	2.02
313588SB2	01/21/16	05/12/15	99.880	1.20
313588SC0	01/22/16	08/03/15	99.926	0.74
313588SF3	01/25/16	03/25/15	99.822	1.78
313588SG1	01/26/16	04/06/15	99.824	1.76
313588SH9	01/27/16	07/29/15	99.909	0.91
313588SJ5	01/28/16	08/18/15	99.896	1.04
313588SK2	01/29/16	03/27/15	99.808	1.92
313588SN6	02/01/16	02/10/15	99.743	2.57
313588SP1	02/02/16	02/18/15	99.738	2.62
313588SQ9	02/03/16	02/24/15	99.771	2.29
313588SR7	02/04/16	02/24/15	99.770	2.30
313588SS5	02/05/16	02/18/15	99.736	2.64
313588SV8	02/08/16	03/31/15	99.791	2.09
313588SW6	02/09/16	06/03/15	99.881	1.19
313588SX4	02/10/16	04/13/15	99.832	1.68
313588SY2	02/11/16	09/02/15	99.883	1.17
313588SZ9	02/12/16	03/02/15	99.778	2.22
313588TD7	02/16/16	02/24/15	99.757	2.43
313588TE5	02/17/16	02/25/15	99.767	2.33
313588TF2	02/18/16	02/26/15	99.767	2.33
313588TG0	02/19/16	03/12/15	99.771	2.29
313588TK1	02/22/16	03/26/15	99.778	2.22
313588TL9	02/23/16	03/20/15	99.783	2.17
313588TM7	02/24/16	03/20/15	99.782	2.18
313588TN5	02/25/16	05/01/15	99.850	1.50
313588TP0	02/26/16	09/03/15	99.892	1.08
313588TS4	02/29/16	04/28/15	99.838	1.62
313588TT2	03/01/16	03/10/15	99.703	2.98
313588TU9	03/02/16	09/02/15	99.857	1.43
313588TV7	03/03/16	03/11/15	99.702	2.98
313588TW5	03/04/16	03/26/15	99.742	2.58

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313588TZ8	03/07/16	03/17/15	99.693	3.07
313588UA1	03/08/16	03/07/16	99.999	0.01
313588UB9	03/09/16	03/17/15	99.692	3.08
313588UC7	03/10/16	03/26/15	99.728	2.72
313588UD5	03/11/16	03/17/15	99.690	3.10
313588UG8	03/14/16	03/27/15	99.725	2.75
313588UH6	03/15/16	04/08/15	99.753	2.47
313588UJ2	03/16/16	09/16/15	99.828	1.72
313588UK9	03/17/16	10/08/15	99.928	0.72
313588UL7	03/18/16	03/26/15	99.732	2.69
313588UP8	03/21/16	04/08/15	99.729	2.71
313588UQ6	03/22/16	03/31/15	99.722	2.78
313588UR4	03/23/16	09/23/15	99.889	1.11
313588US2	03/24/16	03/23/16	99.999	0.01
313588UT0	03/25/16	04/09/15	99.766	2.34
313588UW3	03/28/16	10/07/15	99.923	0.77
313588UX1	03/29/16	03/28/16	99.999	0.01
313588UY9	03/30/16	09/30/15	99.884	1.16
313588UZ6	03/31/16	10/07/15	99.922	0.78
313588VA0	04/01/16	04/15/15	99.741	2.59
313588VD4	04/04/16	08/18/15	99.815	1.85
313588VE2	04/05/16	06/05/15	99.805	1.95
313588VF9	04/06/16	07/01/15	99.829	1.71
313588VG7	04/07/16	04/14/15	99.751	2.49
313588VH5	04/08/16	04/16/15	99.736	2.64
313588VL6	04/11/16	05/06/15	99.773	2.27
313588VM4	04/12/16	08/28/15	99.810	1.90
313588VN2	04/13/16	06/10/15	99.803	1.97
313588VP7	04/14/16	05/06/15	99.771	2.29
313588VQ5	04/15/16	05/14/15	99.761	2.39
313588VT9	04/18/16	05/12/15	99.744	2.57
313588VU6	04/19/16	11/16/15	99.901	0.99
313588VV4	04/20/16	08/19/15	99.789	2.11
313588VW2	04/21/16	05/11/15	99.750	2.50
313588VX0	04/22/16	05/11/15	99.749	2.51
313588WA9	04/25/16	05/21/15	99.773	2.27
313588WB7	04/26/16	05/21/15	99.773	2.27
313588WC5	04/27/16	05/21/15	99.772	2.28
313588WD3	04/28/16	05/21/15	99.771	2.29
313588WE1	04/29/16	05/21/15	99.771	2.29
313588WH4	05/02/16	05/12/15	99.733	2.67
313588WJ0	05/03/16	05/21/15	99.749	2.51
313588WK7	05/04/16	05/11/15	99.731	2.69
313588WL5	05/05/16	08/28/15	99.791	2.09
313588WM3	05/06/16	06/05/15	99.767	2.33
313588WQ4	05/09/16	08/25/15	99.792	2.08
313588WR2	05/10/16	05/26/15	99.747	2.53
313588WS0	05/11/16	05/26/15	99.747	2.54

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313588WT8	05/12/16	05/28/15	99.757	2.43
313588WU5	05/13/16	07/28/15	99.811	1.89
313588WX9	05/16/16	06/25/15	99.760	2.40
313588WY7	05/17/16	01/06/16	99.864	1.36
313588WZ4	05/18/16	10/09/15	99.855	1.45
313588XA8	05/19/16	08/27/15	99.771	2.29
313588XB6	05/20/16	06/11/15	99.752	2.48
313588XE0	05/23/16	08/03/15	99.775	2.25
313588XF7	05/24/16	08/03/15	99.775	2.25
313588XG5	05/25/16	10/08/15	99.853	1.47
313588XH3	05/26/16	08/26/15	99.764	2.36
313588XJ9	05/27/16	06/26/15	99.762	2.38
313588XN0	05/31/16	06/15/15	99.742	2.58
313588XP5	06/01/16	06/25/15	99.720	2.80
313588XQ3	06/02/16	07/01/15	99.757	2.43
313588XR1	06/03/16	07/01/15	99.756	2.44
313588XU4	06/06/16	07/01/15	99.754	2.46
313588XV2	06/07/16	06/23/15	99.738	2.63
313588XW0	06/08/16	06/26/15	99.715	2.85
313588XX8	06/09/16	07/01/15	99.752	2.48
313588XY6	06/10/16	07/01/15	99.751	2.49
313588YB5	06/13/16	07/01/15	99.739	2.61
313588YC3	06/14/16	07/01/15	99.738	2.62
313588YD1	06/15/16	07/01/15	99.738	2.63
313588YE9	06/16/16	08/11/15	99.681	3.19
313588YF6	06/17/16	06/30/15	99.740	2.60
313588YJ8	06/20/16	10/19/15	99.837	1.63
313588YK5	06/21/16	07/07/15	99.757	2.43
313588YL3	06/22/16	08/18/15	99.700	3.00
313588YM1	06/23/16	06/30/15	99.736	2.64
313588YN9	06/24/16	07/01/15	99.726	2.74
313588YR0	06/27/16	07/31/15	99.723	2.77
313588YS8	06/28/16	08/25/15	99.726	2.74
313588YT6	06/29/16	07/16/15	99.748	2.52
313588YU3	06/30/16	07/15/15	99.747	2.54
313588YV1	07/01/16	07/14/15	99.735	2.65
313588YZ2	07/05/16	07/28/15	99.695	3.05
313588ZA6	07/06/16	08/27/15	99.686	3.14
313588ZB4	07/07/16	07/15/15	99.732	2.68
313588ZC2	07/08/16	07/31/15	99.686	3.14
313588ZF5	07/11/16	02/10/16	99.835	1.65
313588ZG3	07/12/16	02/10/16	99.839	1.62
313588ZH1	07/13/16	11/18/15	99.812	1.88
313588ZJ7	07/14/16	10/07/15	99.805	1.95
313588ZK4	07/15/16	07/27/15	99.685	3.15
313588ZN8	07/18/16	08/19/15	99.629	3.71
313588ZP3	07/19/16	10/08/15	99.790	2.10

