

Section I-B

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
ABILENE TEX INDPT SCH DI	003464MH4	07/23/2020	02/15/2026	91.448	0.000	1.6140	36.57	0.042381	0.042723	0.043067	0.043415	0.043765	15.41	15.66	
ABILENE TEX INDPT SCH DI	003464MG6	07/23/2020	02/15/2025	94.017	0.000	1.3572	31.54	0.036445	0.036693	0.036942	0.037192	0.037445	13.23	13.41	
ACADEMY TEX INDPT SCH DI	004014GQ3	05/05/2021	08/15/2028	85.895	0.000	2.0999	30.25	0.051460	0.052000	0.052546	0.053098	0.053655	18.77	19.17	
ACADEMY TEX INDPT SCH DI	004014GR1	05/05/2021	08/15/2029	83.776	0.000	2.1498	30.21	0.051416	0.051968	0.052527	0.053092	0.053662	18.76	19.17	
ALEDO TEX INDPT SCH DIST	014464XP1	02/04/2021	02/15/2025	96.817	0.000	0.8042	14.94	0.021894	0.021982	0.022070	0.022159	0.022248	7.92	7.99	
ALEDO TEX INDPT SCH DIST	014464XQ9	02/04/2021	02/15/2026	94.773	0.000	1.0700	19.50	0.028633	0.028786	0.028940	0.029095	0.029251	10.38	10.49	
ALEDO TEX INDPT SCH DIST	014464XS5	02/04/2021	02/15/2027	93.206	0.000	1.1701	20.99	0.030840	0.031020	0.031202	0.031384	0.031568	11.18	11.32	
ALEDO TEX INDPT SCH DIST	014464XM8	02/04/2021	02/15/2023	99.169	0.000	0.4114	7.81	0.011404					0.50		
ALEDO TEX INDPT SCH DIST	014464XN6	02/04/2021	02/15/2024	98.040	0.000	0.6542	12.30	0.017996	0.018055	0.018114			6.51	0.80	
ALLEN TEX INDPT SCH DIST	018106UW2	05/27/2021	02/15/2027	91.292	0.000	1.5999	23.53	0.041367	0.041698	0.042032	0.042368	0.042707	15.04	15.28	
ALLEN TEX INDPT SCH DIST	018106UV4	05/27/2021	02/15/2026	94.159	0.000	1.2800	19.36	0.034002	0.034220	0.034439	0.034659	0.034881	12.34	12.50	
ALTERYX INC	02156BAAL	05/18/2018	06/01/2023	98.000	0.500	0.9072	18.31	0.011259					1.69		
ALTERYX INC	02156BAB9	05/18/2018	06/01/2023	98.000	0.500	0.9072	18.31	0.011259					1.69		
ALVARADO TEX INDPT SCH D	022357H67	10/28/2020	02/15/2029	87.333	0.000	1.6390	31.57	0.040944	0.041279	0.041618	0.041959	0.042302	14.89	15.14	
ALVARADO TEX INDPT SCH D	022357H75	10/28/2020	02/15/2030	85.130	0.000	1.7390	32.69	0.042423	0.042792	0.043164	0.043539	0.043918	15.44	15.71	
ALVARADO TEX INDPT SCH D	022357H42	10/28/2020	02/15/2027	92.609	0.000	1.2230	24.89	0.032158	0.032355	0.032553	0.032752	0.032952	11.67	11.81	
ALVARADO TEX INDPT SCH D	022357H59	10/28/2020	02/15/2028	89.415	0.000	1.5390	30.33	0.039293	0.039596	0.039900	0.040207	0.040517	14.28	14.50	
ALVARADO TEX INDPT SCH D	022357H26	10/28/2020	02/15/2025	96.321	0.000	0.8741	18.45	0.023758	0.023862	0.023966	0.024071	0.024176	8.60	8.68	
ALVARADO TEX INDPT SCH D	022357H34	10/28/2020	02/15/2026	94.240	0.000	1.1230	23.24	0.029996	0.030164	0.030333	0.030504	0.030675	10.87	11.00	
AMARILLO TEX INDPT SCH D	023051YV1	10/14/2020	02/01/2024	97.347	0.000	0.8171	17.74	0.022421	0.022513	0.022604			8.12	0.68	
AMARILLO TEX INDPT SCH D	023051YW9	10/14/2020	02/01/2025	96.350	0.000	0.8671	18.64	0.023571	0.023673	0.023775	0.023879	0.023982	8.53	8.61	
AMARILLO TEX INDPT SCH D	023051YU3	10/14/2020	02/01/2023	98.612	0.000	0.6093	13.37	0.016874					0.51		
ANHEUSER-BUSCH COMPANIES	U00323AE2	11/13/2018	02/01/2036	93.636	4.700	5.2667	10.55	0.007803	0.008009	0.008220	0.008436	0.008658	2.91	3.06	