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313588ZQ1	07/20/16	07/31/15	99.684	3.16
313588ZR9	07/21/16	08/28/15	99.672	3.28
313588ZS7	07/22/16	10/29/15	99.815	1.85
313588ZV0	07/25/16	08/11/15	99.632	3.68
313588ZW8	07/26/16	02/29/16	99.836	1.64
313588ZX6	07/27/16	01/27/16	99.757	2.43
313588ZY4	07/28/16	08/14/15	99.622	3.78
313588ZZ1	07/29/16	08/13/15	99.630	3.71
313588A47	08/01/16	08/10/15	99.603	3.97
313588A54	08/02/16	08/14/15	99.597	4.03
313588A62	08/03/16	08/17/15	99.609	3.91
313588A70	08/04/16	08/13/15	99.603	3.97
313588A88	08/05/16	08/13/15	99.602	3.98
313588B38	08/08/16	08/17/15	99.603	3.97
313588B46	08/09/16	09/11/15	99.639	3.61
313588B53	08/10/16	08/26/15	99.631	3.69
313588B61	08/11/16	10/21/15	99.779	2.21
313588B79	08/12/16	08/20/15	99.592	4.08
313588C29	08/15/16	08/26/15	99.625	3.75
313588C37	08/16/16	08/27/15	99.625	3.75
313588C45	08/17/16	10/07/15	99.764	2.36
313588C52	08/18/16	08/26/15	99.622	3.78
313588C60	08/19/16	08/27/15	99.622	3.78
313588C94	08/22/16	11/09/15	99.705	2.95
313588D28	08/23/16	11/04/15	99.760	2.40
313588D36	08/24/16	11/20/15	99.730	2.70
313588D44	08/25/16	09/17/15	99.619	3.81
313588D51	08/26/16	10/26/15	99.767	2.33
313588D85	08/29/16	02/04/16	99.730	2.70
313588D93	08/30/16	02/22/16	99.773	2.27
313588E27	08/31/16	09/15/15	99.610	3.90
313588E35	09/01/16	09/22/15	99.713	2.88
313588E43	09/02/16	11/04/15	99.748	2.52
313588E84	09/06/16	02/17/16	99.748	2.52
313588E92	09/07/16	09/17/15	99.585	4.15
313588F26	09/08/16	01/28/16	99.689	3.11
313588F34	09/09/16	11/13/15	99.686	3.14
313588F67	09/12/16	10/13/15	99.730	2.70
313588F75	09/13/16	03/31/16	99.825	1.75
313588F83	09/14/16	02/17/16	99.738	2.63
313588F91	09/15/16	02/22/16	99.748	2.52
313588G25	09/16/16	02/10/16	99.714	2.86
313588G58	09/19/16	10/05/15	99.747	2.53
313588G66	09/20/16	11/06/15	99.725	2.75
313588G74	09/21/16	11/09/15	99.657	3.43
313588G82	09/22/16	01/28/16	99.663	3.37
313588G90	09/23/16	10/09/15	99.708	2.92
313588H40	09/26/16	10/16/15	99.702	2.98

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313588H57	09/27/16	11/13/15	99.654	3.46
313588H65	09/28/16	02/18/16	99.712	2.88
313588H73	09/29/16	02/22/16	99.725	2.75
313588H81	09/30/16	10/23/15	99.695	3.05
313588J30	10/03/16	10/16/15	99.686	3.14
313588J48	10/04/16	11/17/15	99.656	3.44
313588J55	10/05/16	11/30/15	99.634	3.66
313588J63	10/06/16	10/23/15	99.670	3.30
313588J71	10/07/16	10/19/15	99.685	3.15
313588K38	10/11/16	10/27/15	99.679	3.21
313588K46	10/12/16	11/18/15	99.644	3.56
313588K53	10/13/16	10/26/15	99.667	3.33
313588K61	10/14/16	10/27/15	99.676	3.24
313588K95	10/17/16	02/17/16	99.683	3.17
313588L29	10/18/16	10/26/15	99.672	3.28
313588L37	10/19/16	11/03/15	99.669	3.32
313588L45	10/20/16	10/26/15	99.670	3.30
313588L52	10/21/16	11/19/15	99.635	3.65
313588L86	10/24/16	12/23/15	99.456	5.44
313588L94	10/25/16	05/27/16	99.820	1.80
313588M28	10/26/16	12/30/15	99.490	5.10
313588M36	10/27/16	06/28/16	99.918	0.82
313588M44	10/28/16	12/30/15	99.470	5.30
313588M77	10/31/16	02/18/16	99.659	3.41
313588M85	11/01/16	11/20/15	99.586	4.14
313588M93	11/02/16	12/03/15	99.553	4.47
313588N27	11/03/16	06/10/16	99.846	1.54
313588N35	11/04/16	11/12/15	99.572	4.28
313588N68	11/07/16	12/23/15	99.422	5.78
313588N76	11/08/16	12/04/15	99.528	4.72
313588N84	11/09/16	06/29/16	99.887	1.13
313588N92	11/10/16	12/08/15	99.437	5.63
313588P58	11/14/16	12/02/15	99.555	4.45
313588P66	11/15/16	12/08/15	99.419	5.81
313588P74	11/16/16	02/04/16	99.579	4.21
313588P82	11/17/16	05/19/16	99.757	2.43
313588P90	11/18/16	12/28/15	99.402	5.98
313588Q40	11/21/16	12/23/15	99.388	6.12
313588Q57	11/22/16	01/12/16	99.493	5.07
313588Q65	11/23/16	12/08/15	99.405	5.95
313588Q81	11/25/16	10/05/16	99.965	0.35
313588R31	11/28/16	04/27/16	99.779	2.21
313588R49	11/29/16	12/22/15	99.371	6.29
313588R56	11/30/16	12/31/15	99.414	5.86
313588R64	12/01/16	12/21/15	99.346	6.54
313588R72	12/02/16	12/23/15	99.348	6.52
313588S22	12/05/16	12/22/15	99.341	6.59

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
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313588S30	12/06/16	12/23/15	99.341	6.59
313588S48	12/07/16	12/23/15	99.339	6.61
313588S55	12/08/16	12/21/15	99.333	6.67
313588S63	12/09/16	12/24/15	99.337	6.63
313588S97	12/12/16	06/01/16	99.760	2.40
313588T21	12/13/16	06/01/16	99.759	2.41
313588T39	12/14/16	03/23/16	99.697	3.03
313588T47	12/15/16	12/28/15	99.333	6.67
313588T54	12/16/16	12/29/15	99.333	6.67
313588T88	12/19/16	01/06/16	99.391	6.09
313588T96	12/20/16	01/08/16	99.402	5.98
313588U29	12/21/16	01/12/16	99.408	5.92
313588U37	12/22/16	06/01/16	99.745	2.55
313588U45	12/23/16	01/21/16	99.448	5.52
313588U86	12/27/16	02/18/16	99.570	4.30
313588U94	12/28/16	03/14/16	99.583	4.17
313588V28	12/29/16	02/29/16	99.586	4.14
313588V36	12/30/16	01/05/16	99.370	6.30