ANHEUSER-BUSCH COMPANIES	U00323AD4	11/13/2018	02/01/2026	96.122	3.650	4.2802	20.76	0.015094	0.015417	0.015747	0.016084	0.016428	5.59	5.83	
ANHEUSER-BUSCH COMPANIES	03522AAD2	11/13/2018	02/01/2026	96.122	3.650	4.2802	20.76	0.015094	0.015417	0.015747	0.016084	0.016428	5.59	5.83	
ANHEUSER-BUSCH COMPANIES	03522AAE0	11/13/2018	02/01/2036	93.636	4.700	5.2667	10.55	0.007803	0.008009	0.008220	0.008436	0.008658	2.91	3.06	
ARGYLE TEX INDPT SCH DIS	040319L52	10/14/2020	08/15/2030	84.028	0.000	1.7770	33.58	0.042846	0.043227	0.043611	0.043998	0.044389	15.60	15.88	
ARGYLE TEX INDPT SCH DIS	040319L29	10/14/2020	08/15/2025	95.120	0.000	1.0371	22.04	0.027929	0.028074	0.028220	0.028366	0.028513	10.12	10.23	
ARGYLE TEX INDPT SCH DIS	040319L45	10/14/2020	08/15/2027	91.280	0.000	1.3390	27.38	0.034795	0.035028	0.035262	0.035498	0.035736	12.63	12.80	
ARGYLE TEX INDPT SCH DIS	040319L37	10/14/2020	08/15/2026	92.991	0.000	1.2489	26.00	0.033007	0.033214	0.033421	0.033630	0.033840	11.98	12.13	
ARLINGTON TEX INDPT SCH	0418265M6	07/30/2020	02/15/2024	95.925	0.000	1.1781	27.66	0.032154	0.032343	0.032534			11.66	1.43	
Amgen Inc.	031162AK6	03/01/2005	03/01/2032	72.947	VARIES	4.4730	873.62	0.194071	0.198191	0.202402	0.206708	0.211085	71.61	74.68	
Anywhere Real Estate Group LLC	75606DAS0	08/24/2023	04/15/2030	91.110	7.000	8.8000			0.028235	0.028500	0.029778	0.031056	3.60	10.68	
Argentina, Republic	040114GB0	07/21/2000	07/21/2030	80.144	10.250	12.8670	74.46	0.026807	0.028531	0.030367	0.032320	0.034400	10.53	11.93	
Azul Secured Finance LLP	05501WABB	07/14/2023	05/28/2030	83.250	10.875	14.8400			0.042813	0.042916	0.045598	0.049792	7.29	16.43	
Azul Secured Finance LLP	05501WAA0	07/14/2023	05/28/2029	93.950	11.500	13.0000			0.021990	0.020551	0.021648	0.023437	3.69	7.82	
BANK OF AMERICA CORPORATION	06084WY46	09/28/2022	09/28/2027	100.000	VARIES	5.9700	15.08	0.163873	0.163792	0.163705	0.163613	0.163436	58.96	58.98	
BANK OF MONTREAL	06368GZ83	08/31/2022	02/28/2030	100.000	0.000	4.0770	13.70	0.113250	0.115533	0.117888	0.120291	0.122743	41.75	43.47	
BANK OF MONTREAL	06368GYR2	09/06/2022	09/08/2026	100.000	0.000	4.2130	13.46	0.117055	0.119521	0.122039	0.124609	0.127234	43.15	44.98	
BANK OF MONTREAL	06368GYS0	08/31/2022	08/31/2026	100.000	0.000	4.1370	13.90	0.114917	0.117267	0.119720	0.122183	0.124724	42.38	44.15	
BANK OF MONTREAL	06368GYT8	09/06/2022	09/08/2026	100.000	0.000	4.2130	13.46	0.117055	0.119521	0.122039	0.124609	0.127234	43.15	44.98	
BANK OF MONTREAL	06368GYQ4	08/31/2022	08/31/2026	100.000	0.000	4.1370	13.90	0.114917	0.117267	0.119720	0.122183	0.124724	42.38	44.15	
BANK OF MONTREAL	06374VAK2	10/31/2022	04/30/2024	100.000	0.000	5.4470	9.23	0.151306	0.155426	0.159659			55.72	19.00	
BANK OF MONTREAL	06374VAL0	10/31/2022	04/30/2024	100.000	0.000	5.4470	9.23	0.151306	0.155426	0.159659			55.72	19.00	
BANK OF MONTREAL	06374VSD4	09/22/2022	09/23/2024	100.000	0.000	4.1550	11.43	0.115417	0.117828	0.120276	0.122774		42.46	31.96	
BANK OF MONTREAL	06374VAV8	11/01/2022	05/01/2024	100.000	0.000	5.3340	8.89	0.148167	0.152118	0.156175			54.53	18.74	
BANK OF MONTREAL	06374VAW6	11/01/2022	05/01/2024	100.000	0.000	5.3340	8.89	0.148167	0.152118	0.156175			54.53	18.74	