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2016

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
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313312RJ1	01/04/16	04/16/15	99.839	1.61
313312RK8	01/05/16	04/17/15	99.839	1.61
313312RL6	01/06/16	04/21/15	99.841	1.59
313312RM4	01/07/16	01/26/15	99.750	2.50
313312RN2	01/08/16	04/09/15	99.817	1.83
313312RR3	01/11/16	05/13/15	99.852	1.48
313312RS1	01/12/16	03/17/15	99.766	2.34
313312RT9	01/13/16	04/17/15	99.834	1.66
313312RU6	01/14/16	03/20/15	99.767	2.33
313312RV4	01/15/16	09/01/15	99.898	1.02
313312RZ5	01/19/16	02/23/15	99.753	2.47
313312SA9	01/20/16	05/01/15	99.846	1.54
313312SB7	01/21/16	05/27/15	99.861	1.39
313312SC5	01/22/16	05/19/15	99.842	1.58
313312SF8	01/25/16	08/17/15	99.875	1.25
313312SG6	01/26/16	08/18/15	99.875	1.25
313312SH4	01/27/16	07/06/15	99.892	1.08
313312SJ0	01/28/16	04/24/15	99.830	1.70
313312SK7	01/29/16	03/30/15	99.763	2.37
313312SN1	02/01/16	12/14/15	99.961	0.39
313312SP6	02/02/16	05/05/15	99.826	1.74
313312SQ4	02/03/16	10/05/15	99.936	0.64
313312SR2	02/04/16	05/29/15	99.840	1.60
313312SS0	02/05/16	05/01/15	99.821	1.79
313312SV3	02/08/16	03/11/15	99.731	2.69
313312SW1	02/09/16	03/17/15	99.717	2.83
313312SX9	02/10/16	05/22/15	99.824	1.76
313312SY7	02/11/16	06/30/15	99.843	1.57
313312SZ4	02/12/16	05/01/15	99.817	1.83
313312TD2	02/16/16	08/18/15	99.848	1.52
313312TE0	02/17/16	07/06/15	99.849	1.51
313312TF7	02/18/16	07/08/15	99.863	1.37
313312TG5	02/19/16	08/31/15	99.857	1.43
313312TK6	02/22/16	04/13/15	99.746	2.54
313312TL4	02/23/16	10/08/15	99.943	0.57
313312TM2	02/24/16	12/18/15	99.936	0.64
313312TN0	02/25/16	06/16/15	99.810	1.90
313312TP5	02/26/16	10/20/15	99.939	0.61
313312TS9	02/29/16	03/26/15	99.698	3.02
313312TT7	03/01/16	01/26/16	99.970	0.30
313312TU4	03/02/16	03/04/15	99.697	3.03
313312TV2	03/03/16	10/09/15	99.927	0.73
313312TW0	03/04/16	06/05/15	99.788	2.12

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313312TZ3	03/07/16	07/16/15	99.837	1.63
313312UA6	03/08/16	03/25/15	99.680	3.20
313312UB4	03/09/16	05/15/15	99.784	2.16
313312UC2	03/10/16	05/05/15	99.776	2.24
313312UD0	03/11/16	05/29/15	99.785	2.15
313312UG3	03/14/16	05/01/15	99.770	2.30
313312UH1	03/15/16	09/16/15	99.809	1.91
313312UJ7	03/16/16	07/06/15	99.817	1.83
313312UK4	03/17/16	09/02/15	99.814	1.86
313312UL2	03/18/16	03/20/15	99.676	3.24
313312UP3	03/21/16	06/11/15	99.748	2.52
313312UQ1	03/22/16	05/11/15	99.789	2.11
313312UR9	03/23/16	06/29/15	99.814	1.86
313312US7	03/24/16	03/25/15	99.655	3.45
313312UW8	03/28/16	01/29/16	99.944	0.56
313312UX6	03/29/16	02/23/16	99.969	0.31
313312UY4	03/30/16	02/24/16	99.970	0.30
313312UZ1	03/31/16	08/10/15	99.779	2.21
313312VA5	04/01/16	05/13/15	99.730	2.70
313312VD9	04/04/16	04/15/15	99.694	3.06
313312VE7	04/05/16	04/06/15	99.686	3.14
313312VF4	04/06/16	10/30/15	99.872	1.28
313312VG2	04/07/16	08/21/15	99.757	2.43
313312VH0	04/08/16	04/16/15	99.702	2.98
313312VL1	04/11/16	05/15/15	99.733	2.67
313312VM9	04/12/16	05/22/15	99.737	2.63
313312VN7	04/13/16	06/01/15	99.727	2.73
313312VP2	04/14/16	06/16/15	99.714	2.86
313312VQ0	04/15/16	08/03/15	99.772	2.28
313312VT4	04/18/16	12/21/15	99.841	1.59
313312VU1	04/19/16	10/19/15	99.883	1.17
313312VV9	04/20/16	05/01/15	99.694	3.06
313312VW7	04/21/16	10/22/15	99.874	1.26
313312VX5	04/22/16	10/09/15	99.853	1.47
313312WA4	04/25/16	05/29/15	99.714	2.86
313312WB2	04/26/16	06/29/15	99.748	2.52
313312WC0	04/27/16	08/03/15	99.762	2.38
313312WD8	04/28/16	06/10/15	99.695	3.05
313312WE6	04/29/16	08/13/15	99.740	2.60
313312WH9	05/02/16	09/21/15	99.807	1.93
313312WJ5	05/03/16	05/05/15	99.687	3.13
313312WK2	05/04/16	09/30/15	99.789	2.11
313312WL0	05/05/16	10/07/15	99.836	1.64
313312WM8	05/06/16	12/04/15	99.778	2.22
313312WQ9	05/09/16	09/28/15	99.776	2.24
313312WR7	05/10/16	07/06/15	99.717	2.83
313312WS5	05/11/16	05/12/15	99.686	3.14
313312WT3	05/12/16	06/30/15	99.709	2.91

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313312WU0	05/13/16	06/02/15	99.692	3.08
313312WX4	05/16/16	03/18/16	99.946	0.54
313312WY2	05/17/16	07/16/15	99.728	2.72
313312WZ9	05/18/16	09/22/15	99.754	2.46
313312XA3	05/19/16	03/04/16	99.924	0.76
313312XB1	05/20/16	06/10/15	99.655	3.45
313312XE5	05/23/16	06/10/15	99.652	3.48
313312XF2	05/24/16	06/23/15	99.683	3.17
313312XG0	05/25/16	09/28/15	99.747	2.53
313312XH8	05/26/16	08/31/15	99.694	3.06
313312XJ4	05/27/16	08/07/15	99.698	3.02
313312XN5	05/31/16	08/12/15	99.699	3.01
313312XP0	06/01/16	03/22/16	99.929	0.71
313312XQ8	06/02/16	12/30/15	99.772	2.28
313312XR6	06/03/16	10/19/15	99.810	1.90
313312XU9	06/06/16	08/14/15	99.670	3.30
313312XV7	06/07/16	08/18/15	99.665	3.35
313312XW5	06/08/16	06/09/15	99.635	3.65
313312XX3	06/09/16	07/10/15	99.712	2.88
313312XY1	06/10/16	06/12/15	99.626	3.74
313312YB0	06/13/16	06/23/15	99.624	3.76
313312YC8	06/14/16	07/24/15	99.683	3.17
313312YD6	06/15/16	09/30/15	99.712	2.88
313312YE4	06/16/16	08/25/15	99.663	3.37
313312YF1	06/17/16	03/18/16	99.904	0.96
313312YJ3	06/20/16	12/21/15	99.682	3.18
313312YK0	06/21/16	04/07/16	99.938	0.62
313312YL8	06/22/16	09/30/15	99.697	3.03
313312YM6	06/23/16	02/23/16	99.859	1.41
313312YN4	06/24/16	05/20/16	99.971	0.29
313312YR5	06/27/16	07/08/15	99.645	3.55
313312YS3	06/28/16	05/24/16	99.972	0.28
313312YT1	06/29/16	09/28/15	99.687	3.13
313312YU8	06/30/16	05/26/16	99.973	0.27
313312YV6	07/01/16	07/02/15	99.615	3.85
313312YZ7	07/05/16	07/24/15	99.624	3.76
313312ZA1	07/06/16	07/27/15	99.636	3.64
313312ZB9	07/07/16	07/31/15	99.611	3.89
313312ZC7	07/08/16	12/21/15	99.633	3.67
313312ZF0	07/11/16	09/22/15	99.674	3.26
313312ZG8	07/12/16	02/12/16	99.820	1.80
313312ZH6	07/13/16	12/31/15	99.664	3.36
313312ZJ2	07/14/16	01/04/16	99.664	3.36
313312ZK9	07/15/16	08/03/15	99.605	3.95
313312ZN3	07/18/16	03/23/16	99.864	1.36
313312ZP8	07/19/16	02/19/16	99.820	1.80
313312ZQ6	07/20/16	07/24/15	99.598	4.02

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313312ZR4	07/21/16	07/28/15	99.611	3.89
313312ZS2	07/22/16	10/09/15	99.737	2.63
313312ZV5	07/25/16	08/10/15	99.572	4.28
313312ZW3	07/26/16	09/16/15	99.581	4.19
313312ZX1	07/27/16	09/28/15	99.638	3.62
313312ZY9	07/28/16	11/04/15	99.689	3.11
313312ZZ6	07/29/16	09/30/15	99.638	3.62
313312A42	08/01/16	09/18/15	99.629	3.71
313312A59	08/02/16	09/29/15	99.624	3.76
313312A67	08/03/16	08/28/15	99.574	4.26
313312A75	08/04/16	08/05/15	99.574	4.26
313312A83	08/05/16	10/19/15	99.717	2.83
313312B33	08/08/16	09/30/15	99.609	3.91
313312B41	08/09/16	07/05/16	99.973	0.27
313312B58	08/10/16	09/03/15	99.573	4.27
313312B66	08/11/16	09/03/15	99.571	4.29
313312B74	08/12/16	08/14/15	99.545	4.55
313312C24	08/15/16	08/19/15	99.527	4.73
313312C32	08/16/16	10/30/15	99.685	3.15
313312C40	08/17/16	09/01/15	99.561	4.39
313312C57	08/18/16	12/10/15	99.475	5.25
313312C65	08/19/16	09/21/15	99.612	3.88
313312C99	08/22/16	04/21/16	99.874	1.26
313312D23	08/23/16	01/27/16	99.681	3.19
313312D31	08/24/16	04/27/16	99.884	1.16
313312D49	08/25/16	08/27/15	99.525	4.75
313312D56	08/26/16	10/15/15	99.684	3.16
313312D80	08/29/16	10/14/15	99.680	3.20
313312D98	08/30/16	09/29/15	99.571	4.29
313312E22	08/31/16	11/25/15	99.588	4.12
313312E30	09/01/16	09/02/15	99.523	4.77
313312E48	09/02/16	09/18/15	99.572	4.28
313312E89	09/06/16	10/16/15	99.665	3.35
313312E97	09/07/16	10/20/15	99.668	3.32
313312F21	09/08/16	01/19/16	99.592	4.08
313312F39	09/09/16	04/19/16	99.829	1.71
313312F62	09/12/16	10/14/15	99.657	3.43
313312F70	09/13/16	10/09/15	99.632	3.68
313312F88	09/14/16	05/18/16	99.864	1.36
313312F96	09/15/16	09/16/15	99.473	5.27
313312G20	09/16/16	10/27/15	99.657	3.43
313312G53	09/19/16	10/05/15	99.640	3.60
313312G61	09/20/16	01/19/16	99.558	4.42
313312G79	09/21/16	11/27/15	99.485	5.15
313312G87	09/22/16	03/31/16	99.767	2.33
313312G95	09/23/16	08/22/16	99.974	0.26
313312H45	09/26/16	10/21/15	99.631	3.69
313312H52	09/27/16	09/29/15	99.545	4.55

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313312H60	09/28/16	10/09/15	99.606	3.94
313312H78	09/29/16	10/05/15	99.610	3.90
313312H86	09/30/16	10/28/15	99.643	3.57
313312J35	10/03/16	10/05/15	99.606	3.94
313312J43	10/04/16	10/20/15	99.611	3.89
313312J50	10/05/16	10/06/15	99.594	4.06
313312J68	10/06/16	03/30/16	99.731	2.69
313312J76	10/07/16	10/08/15	99.594	4.06
313312K33	10/11/16	10/13/15	99.596	4.04
313312K41	10/12/16	10/27/15	99.610	3.90
313312K58	10/13/16	11/04/15	99.532	4.68
313312K66	10/14/16	10/15/15	99.594	4.06
313312K90	10/17/16	01/15/16	99.479	5.21
313312L24	10/18/16	10/19/15	99.594	4.06
313312L32	10/19/16	10/23/15	99.588	4.12
313312L40	10/20/16	01/29/16	99.551	4.49
313312L57	10/21/16	11/02/15	99.548	4.52
313312L81	10/24/16	04/12/16	99.756	2.44
313312L99	10/25/16	05/24/16	99.773	2.27
313312M23	10/26/16	12/30/15	99.348	6.52
313312M31	10/27/16	10/29/15	99.555	4.45
313312M49	10/28/16	07/29/16	99.906	0.94
313312M72	10/31/16	06/14/16	99.838	1.62
313312M80	11/01/16	11/02/15	99.523	4.77
313312M98	11/02/16	11/04/15	99.474	5.26
313312N22	11/03/16	11/04/15	99.473	5.27
313312N30	11/04/16	11/12/15	99.364	6.36
313312N63	11/07/16	05/06/16	99.779	2.21
313312N71	11/08/16	11/17/15	99.385	6.15
313312N89	11/09/16	02/12/16	99.586	4.14
313312N97	11/10/16	02/23/16	99.587	4.13
313312P53	11/14/16	04/04/16	99.670	3.30
313312P61	11/15/16	11/16/15	99.371	6.29
313312P79	11/16/16	03/07/16	99.541	4.59
313312P87	11/17/16	11/18/15	99.371	6.29
313312P95	11/18/16	11/25/15	99.372	6.28
313312Q45	11/21/16	03/28/16	99.570	4.30
313312Q52	11/22/16	04/13/16	99.684	3.16
313312Q60	11/23/16	04/14/16	99.684	3.16
313312Q86	11/25/16	07/13/16	99.850	1.50
313312R36	11/28/16	04/26/16	99.676	3.24
313312R44	11/29/16	01/29/16	99.449	5.51
313312R51	11/30/16	12/02/15	99.312	6.88
313312R69	12/01/16	12/02/15	99.290	7.10
313312R77	12/02/16	04/18/16	99.664	3.36
313312S27	12/05/16	12/11/15	99.200	8.00

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313312S35	12/06/16	02/29/16	99.532	4.68
313312S43	12/07/16	04/14/16	99.645	3.55
313312S50	12/08/16	03/15/16	99.486	5.14
313312S68	12/09/16	06/10/16	99.737	2.63
313312S92	12/12/16	03/03/16	99.464	5.36
313312T26	12/13/16	04/15/16	99.637	3.63
313312T34	12/14/16	02/01/16	99.428	5.72
313312T42	12/15/16	07/14/16	99.825	1.75
313312T59	12/16/16	05/31/16	99.663	3.37
313312T83	12/19/16	07/12/16	99.809	1.91
313312T91	12/20/16	02/19/16	99.492	5.08
313312U24	12/21/16	03/24/16	99.486	5.14
313312U32	12/22/16	05/27/16	99.640	3.60
313312U40	12/23/16	02/22/16	99.509	4.91
313312U81	12/27/16	04/15/16	99.616	3.84
313312U99	12/28/16	05/17/16	99.681	3.19
313312V23	12/29/16	04/19/16	99.605	3.95
313312V31	12/30/16	04/28/16	99.617	3.83