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BANK OF MONTREAL	06374VAX4	10/31/2022	10/30/2026	100.000	0.000	5.4140	9.17	0.150389	0.154460	0.158641	0.162936	0.167346	55.38	58.41
BANK OF MONTREAL	06374VBR6	11/02/2022	12/04/2023	100.000	0.000	5.3340	8.76	0.148869	0.152840				50.29	
BANK OF MONTREAL	06374V3V6	09/06/2022	09/13/2023	100.000	0.000	4.3830	14.01	0.121854	0.124524				31.19	
BANK OF MONTREAL	06374V4T0	09/07/2022	09/05/2025	100.000	0.000	4.2850	13.57	0.119028	0.121550	0.124154	0.126814	0.129531	43.90	45.80
BANK OF MONTREAL	06374V4S2	09/20/2022	09/22/2025	100.000	0.000	4.0706	11.42	0.113098	0.115400	0.117748	0.120145	0.122590	41.59	43.30
BARCLAYS BANK PLC	06748XSU6	09/15/2022	09/15/2025	100.000	VARIES	3.2900	1.65	0.015556	0.015778	0.015944	0.015833	0.015722	5.69	5.70
BARCLAYS BANK PLC	06748XQP9	09/02/2022	09/02/2025	100.000	VARIES	3.3800	1.31	0.010944	0.011167	0.011278	0.011167	0.011111	4.02	4.02
BARCLAYS BANK PLC	06748KV81	09/23/2022	09/25/2025	100.000	0.000	5.6800	15.47	0.157828	0.162310	0.166919	0.171660	0.176535	58.50	61.87
BBVA GLOBAL SECURITIES, B.V.	05552WLK4	11/22/2022	11/22/2024	100.000	0.000	5.5616	6.03	0.154489	0.158785	0.163200	0.167739		56.73	53.20
BEMIS COMPANY INC	081437AQ8	06/13/2019	09/15/2026	95.210	3.100	3.8632	21.79	0.018192	0.018543	0.018902	0.019267	0.019639	6.69	6.95
BETHEL OHIO LOC SCH DIST	08685IDE9	07/28/2020	11/01/2025	92.621	0.000	1.4630	33.34	0.038899	0.039184	0.039470	0.039759	0.040050	14.09	14.30
BETHEL OHIO LOC SCH DIST	08685IDD1	07/28/2020	11/01/2024	94.579	0.000	1.3130	30.51	0.035530	0.035763	0.035998	0.036234		12.86	10.84
BETHEL OHIO LOC SCH DIST	08685IDC3	07/28/2020	11/01/2023	96.513	0.000	1.0921	25.84	0.030009	0.030172				9.03	
BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/2017	08/01/2024	98.000	0.599	0.8955	15.35	0.008091	0.008128	0.008164	0.008201		2.93	1.72
BLACKSTONE MORTGAGE TRUS	09257WAC4	03/27/2018	03/15/2023	98.500	4.750	5.0956	14.31	0.009362					0.69	
BOFA Finance LLC	09709T5W7	07/30/2021	07/30/2031	100.000	VARIES	2.1299	30.11	0.058648	0.058385	0.058119	0.058179	0.058240	20.99	20.95
BOFA Finance LLC	09709T5V9	07/29/2021	07/29/2036	100.000	VARIES	2.5499	35.76	0.068727	0.068790	0.068853	0.068918	0.068983	24.77	24.82
BOFA Finance LLC	09709T5X5	08/03/2021	08/03/2031	100.000	VARIES	2.1400	30.00	0.058630	0.058672	0.058713	0.058755	0.058798	21.13	21.16
BOFA Finance LLC	09709T6D8	10/19/2021	10/19/2041	100.000	VARIES	2.9997	35.46	0.079968	0.080034	0.080101	0.080170	0.080239	28.81	28.86
BOFA Finance LLC	09709T6F3	11/17/2021	11/17/2031	100.000	VARIES	2.6999	30.17	0.074017	0.074065	0.074115	0.074164	0.074215	26.66	26.69
BOFA Finance LLC	09709TGH8	09/28/2018	03/28/2023	100.000	0.000	3.6451	166.33	0.116994					10.18	
BOFA Finance LLC	09709T6E6	11/12/2021	11/12/2036	100.000	VARIES	2.6670	30.06	0.072344	0.072396	0.072448	0.072502	0.072555	26.06	26.10
BOFA Finance LLC	09709T6B2	09/24/2021	09/24/2031	100.000	VARIES	2.3499	29.63	0.064192	0.064247	0.064302	0.064357	0.064414	23.13	23.17
BOFA Finance LLC	09709T6A4	09/30/2021	09/30/2041	100.000	VARIES	3.0153	37.25	0.080819	0.080877	0.080935	0.080995	0.081056	29.12	29.16
BOFA Finance LLC	09709TXD8	11/27/2019	11/28/2024	100.000	0.000	2.3000	73.34	0.068430	0.069217	0.070013	0.070818		24.83	23.04
BOFA Finance LLC	09709T6N6	05/18/2022	05/18/2032	100.000	VARIES	4.7335	29.36	0.132494	0.133526	0.134582	0.135664	0.135446	47.97	48.68
BOFA Finance LLC	09709TGZ8	06/20/2019	06/18/2024	100.000	0.000	2.5962	95.35	0.078919	0.079944	0.080981			28.62	13.52
BOFA Finance LLC	09709TYU9	01/31/2020	01/31/2023	100.000	0.000	1.7000	50.67	0.049264					1.43	
BOFA Finance LLC	09709TZV6	02/28/2020	03/02/2023	100.000	0.000	1.7400	50.47	0.050482					3.08	
BOFA Finance LLC	09709TJL6	12/27/2018	12/27/2023	100.000	0.000	3.6325	155.35	0.116531	0.118648				41.87	
BOFA Finance LLC	09709TJM4	01/31/2019	01/26/2024	100.000	0.000	3.3706	140.00	0.105209	0.106982	0.108785			38.75	2.72
BOFA Finance LLC	09709TJS1	09/28/2018	09/28/2023	100.000	0.000	3.7178	169.88	0.119666	0.121890				32.35	
BOFA Finance LLC	09709TKK6	11/30/2018	11/30/2023	100.000	0.000	3.7226	162.69	0.119844	0.122075				39.83	
BOFA Finance LLC	09709TKW0	10/31/2018	10/31/2023	100.000	0.000	3.7689	168.50	0.121556	0.123846				36.76	
BOFA Finance LLC	09709TMV0	09/28/2018	09/28/2023	100.000	0.000	3.6449	166.32	0.116986	0.119118				31.62	
BOFA Finance LLC	09710PF496	04/29/2022	04/17/2025	100.000	0.000	3.6593	24.73	0.103384	0.105275	0.107202	0.109163	0.111160	37.84	39.24
BOFA Finance LLC	09709UTW8	10/25/2021	10/27/2028	100.000	0.000	1.9500	23.24	0.055234	0.055772	0.056316	0.056865	0.057419	20.05	20.44
BOFA Finance LLC	09709TTC5	08/30/2019	03/02/2023	100.000	0.000	2.0808	71.51	0.061509					3.75	
BOFA Finance LLC	09709TTW1	07/31/2019	01/31/2023	100.000	0.000	2.2849	80.80	0.067946					1.97	
BOFA Finance LLC	09709TUA7	07/31/2019	01/31/2024	100.000	0.000	2.3707	83.93	0.070677	0.071515	0.072363			25.85	2.10
BOFA Finance LLC	097098297	02/28/2019	02/28/2025	100.000	0.000	3.3423	135.84	0.104264	0.106006	0.107778	0.109579	0.111410	38.28	39.57
BOFA Finance LLC	09709TED9	04/10/2018	05/01/2023	100.000	0.250	3.1425	157.93	0.099562					11.95	
BP CAPITAL MARKETS AMERI	10373QAZ3	12/14/2018	04/14/2027	97.935	3.588	3.8804	9.21	0.006831	0.006964	0.007099	0.007237	0.007377	2.50	2.60
BP CAPITAL MARKETS AMERI	10373QAV2	12/14/2018	01/16/2027	94.278	3.017	3.8468	26.43	0.019418	0.019792	0.020173	0.020561	0.020956	7.18	7.46
BP CAPITAL MARKETS AMERI	10373QAT7	12/14/2018	05/04/2026	95.741	3.119	3.7851	21.87	0.016227	0.016534	0.016847	0.017166	0.017491	5.93	6.16
BRAZOS TEX INDPT SCH DIS	106239FA9	03/23/2021	02/15/2023	99.058	0.000	0.5002	8.81	0.013860					0.61	
BRENHAM TEX INDPT SCH DI	107133PH7	11/06/2020	02/15/2023	98.422	0.000	0.7003	14.93	0.019385					0.85	

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BRENHAM TEX INDPT SCH DI	107133PL8	11/06/2020	02/15/2026	93.491	0.000	1.2799	26.04	0.034000	0.034218	0.034437	0.034657	0.034879	12.34	12.50	
BRENHAM TEX INDPT SCH DI	107133PM6	11/06/2020	02/15/2027	91.617	0.000	1.4001	27.94	0.036524	0.036779	0.037037	0.037296	0.037557	13.26	13.45	
BRENHAM TEX INDPT SCH DI	107133PN4	11/06/2020	02/15/2028	88.094	0.000	1.7500	33.69	0.044168	0.044555	0.044944	0.045338	0.045734	16.08	16.36	
BRENHAM TEX INDPT SCH DI	107133PJ3	11/06/2020	02/15/2024	96.943	0.000	0.9502	19.99	0.026021	0.026144	0.026269			9.42	1.16	