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2016

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313396RJ4	01/04/16	01/08/15	99.794	2.06
313396RK1	01/05/16	01/23/15	99.827	1.73
313396RL9	01/06/16	01/09/15	99.794	2.06
313396RM7	01/07/16	01/26/15	99.827	1.73
313396RN5	01/08/16	03/05/15	99.820	1.80
313396RR6	01/11/16	06/15/15	99.918	0.82
313396RS4	01/12/16	01/16/15	99.814	1.86
313396RT2	01/13/16	01/21/15	99.817	1.83
313396RU9	01/14/16	01/21/15	99.816	1.84
313396RV7	01/15/16	02/02/15	99.836	1.64
313396RZ8	01/19/16	01/15/16	99.999	0.01
313396SA2	01/20/16	02/20/15	99.787	2.13
313396SB0	01/21/16	02/27/15	99.804	1.96
313396SC8	01/22/16	02/19/15	99.785	2.15
313396SF1	01/25/16	05/01/15	99.880	1.20
313396SG9	01/26/16	02/26/15	99.805	1.95
313396SH7	01/27/16	07/09/15	99.933	0.67
313396SJ3	01/28/16	03/04/15	99.798	2.02
313396SK0	01/29/16	03/04/15	99.798	2.02
313396SN4	02/01/16	04/24/15	99.855	1.45
313396SP9	02/02/16	02/19/15	99.778	2.22
313396SQ7	02/03/16	05/15/15	99.861	1.39
313396SR5	02/04/16	08/07/15	99.907	0.93
313396SS3	02/05/16	04/22/15	99.851	1.49
313396SV6	02/08/16	02/23/15	99.757	2.43
313396SW4	02/09/16	03/11/15	99.777	2.23
313396SX2	02/10/16	03/11/15	99.776	2.24
313396SY0	02/11/16	03/05/15	99.776	2.24
313396SZ7	02/12/16	02/25/15	99.756	2.44
313396TD5	02/16/16	07/16/15	99.919	0.81
313396TE3	02/17/16	02/24/15	99.751	2.49
313396TF0	02/18/16	02/17/16	99.999	0.01
313396TG8	02/19/16	03/04/15	99.756	2.44
313396TK9	02/22/16	03/04/15	99.753	2.47
313396TL7	02/23/16	09/21/15	99.916	0.84
313396TM5	02/24/16	03/13/15	99.739	2.61
313396TN3	02/25/16	03/12/15	99.747	2.53
313396TP8	02/26/16	08/05/15	99.898	1.02
313396TS2	02/29/16	03/13/15	99.735	2.65
313396TT0	03/01/16	03/13/15	99.735	2.65
313396TU7	03/02/16	03/26/15	99.744	2.56
313396TV5	03/03/16	07/09/15	99.898	1.02
313396TW3	03/04/16	04/22/15	99.824	1.76

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313396TZ6	03/07/16	08/13/15	99.871	1.29
313396UA9	03/08/16	03/11/15	99.728	2.72
313396UB7	03/09/16	08/18/15	99.853	1.47
313396UC5	03/10/16	04/29/15	99.833	1.67
313396UD3	03/11/16	06/18/15	99.848	1.52
313396UG6	03/14/16	04/29/15	99.827	1.73
313396UH4	03/15/16	06/25/15	99.850	1.50
313396UJ0	03/16/16	03/18/15	99.676	3.24
313396UK7	03/17/16	03/19/15	99.676	3.24
313396UL5	03/18/16	04/08/15	99.780	2.20
313396UP6	03/21/16	04/08/15	99.778	2.22
313396UQ4	03/22/16	04/08/15	99.777	2.23
313396UR2	03/23/16	03/23/15	99.705	2.95
313396US0	03/24/16	03/26/15	99.707	2.93
313396UT8	03/25/16	04/08/15	99.775	2.25
313396UW1	03/28/16	04/08/15	99.773	2.27
313396UX9	03/29/16	04/08/15	99.773	2.27
313396UY7	03/30/16	05/13/15	99.808	1.92
313396UZ4	03/31/16	04/02/15	99.727	2.73
313396VA8	04/01/16	04/02/15	99.726	2.74
313396VD2	04/04/16	04/21/15	99.764	2.36
313396VE0	04/05/16	04/06/15	99.757	2.43
313396VF7	04/06/16	04/28/15	99.771	2.29
313396VG5	04/07/16	04/30/15	99.767	2.33
313396VH3	04/08/16	04/14/15	99.760	2.40
313396VL4	04/11/16	07/10/15	99.858	1.42
313396VM2	04/12/16	05/06/15	99.772	2.28
313396VN0	04/13/16	04/20/15	99.761	2.39
313396VP5	04/14/16	05/18/15	99.783	2.17
313396VQ3	04/15/16	04/24/15	99.752	2.48
313396VT7	04/18/16	04/15/16	99.998	0.02
313396VU4	04/19/16	04/22/15	99.738	2.62
313396VV2	04/20/16	04/22/15	99.737	2.63
313396VW0	04/21/16	04/29/15	99.741	2.59
313396VX8	04/22/16	04/22/15	99.736	2.64
313396WA7	04/25/16	10/26/15	99.889	1.11
313396WB5	04/26/16	12/03/15	99.859	1.41
313396WC3	04/27/16	04/30/15	99.738	2.62
313396WD1	04/28/16	04/30/15	99.727	2.73
313396WE9	04/29/16	04/30/15	99.726	2.74
313396WH2	05/02/16	06/24/15	99.770	2.30
313396WJ8	05/03/16	05/08/15	99.759	2.41
313396WK5	05/04/16	07/02/15	99.800	2.00
313396WL3	05/05/16	05/05/15	99.720	2.80
313396WM1	05/06/16	05/11/15	99.759	2.41
313396WQ2	05/09/16	05/18/15	99.732	2.68
313396WR0	05/10/16	08/18/15	99.767	2.33
313396WS8	05/11/16	08/20/15	99.768	2.32

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313396WT6	05/12/16	05/13/15	99.716	2.84
313396WU3	05/13/16	05/12/16	99.999	0.01
313396WX7	05/16/16	06/25/15	99.769	2.31
313396WY5	05/17/16	05/19/15	99.707	2.93
313396WZ2	05/18/16	05/19/15	99.710	2.90
313396XA6	05/19/16	05/20/15	99.711	2.89
313396XB4	05/20/16	05/28/15	99.741	2.59
313396XE8	05/23/16	05/28/15	99.739	2.61
313396XF5	05/24/16	05/27/15	99.718	2.82
313396XG3	05/25/16	05/29/15	99.749	2.51
313396XH1	05/26/16	05/28/15	99.737	2.63
313396XJ7	05/27/16	05/26/16	99.999	0.01
313396XN8	05/31/16	09/04/15	99.779	2.21
313396XP3	06/01/16	06/16/15	99.708	2.92
313396XQ1	06/02/16	06/09/15	99.721	2.79
313396XR9	06/03/16	07/16/15	99.767	2.33
313396XU2	06/06/16	01/06/16	99.823	1.77
313396XV0	06/07/16	06/11/15	99.718	2.82
313396XW8	06/08/16	06/11/15	99.718	2.82
313396XX6	06/09/16	12/08/15	99.737	2.63
313396XY4	06/10/16	06/22/15	99.710	2.90
313396YB3	06/13/16	09/23/15	99.809	1.91
313396YC1	06/14/16	11/23/15	99.836	1.64
313396YD9	06/15/16	09/22/15	99.807	1.93
313396YE7	06/16/16	06/23/15	99.691	3.09
313396YF4	06/17/16	11/24/15	99.817	1.83
313396YJ6	06/20/16	12/16/15	99.727	2.73
313396YK3	06/21/16	11/13/15	99.847	1.53
313396YL1	06/22/16	09/24/15	99.804	1.96
313396YM9	06/23/16	11/25/15	99.807	1.93
313396YN7	06/24/16	07/14/15	99.760	2.40
313396YR8	06/27/16	07/07/15	99.753	2.47
313396YS6	06/28/16	07/07/15	99.752	2.48
313396YT4	06/29/16	06/30/15	99.706	2.94
313396YU1	06/30/16	06/30/15	99.705	2.95
313396YV9	07/01/16	12/21/15	99.732	2.68
313396YZ0	07/05/16	07/15/15	99.713	2.87
313396ZA4	07/06/16	12/16/15	99.696	3.04
313396ZB2	07/07/16	07/14/15	99.711	2.89
313396ZC0	07/08/16	07/14/15	99.710	2.90
313396ZF3	07/11/16	09/01/15	99.708	2.92
313396ZG1	07/12/16	07/14/15	99.707	2.93
313396ZH9	07/13/16	07/20/15	99.701	2.99
313396ZJ5	07/14/16	07/21/15	99.671	3.29
313396ZK2	07/15/16	07/21/15	99.670	3.30
313396ZN6	07/18/16	07/15/16	99.998	0.02
313396ZP1	07/19/16	06/20/16	99.983	0.17