BRENHAM TEX INDPT SCH DI	107133PK0	11/06/2020	02/15/2025	95.621	0.000	1.0501	21.81	0.028416	0.028565	0.028715	0.028866	0.029017	10.30	10.41	
BROOKHAVEN N Y LOC DEV C	113168BH0	10/29/2020	10/01/2025	98.910	4.500	4.7509	4.51	0.006054	0.006198	0.006345	0.006496	0.006650	2.23	2.34	
BROOKS CNTY TEX INDPT SC	114385FS1	11/26/2019	08/15/2023	91.893	0.000	2.2856	67.04	0.062062	0.062771				14.03		
BRYAN OHIO CITY SCH DIST	117529ER4	02/27/2020	01/01/2024	92.363	0.000	2.0769	55.92	0.056511	0.056511				20.45		
BRYAN OHIO CITY SCH DIST	117529EQ6	02/27/2020	01/01/2023	94.597	0.000	1.9619	54.03								
BURLESON TEX INDPT SCH D	1214034B2	07/01/2020	08/01/2025	90.706	0.000	1.9281	44.59	0.050561	0.051049	0.051541	0.052038	0.052539	18.44	18.79	
BURLESON TEX INDPT SCH D	1214034A4	07/01/2020	08/01/2024	92.838	0.000	1.8281	43.22	0.048966	0.049413	0.049865	0.050321		17.84	10.55	
BURLESON TEX INDPT SCH D	1214033Z0	07/01/2020	08/01/2023	95.342	0.000	1.5529	37.60	0.042473	0.042803				8.98		
BURLESON TEX INDPT SCH D	1214034C0	07/01/2020	08/01/2026	87.833	0.000	2.1439	48.11	0.054683	0.055269	0.055862	0.056460	0.057066	19.97	20.40	
BURLESON TEX INDPT SCH D	1214034E6	07/01/2020	08/01/2028	82.817	0.000	2.3459	49.74	0.056655	0.057320	0.057992	0.058673	0.059361	20.72	21.21	
BURLESON TEX INDPT SCH D	1214034D8	07/01/2020	08/01/2027	85.379	0.000	2.2439	49.00	0.055751	0.056377	0.057009	0.057649	0.058296	20.37	20.83	
BURLESON TEX INDPT SCH D	1214034F3	07/01/2020	08/01/2029	80.401	0.000	2.4159	49.77	0.056726	0.057411	0.058104	0.058806	0.059517	20.75	21.26	
Banco de Galicia	059538AR9	07/19/2016	07/19/2026	100.000	VARIABLES	8.7499	573.47	0.249233	0.248571	0.247881	0.247160	0.246407	89.39	88.87	
Banco de Galicia y Bueno	POR66CAA6	07/19/2016	07/19/2026	100.000	VARIABLES	0.0000	573.47	0.249233	0.248571	0.247881	0.247160	0.246407	89.39	88.87	
Bank of Montreal	06374V3D6	09/09/2022	06/06/2025	100.000	0.000	4.2780	13.34	0.120062	0.122630	0.125253	0.127932	0.130669	43.81	45.71	
Bank Of Montreal	06374VF43	12/27/2022	12/28/2026	100.000	0.000	4.8310	0.54	0.134194	0.137454	0.140774	0.144175	0.147657	48.92	51.31	
Bank of Montreal	06374VFG6	12/28/2022	01/29/2024	100.000	0.000	5.5200	0.46	0.153333	0.154062	0.154814			56.09	4.43	
Bank of Montreal	06374VFH4	12/28/2022	06/28/2024	100.000	0.000	5.2960	0.44	0.147111	0.151007	0.155005			53.68	27.44	
Bank Of Montreal	06374VFE1	12/27/2022	01/29/2024	100.000	0.000	5.4600	0.61	0.151667	0.152403	0.156563			55.48	4.38	
Bank Of Montreal	06374VFF8	12/27/2022	06/27/2024	100.000	0.000	5.2200	0.58	0.145000	0.148784	0.152668			52.91	26.87	
Bank Of Montreal	06374VH25	12/20/2022	12/18/2025	100.000	0.000	4.8960	1.50	0.136000	0.139292	0.142702	0.146196	0.149774	49.64	52.09	
Bank of Montreal	06374VGA8	12/28/2022	12/29/2025	100.000	0.000	4.8850	0.41	0.135694	0.139027	0.142423	0.145902	0.149465	49.46	51.91	
Bank Of Montreal	06374VGZ3	12/20/2022	12/18/2025	100.000	0.000	4.8960	1.50	0.136000	0.139292	0.142702	0.146196	0.149774	49.64	52.09	
Bank Of Montreal	06374VHM1	01/31/2023	01/29/2027	100.000	0.000	4.8961			0.136003	0.139314	0.142724	0.146218	45.52	51.82	