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313396ZQ9	07/20/16	01/14/16	99.744	2.56
313396ZR7	07/21/16	09/09/15	99.697	3.03
313396ZS5	07/22/16	09/24/15	99.765	2.35
313396ZV8	07/25/16	09/23/15	99.762	2.38
313396ZW6	07/26/16	07/25/16	99.999	0.01
313396ZX4	07/27/16	12/31/15	99.710	2.90
313396ZY2	07/28/16	12/31/15	99.708	2.92
313396ZZ9	07/29/16	12/10/15	99.639	3.61
313396A45	08/01/16	08/17/15	99.611	3.89
313396A52	08/02/16	01/25/16	99.752	2.48
313396A60	08/03/16	08/14/15	99.606	3.94
313396A78	08/04/16	08/28/15	99.658	3.42
313396A86	08/05/16	08/17/15	99.607	3.93
313396B36	08/08/16	09/24/15	99.734	2.66
313396B44	08/09/16	08/12/15	99.607	3.93
313396B51	08/10/16	08/14/15	99.598	4.02
313396B69	08/11/16	09/28/15	99.748	2.52
313396B77	08/12/16	08/18/15	99.600	4.00
313396C27	08/15/16	09/28/15	99.745	2.55
313396C35	08/16/16	10/01/15	99.742	2.58
313396C43	08/17/16	08/16/16	99.999	0.01
313396C50	08/18/16	07/18/16	99.979	0.21
313396C68	08/19/16	02/22/16	99.757	2.43
313396C92	08/22/16	09/22/15	99.716	2.84
313396D26	08/23/16	09/22/15	99.715	2.85
313396D34	08/24/16	08/25/15	99.615	3.85
313396D42	08/25/16	09/22/15	99.714	2.86
313396D59	08/26/16	09/01/15	99.610	3.90
313396D83	08/29/16	09/03/15	99.622	3.78
313396D91	08/30/16	09/04/15	99.639	3.61
313396E25	08/31/16	09/02/15	99.606	3.94
313396E33	09/01/16	12/22/15	99.601	3.99
313396E41	09/02/16	09/04/15	99.636	3.64
313396E82	09/06/16	09/11/15	99.592	4.08
313396E90	09/07/16	03/03/16	99.749	2.51
313396F24	09/08/16	09/11/15	99.588	4.12
313396F32	09/09/16	01/22/16	99.673	3.27
313396F65	09/12/16	11/20/15	99.720	2.80
313396F73	09/13/16	11/13/15	99.746	2.54
313396F81	09/14/16	11/13/15	99.745	2.55
313396F99	09/15/16	09/25/15	99.689	3.11
313396G23	09/16/16	11/30/15	99.656	3.44
313396G56	09/19/16	09/23/15	99.663	3.37
313396G64	09/20/16	11/19/15	99.703	2.97
313396G72	09/21/16	09/24/15	99.662	3.38
313396G80	09/22/16	09/23/15	99.660	3.40
313396G98	09/23/16	02/22/16	99.733	2.67

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313396H48	09/26/16	11/13/15	99.726	2.74
313396H55	09/27/16	02/23/16	99.729	2.71
313396H63	09/28/16	01/20/16	99.636	3.64
313396H71	09/29/16	11/13/15	99.724	2.76
313396H89	09/30/16	10/15/15	99.737	2.63
313396J38	10/03/16	11/25/15	99.635	3.65
313396J46	10/04/16	04/13/16	99.841	1.59
313396J53	10/05/16	12/22/15	99.520	4.80
313396J61	10/06/16	11/30/15	99.611	3.89
313396J79	10/07/16	11/30/15	99.610	3.90
313396K36	10/11/16	03/16/16	99.710	2.90
313396K44	10/12/16	11/30/15	99.604	3.96
313396K51	10/13/16	10/20/15	99.731	2.69
313396K69	10/14/16	12/17/15	99.480	5.20
313396K93	10/17/16	04/11/16	99.791	2.09
313396L27	10/18/16	10/17/16	99.999	0.01
313396L35	10/19/16	10/23/15	99.698	3.02
313396L43	10/20/16	11/25/15	99.606	3.94
313396L50	10/21/16	01/12/16	99.548	4.52
313396L84	10/24/16	12/02/15	99.541	4.59
313396L92	10/25/16	11/05/15	99.606	3.94
313396M26	10/26/16	11/06/15	99.606	3.94
313396M34	10/27/16	12/02/15	99.537	4.63
313396M42	10/28/16	02/10/16	99.652	3.48
313396M75	10/31/16	11/06/15	99.600	4.00
313396M83	11/01/16	08/01/16	99.921	0.79
313396M91	11/02/16	04/13/16	99.794	2.06
313396N25	11/03/16	06/08/16	99.819	1.81
313396N33	11/04/16	11/25/15	99.559	4.41
313396N66	11/07/16	12/03/15	99.471	5.29
313396N74	11/08/16	03/30/16	99.737	2.63
313396N82	11/09/16	12/07/15	99.418	5.82
313396N90	11/10/16	01/07/16	99.504	4.96
313396P56	11/14/16	12/10/15	99.367	6.33
313396P64	11/15/16	01/20/16	99.525	4.75
313396P72	11/16/16	12/11/15	99.365	6.35
313396P80	11/17/16	12/15/15	99.394	6.06
313396P98	11/18/16	12/15/15	99.393	6.07
313396Q48	11/21/16	12/15/15	99.387	6.13
313396Q55	11/22/16	12/18/15	99.391	6.09
313396Q63	11/23/16	12/18/15	99.389	6.11
313396Q89	11/25/16	12/18/15	99.385	6.15
313396R39	11/28/16	12/18/15	99.380	6.20
313396R47	11/29/16	06/16/16	99.829	1.71
313396R54	11/30/16	12/02/15	99.474	5.26
313396R62	12/01/16	12/07/15	99.364	6.36
313396R70	12/02/16	12/04/15	99.378	6.22
313396S20	12/05/16	01/07/16	99.427	5.73

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
313396S38	12/06/16	12/08/15	99.353	6.47
313396S46	12/07/16	02/25/16	99.627	3.73
313396S53	12/08/16	12/10/15	99.302	6.98
313396S61	12/09/16	12/16/15	99.337	6.63
313396S95	12/12/16	12/09/16	99.998	0.02
313396T29	12/13/16	01/26/16	99.481	5.19
313396T37	12/14/16	01/19/16	99.464	5.36
313396T45	12/15/16	01/27/16	99.480	5.20
313396T52	12/16/16	01/26/16	99.476	5.24
313396T86	12/19/16	02/25/16	99.607	3.93
313396T94	12/20/16	01/26/16	99.470	5.30
313396U27	12/21/16	02/25/16	99.604	3.96
313396U35	12/22/16	05/13/16	99.746	2.54
313396U43	12/23/16	04/19/16	99.724	2.76
313396U84	12/27/16	05/31/16	99.749	2.51
313396U92	12/28/16	12/30/15	99.353	6.47
313396V26	12/29/16	04/21/16	99.731	2.69
313396V34	12/30/16	01/25/16	99.448	5.52

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2016

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
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31315KRJ1	01/04/16	06/23/15	99.892	1.08
31315KRK8	01/05/16	09/23/15	99.939	0.61
31315KRL6	01/06/16	07/06/15	99.898	1.02
31315KRM4	01/07/16	12/02/15	99.979	0.21
31315KRR3	01/11/16	01/16/15	99.740	2.60
31315KRS1	01/12/16	12/15/15	99.977	0.23
31315KRT9	01/13/16	12/08/15	99.973	0.27
31315KRU6	01/14/16	01/16/15	99.741	2.59
31315KRV4	01/15/16	03/12/15	99.785	2.15
31315KRZ5	01/19/16	01/23/15	99.729	2.71
31315KSA9	01/20/16	12/22/15	99.979	0.21
31315KSB7	01/21/16	01/20/16	99.999	0.01
31315KSC5	01/22/16	04/07/15	99.799	2.01
31315KSF8	01/25/16	04/20/15	99.830	1.71
31315KSG6	01/26/16	01/26/15	99.726	2.74
31315KSH4	01/27/16	01/11/16	99.991	0.09
31315KSJ0	01/28/16	02/18/15	99.705	2.95
31315KSK7	01/29/16	01/21/16	99.994	0.06
31315KSN1	02/01/16	02/27/15	99.736	2.64
31315KSP6	02/02/16	02/01/16	99.999	0.01
31315KSQ4	02/03/16	02/03/15	99.727	2.73
31315KSR2	02/04/16	01/06/16	99.978	0.22
31315KSS0	02/05/16	04/29/15	99.813	1.87
31315KSV3	02/08/16	02/24/15	99.720	2.80
31315KSW1	02/09/16	01/13/16	99.980	0.20
31315KSX9	02/10/16	02/10/15	99.670	3.29
31315KSY7	02/11/16	02/10/16	99.999	0.01
31315KSZ4	02/12/16	02/18/15	99.652	3.48
31315KTD2	02/16/16	08/12/15	99.847	1.53
31315KTE0	02/17/16	02/17/15	99.645	3.55
31315KTF7	02/18/16	02/18/15	99.647	3.53
31315KTG5	02/19/16	01/20/16	99.975	0.25
31315KTK6	02/22/16	08/25/15	99.845	1.55
31315KTL4	02/23/16	02/12/16	99.991	0.09
31315KTM2	02/24/16	02/12/16	99.993	0.07
31315KTN0	02/25/16	01/11/16	99.970	0.30
31315KTP5	02/26/16	02/11/16	99.992	0.08
31315KTS9	02/29/16	02/02/16	99.978	0.22
31315KTT7	03/01/16	10/13/15	99.907	0.93
31315KTU4	03/02/16	02/01/16	99.973	0.27
31315KTV2	03/03/16	02/04/16	99.976	0.24
31315KTW0	03/04/16	12/01/15	99.916	0.84

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
31315KTZ3	03/07/16	01/14/16	99.954	0.46
31315KUA6	03/08/16	12/09/15	99.871	1.29
31315KUB4	03/09/16	02/05/16	99.973	0.27
31315KUC2	03/10/16	03/11/15	99.645	3.55
31315KUD0	03/11/16	03/04/16	99.995	0.05
31315KUG3	03/14/16	02/18/16	99.979	0.21
31315KUH1	03/15/16	10/06/15	99.888	1.12
31315KUJ7	03/16/16	12/17/15	99.880	1.20
31315KUK4	03/17/16	12/07/15	99.889	1.11
31315KUL2	03/18/16	03/09/16	99.994	0.06
31315KUP3	03/21/16	12/14/15	99.876	1.24
31315KUQ1	03/22/16	12/16/15	99.879	1.21
31315KUR9	03/23/16	10/13/15	99.892	1.08
31315KUS7	03/24/16	03/16/16	99.994	0.06
31315KUW8	03/28/16	02/16/16	99.965	0.35
31315KUX6	03/29/16	03/28/16	99.999	0.01
31315KUY4	03/30/16	03/18/16	99.990	0.10
31315KUZ1	03/31/16	03/30/16	99.999	0.01
31315KVA5	04/01/16	06/18/15	99.784	2.16
31315KVD9	04/04/16	09/24/15	99.845	1.55
31315KVE7	04/05/16	03/24/16	99.994	0.06
31315KVF6	04/06/16	10/02/15	99.870	1.30
31315KVG2	04/07/16	03/29/16	99.994	0.06
31315KVH0	04/08/16	03/30/16	99.996	0.04
31315KVL1	04/11/16	10/13/15	99.889	1.11
31315KVM9	04/12/16	04/11/16	99.999	0.01
31315KVN7	04/13/16	10/13/15	99.888	1.12
31315KVP2	04/14/16	04/13/16	99.999	0.01
31315KVQ0	04/15/16	10/13/15	99.887	1.13
31315KVT4	04/18/16	04/29/15	99.709	2.91
31315KVU1	04/19/16	04/11/16	99.996	0.04
31315KVV9	04/20/16	10/13/15	99.884	1.16
31315KVV7	04/21/16	04/08/16	99.993	0.07
31315KVX5	04/22/16	04/11/16	99.993	0.07
31315KWA4	04/25/16	01/20/16	99.893	1.07
31315KWB2	04/26/16	03/15/16	99.963	0.37
31315KWC0	04/27/16	03/18/16	99.965	0.35
31315KWD8	04/28/16	04/19/16	99.994	0.06
31315KWE6	04/29/16	10/13/15	99.830	1.71
31315KWH9	05/02/16	05/11/15	99.703	2.98
31315KWJ5	05/03/16	05/27/15	99.721	2.79
31315KWK2	05/04/16	02/03/16	99.891	1.09
31315KWL0	05/05/16	05/04/16	99.999	0.01
31315KWM8	05/06/16	08/14/15	99.730	2.70
31315KWQ9	05/09/16	04/07/16	99.976	0.24
31315KWR7	05/10/16	05/12/15	99.687	3.13
31315KWS5	05/11/16	08/06/15	99.722	2.78
31315KWT3	05/12/16	05/13/15	99.686	3.14

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
31315KWU0	05/13/16	04/22/16	99.985	0.15
31315KWX4	05/16/16	02/18/16	99.900	1.00
31315KWY2	05/17/16	04/14/16	99.978	0.22
31315KWZ9	05/18/16	04/15/16	99.977	0.23
31315KXA3	05/19/16	05/18/16	99.999	0.01
31315KXB1	05/20/16	04/04/16	99.962	0.38
31315KXE5	05/23/16	05/20/16	99.998	0.02
31315KXF2	05/24/16	03/04/16	99.906	0.95
31315KXG0	05/25/16	10/15/15	99.814	1.86
31315KXH8	05/26/16	05/25/16	99.999	0.01
31315KXJ4	05/27/16	05/18/16	99.994	0.06
31315KXN5	05/31/16	11/19/15	99.784	2.16
31315KXP0	06/01/16	06/02/15	99.665	3.35
31315KXQ8	06/02/16	04/25/16	99.973	0.27
31315KXR6	06/03/16	07/07/15	99.696	3.04
31315KXU9	06/06/16	10/05/15	99.790	2.10
31315KXV7	06/07/16	06/08/15	99.625	3.75
31315KXW5	06/08/16	06/07/16	99.999	0.01
31315KXX3	06/09/16	06/08/16	99.999	0.01
31315KXY1	06/10/16	05/03/16	99.972	0.28
31315KYB0	06/13/16	11/19/15	99.764	2.36
31315KYC8	06/14/16	03/16/16	99.894	1.06
31315KYD6	06/15/16	06/30/15	99.630	3.71
31315KYE4	06/16/16	06/15/16	99.999	0.01
31315KYF1	06/17/16	06/25/15	99.612	3.88
31315KYJ3	06/20/16	06/13/16	99.996	0.04
31315KYK0	06/21/16	06/02/16	99.985	0.15
31315KYL8	06/22/16	06/01/16	99.984	0.16
31315KYM6	06/23/16	09/22/15	99.702	2.98
31315KYN4	06/24/16	11/20/15	99.729	2.71
31315KYR5	06/27/16	06/14/16	99.990	0.10
31315KYS3	06/28/16	06/27/16	99.999	0.01
31315KYT1	06/29/16	06/16/16	99.990	0.10
31315KYU8	06/30/16	02/19/16	99.846	1.54
31315KYV6	07/01/16	07/02/15	99.609	3.91
31315KYZ7	07/05/16	03/28/16	99.887	1.13
31315KZA1	07/06/16	06/20/16	99.988	0.12
31315KZB9	07/07/16	06/22/16	99.988	0.12
31315KZC7	07/08/16	06/07/16	99.974	0.26
31315KZF0	07/11/16	06/27/16	99.989	0.11
31315KZG8	07/12/16	07/05/16	99.995	0.05
31315KZH6	07/13/16	07/12/16	99.999	0.01
31315KZJ2	07/14/16	07/13/16	99.999	0.01
31315KZK9	07/15/16	07/16/15	99.615	3.85
31315KZN3	07/18/16	06/10/16	99.970	0.30
31315KZP8	07/19/16	07/18/16	99.999	0.01
31315KZQ6	07/20/16	06/07/16	99.969	0.31