Bank Of Montreal	06374VJ23	01/31/2023	07/31/2024	100.000	0.000	5.5803			0.155008	0.159333	0.163779		51.96	34.10	
Bank Of Montreal	06374VJ31	01/31/2023	10/31/2024	100.000	0.000	5.4607		0.151686	0.153757	0.157955	0.162268		50.96	48.00	
Bank Of Montreal	06374VJ56	02/03/2023	10/31/2024	100.000	0.000	5.3926		0.149794	0.151747	0.155838	0.160040		49.85	47.35	
Bank Of Montreal	06374VJ49	02/03/2023	07/31/2024	100.000	0.000	5.4964			0.152678	0.156804	0.161113		50.70	33.55	
Bank of America Corp	09709T6Z9	05/11/2023	05/14/2024	100.000	0.000	5.1500		0.143056	0.143117	0.146802			33.09	19.52	
Bank of America Corp	09709T7B1	05/09/2023	05/10/2024	100.000	0.000	5.2200			0.145000	0.148806			33.83	19.20	
Bank of America Corp	09709T7A3	05/09/2023	05/10/2024	100.000	0.000	5.2200			0.145000	0.148806			33.83	19.20	
Bank of America Corp	06048WZ52	10/20/2022	10/20/2027	100.000	0.000	5.3793	10.61	0.149425	0.153444	0.157571	0.161809	0.166161	55.09	58.10	
Bank of America Corp	09709V6D3	10/21/2022	10/20/2025	100.000	0.000	5.4000	10.50	0.150000	0.154028	0.158186	0.162457	0.166844	55.31	58.33	
Bank of America Corp.	06048WHN3	09/30/2011	09/30/2031	100.000	VARIABLES	5.3142	562.17	0.140759	0.141061	0.141371	0.141689	0.142016	50.78	51.01	
Bank of America Corp.	06048WZE3	02/06/2019	02/06/2039	100.000	0.000	4.7730	202.18	0.156384	0.160116	0.163937	0.167850	0.171856	58.07	60.87	
Bank of America Corp.	06048WGR5	07/14/2011	07/14/2023	100.000	VARIABLES	5.1475	588.31	0.142894	0.142940				27.59		
Bank of America Corp.	06048WHF0	08/26/2011	08/26/2031	100.000	VARIABLES	5.0293	537.69	0.133467	0.133745	0.134030	0.134323	0.134623	48.17	48.38	
Bank of America Corp.	06048WH11	08/15/2011	08/15/2023	100.000	VARIABLES	4.7457	538.77	0.131763	0.131793				29.52		
Bank of America Corp.	06048WG61	12/23/2019	12/23/2049	100.000	0.000	3.6664	116.07	0.113572	0.115654	0.117775	0.119934	0.122132	41.29	42.82	
Bank of America Corp.	06048WWY2	06/27/2018	06/27/2028	100.000	VARIABLES	3.6179	26.57	0.015438	0.015717	0.016002	0.016291	0.016586	5.61	5.82	
Bank of America Corp.	06048WWX4	06/13/2018	06/13/2028	100.000	VARIABLES	3.6250	22.92	0.013747	0.013996	0.014250	0.014508	0.014771	5.00	5.19	
Bank of America Corp.	06048WFJ4	03/04/2011	03/04/2031	100.000	VARIABLES	5.6399	639.22	0.151747	0.151976	0.152212	0.152454	0.152704	54.72	54.90	
Bank of America Corp.	06048WGF1	06/16/2011	06/16/2023	100.000	VARIABLES	4.8974	564.75	0.136026					22.44		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Bank of America Corp.	06048WET3	12/15/2010	12/15/2030	100.000	VARIES	5.9911	665.44	0.156392	0.156890	0.157402	0.157930	0.158474	56.41	56.78	
Bank of America Corp.	06048WEJ5	11/19/2010	11/19/2030	100.000	VARIES	5.6999	644.84	0.150244	0.150649	0.151067	0.151496	0.151938	54.20	54.50	
Bank of America Corp.	06048WVM9	01/30/2018	01/30/2028	100.000	VARIES	3.1591	18.01	0.010031	0.010190	0.010351	0.010514	0.010680	3.69	3.81	
Bank of America Corp.	06048WMA4	03/27/2018	03/27/2028	100.000	VARIES	3.7904	180.85	0.105491	0.105474	0.105457	0.105440	0.105423	37.97	37.96	
Bank of America Corp.	06048WUR9	08/25/2017	08/25/2029	100.000	VARIES	1.6609	14.90	0.007692	0.007755	0.007820	0.007885	0.007950	2.80	2.84	