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
31315KZR4	07/21/16	10/15/15	99.732	2.68
31315KZS2	07/22/16	06/24/16	99.976	0.24
31315KZV5	07/25/16	03/16/16	99.833	1.67
31315KZW3	07/26/16	06/23/16	99.972	0.28
31315KZX1	07/27/16	07/26/16	99.999	0.01
31315KZY9	07/28/16	08/18/15	99.570	4.30
31315KZZ6	07/29/16	04/21/16	99.893	1.07
31315KA42	08/01/16	08/06/15	99.549	4.51
31315KA59	08/02/16	06/30/16	99.979	0.21
31315KA67	08/03/16	10/28/15	99.720	2.80
31315KA75	08/04/16	07/28/16	99.994	0.06
31315KA83	08/05/16	10/30/15	99.689	3.11
31315KB33	08/08/16	06/30/16	99.975	0.25
31315KB41	08/09/16	08/08/16	99.999	0.01
31315KB58	08/10/16	08/09/16	99.999	0.01
31315KB66	08/11/16	10/30/15	99.666	3.34
31315KB74	08/12/16	08/01/16	99.991	0.09
31315KC24	08/15/16	02/09/16	99.723	2.77
31315KC32	08/16/16	08/04/16	99.992	0.08
31315KC40	08/17/16	08/18/15	99.535	4.65
31315KC57	08/18/16	02/16/16	99.744	2.56
31315KC65	08/19/16	02/11/16	99.727	2.73
31315KC99	08/22/16	08/19/16	99.998	0.02
31315KD23	08/23/16	02/18/16	99.735	2.65
31315KD31	08/24/16	05/16/16	99.892	1.08
31315KD49	08/25/16	10/14/15	99.672	3.28
31315KD56	08/26/16	06/16/16	99.927	0.73
31315KD80	08/29/16	08/26/16	99.998	0.02
31315KD98	08/30/16	12/09/15	99.463	5.37
31315KE22	08/31/16	01/07/16	99.566	4.35
31315KE30	09/01/16	02/22/16	99.739	2.61
31315KE48	09/02/16	10/20/15	99.682	3.18
31315KE89	09/06/16	05/03/16	99.874	1.26
31315KE97	09/07/16	09/06/16	99.999	0.01
31315KF21	09/08/16	09/09/15	99.545	4.55
31315KF39	09/09/16	10/07/15	99.681	3.19
31315KF62	09/12/16	09/07/16	99.997	0.03
31315KF70	09/13/16	09/14/15	99.523	4.77
31315KF88	09/14/16	09/15/15	99.515	4.85
31315KF96	09/15/16	09/16/15	99.500	5.00
31315KG20	09/16/16	09/07/16	99.994	0.06
31315KG53	09/19/16	09/16/16	99.998	0.02
31315KG61	09/20/16	09/22/15	99.545	4.55
31315KG79	09/21/16	09/20/16	99.999	0.01
31315KG87	09/22/16	09/21/16	99.999	0.01
31315KG95	09/23/16	10/08/15	99.669	3.31
31315KH45	09/26/16	10/23/15	99.661	3.39

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
31315KH52	09/27/16	09/26/16	99.999	0.01
31315KH60	09/28/16	09/27/16	99.999	0.01
31315KH78	09/29/16	09/28/16	99.999	0.01
31315KH86	09/30/16	10/22/15	99.680	3.20
31315KJ35	10/03/16	11/02/15	99.589	4.11
31315KJ43	10/04/16	10/06/15	99.617	3.83
31315KJ50	10/05/16	08/10/16	99.960	0.40
31315KJ68	10/06/16	10/05/16	99.999	0.01
31315KJ76	10/07/16	10/08/15	99.625	3.75
31315KK33	10/11/16	05/05/16	99.824	1.76
31315KK41	10/12/16	10/11/16	99.999	0.01
31315KK58	10/13/16	10/12/16	99.999	0.01
31315KK66	10/14/16	07/08/16	99.905	0.95
31315KK90	10/17/16	10/23/15	99.648	3.52
31315KL24	10/18/16	01/13/16	99.475	5.25
31315KL32	10/19/16	10/20/15	99.615	3.85
31315KL40	10/20/16	10/19/16	99.999	0.01
31315KL57	10/21/16	10/22/15	99.625	3.75
31315KL81	10/24/16	09/22/16	99.980	0.20
31315KL99	10/25/16	10/26/15	99.616	3.84
31315KM23	10/26/16	10/27/15	99.616	3.84
31315KM31	10/27/16	04/08/16	99.753	2.47
31315KM49	10/28/16	10/29/15	99.565	4.35
31315KM72	10/31/16	02/09/16	99.604	3.96
31315KM80	11/01/16	05/03/16	99.767	2.33
31315KM98	11/02/16	05/03/16	99.766	2.34
31315KN22	11/03/16	11/05/15	99.496	5.04
31315KN30	11/04/16	01/07/16	99.413	5.87
31315KN63	11/07/16	03/02/16	99.576	4.24
31315KN71	11/08/16	11/07/16	99.999	0.01
31315KN89	11/09/16	11/08/16	99.999	0.01
31315KN97	11/10/16	11/12/15	99.373	6.27
31315KP53	11/14/16	10/13/16	99.976	0.24
31315KP61	11/15/16	11/17/15	99.385	6.15
31315KP79	11/16/16	11/18/15	99.387	6.13
31315KP87	11/17/16	11/16/16	99.999	0.01
31315KP95	11/18/16	02/18/16	99.568	4.32
31315KQ45	11/21/16	10/21/16	99.977	0.23
31315KQ52	11/22/16	11/23/15	99.363	6.37
31315KQ60	11/23/16	04/29/16	99.772	2.28
31315KR36	11/28/16	11/22/16	99.997	0.03
31315KR44	11/29/16	11/21/16	99.994	0.06
31315KR51	11/30/16	12/07/15	99.274	7.26
31315KR69	12/01/16	12/01/15	99.331	6.69
31315KR77	12/02/16	12/03/15	99.321	6.79
31315KS27	12/05/16	12/02/16	99.998	0.02
31315KS35	12/06/16	02/24/16	99.541	4.59

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
31315KS43	12/07/16	11/07/16	99.978	0.22
31315KS68	12/09/16	03/09/16	99.498	5.02
31315KS92	12/12/16	12/09/16	99.999	0.01
31315KT26	12/13/16	12/12/16	99.999	0.01
31315KT34	12/14/16	12/13/16	99.999	0.01
31315KT42	12/15/16	12/16/15	99.240	7.60
31315KT59	12/16/16	06/13/16	99.742	2.58
31315KT91	12/20/16	12/19/16	99.999	0.01
31315KU40	12/23/16	09/22/16	99.929	0.71
31315KU81	12/27/16	03/17/16	99.517	4.83
31315KV23	12/29/16	12/29/15	99.250	7.50
31315KV31	12/30/16	06/28/16	99.794	2.06

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2016 Interest (Per \$1,000 Maturity Value)
31315KRN2	01/08/16	01/07/16	99.9995	0.005
31315KS50	12/08/16	12/07/16	99.9995	0.005