Bank of America Corp.	06048WUT5	08/28/2017	08/28/2027	100.000	VARIES	1.7157	19.36	0.010092	0.010178	0.010266	0.010354	0.010443	3.67	3.73	
Bank of America Corp.	06048WEE6	10/14/2010	10/15/2030	100.000	VARIES	5.2017	588.84	0.136427	0.136840	0.137264	0.137698	0.138144	49.25	49.56	
Bank of America Corp.	06051GHN2	08/29/2018	12/15/2037	43.329	0.000	4.3817	89.69	0.063530	0.064922	0.066344	0.067798	0.069283	23.17	24.19	
Bank of America Corp.	06048WTR1	10/28/2016	10/28/2026	100.000	VARIES	2.1950	16.87	0.007763	0.007848	0.007934	0.008021	0.008109	2.82	2.88	
Bank of America Corp.	06048WB74	08/02/2019	08/02/2049	100.000	0.000	4.1568	150.83	0.130635	0.133350	0.136122	0.138951	0.141839	48.34	50.37	
Bank of America Corp.	06048WRV4	10/30/2015	10/30/2025	100.000	VARIES	2.4485	23.25	0.009258	0.009371	0.009486	0.009602	0.009720	3.37	3.45	
Bank of America Corp.	06048WRU6	09/30/2015	09/30/2030	100.000	VARIES	2.8047	45.66	0.016332	0.016561	0.016793	0.017029	0.017268	5.96	6.13	
Bank of America Corp.	06048WPF1	10/10/2013	10/10/2033	100.000	VARIES	4.7034	415.52	0.125871	0.126040	0.126212	0.126388	0.126569	45.37	45.50	
Bank of America Corp.	06048WPE4	09/23/2013	09/23/2033	100.000	VARIES	4.8735	432.42	0.130320	0.130496	0.130677	0.130862	0.131052	46.98	47.11	
Bank of America Corp.	06048WPJ3	12/23/2013	12/23/2033	100.000	VARIES	4.8649	420.81	0.130319	0.130487	0.130659	0.130835	0.131016	46.95	47.07	
Bank of America Corp.	06048WPD6	08/30/2013	08/30/2033	100.000	VARIES	4.9958	447.93	0.132461	0.131902	0.132071	0.132244	0.133150	48.20	48.50	
Bank of America Corp.	06048WPB0	08/06/2013	08/06/2033	100.000	VARIES	4.8453	436.83	0.129779	0.129947	0.130119	0.130296	0.130476	46.80	46.93	
Bank of America Corp.	06048WPN4	03/20/2014	03/20/2034	100.000	VARIES	4.4527	373.59	0.118822	0.118987	0.119155	0.119326	0.119502	42.84	42.96	
Bank of America Corp.	06048WPM6	02/28/2014	02/29/2024	100.000	VARIES	3.7879	326.59	0.103787	0.102369	0.103775			37.62	6.12	
Bank of America Corp.	06048WNZ9	07/11/2013	07/11/2033	100.000	VARIES	5.0043	454.12	0.133925	0.134101	0.134281	0.134466	0.134656	48.31	48.44	
Bank of America Corp.	06053M864	02/12/2015	02/26/2027	100.000	0.000	3.3492	299.49	0.119506	0.121507	0.123542	0.125611	0.127714	43.89	45.37	
Bank of America Corporation	06055JAF6	02/28/2023	03/28/2024	100.000	VARIES	6.2400		0.017333	0.014778	0.024138			4.86	6.47	
Bank of America Corporation	09709T6G1	04/13/2022	10/17/2024	100.000	0.000	3.1000	22.32	0.087476	0.088832	0.090209	0.091607		31.94	26.05	
Bank of America Corporation	09709T6P1	05/31/2022	10/02/2024	100.000	0.000	3.3400	19.67	0.093828	0.095395	0.096988	0.098608		34.34	26.58	
Bank of America Corporation	09709T6Q9	07/28/2022	07/28/2032	100.000	0.000	4.5700	19.42	0.126944	0.129845	0.132812	0.135847	0.138951	47.12	49.30	
Bank of America Corporation	06048WZ78	11/10/2022	11/10/2025	100.000	VARIES	4.1100	0.99	0.019011	0.019185	0.019780	0.019402	0.019558	7.01	7.16	
Bank of America Corporation	06048WN30	07/06/2022	07/06/2027	100.000	0.000	4.5900	22.31	0.130510	0.130426	0.133419	0.136481	0.139614	47.46	49.67	
Bank of America Corporation	09709VCZ7	12/20/2022	12/18/2025	100.000	0.000	4.5500	1.39	0.126389	0.129232	0.132172	0.135179	0.138255	46.09	48.20	
Bank of America Corporation	06048W2C3	11/15/2022	11/15/2027	100.000	VARIES	5.4300	6.71	0.149359	0.147400	0.146739	0.146808	0.147114	53.19	52.81	
Bank of America Corporation	06048W2F6	11/10/2022	11/09/2029	100.000	VARIES	5.3600	0.83	0.015989	0.013696	0.011648	0.011793	0.012376	5.20	4.33	
Bank of America Corporation	09711AAU2	07/12/2023	07/09/2026	115.000	3.500	5.3000				0.148345	0.170637	0.172583	24.73	61.75	
Bank of America Corporation	09710PF60	07/01/2022	06/24/2025	100.000	0.000	4.3100	21.57	0.122202	0.124835	0.127526	0.130274	0.133081	44.50	46.44	
Bank of America Corporation	09709UV70	05/25/2022	05/25/2027	100.000	0.600	3.9100	23.41	0.110409	0.112241	0.114109	0.116014	0.117957	40.21	41.56	
Bank of America Corporation	09711A5U8	07/06/2023	07/02/2026	115.000	4.000	5.2600				0.168028	0.169427	0.170960	29.24	61.26	
Bank of America Corporation	09709VLA2	03/23/2023	03/25/2025	100.000	0.000	4.7300		0.131389	0.131423	0.134532	0.137713	0.140970	36.83	49.62	
Bank of Montreal	06374VM86	02/28/2023	11/29/2024	100.000	0.000	5.7347		0.159297	0.161606	0.166240	0.171007		48.90	55.38	
Bank of Montreal	06374VM78	03/01/2023	09/03/2024	100.000	0.000	5.8987		0.163853	0.163906	0.168741	0.173717		49.74	41.73	
Bank of Montreal	06374VM94	03/01/2023	12/02/2024	100.000	0.000	5.8383		0.162175	0.164568	0.169372	0.174317		49.29	56.95	
Bank of Montreal	06374VLP9	02/28/2023	02/26/2027	100.000	0.000	5.3613			0.148925	0.152873	0.156971	0.161179	45.62	56.81	
Bank of Montreal	06374VMA1	02/28/2023	02/29/2028	100.000	0.000	5.3772			0.149367	0.153405	0.157529	0.161765	45.75	56.99	
Bank of Montreal	06374VPA8	03/31/2023	03/31/2027	100.000	0.000	5.1052			0.141811	0.145431	0.149143	0.152950	38.76	53.71	
Bank of Montreal	06374VP75	02/28/2023	02/28/2025	100.000	0.000	5.6621			0.157281	0.161733	0.166312	0.171020	48.20	60.19	
Bank of Montreal	06368GZZ3	08/22/2022	08/22/2025	100.000	0.000	4.0150	14.39	0.111528	0.113767	0.116051	0.118380	0.120757	41.14	42.80	
Bank of Montreal	06368GZK6	08/09/2022	08/11/2025	100.000	0.000	3.7530	14.81	0.104272	0.106228	0.108222	0.110253	0.112321	38.44	39.90	
Bank of Montreal	06368GZG5	08/16/2022	08/16/2027	100.000	0.000	3.9460	14.80	0.109611	0.111774	0.113979	0.116228	0.118521	40.44	42.05	
Bank of Montreal	06374VPW0	03/31/2023	09/30/2024	100.000	0.000	5.4726			0.152017	0.156176	0.160450		41.58	42.78	
Bank of Montreal	06374VQ82	04/05/2023	10/07/2024	100.000	0.000	5.4887		0.152464	0.152510	0.156696	0.160996		40.92	44.02	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Bank of Montreal	06374VQ74	04/05/2023	01/06/2025	100.000	0.000	5.3699			0.149164	0.151189	0.155248	0.159416	40.03	56.60	
Bank of Montreal	06374VQ90	04/05/2023	04/06/2026	100.000	0.000	5.0618			0.140606	0.144184	0.147833	0.151575	37.71	53.19	
Bank of Montreal	06374VPX8	03/31/2023	03/31/2028	100.000	0.000	5.1355				0.142653	0.146316	0.150073	0.153926	38.99	54.04
Bank of Montreal	06374VR32	03/29/2023	03/31/2025	100.000	0.000	4.9773		0.138258	0.138277	0.141719	0.145246	0.148860	37.92	52.30	
Bank of Montreal	06374VQF6	04/05/2023	04/06/2026	100.000	0.000	5.0618			0.140606	0.144184	0.147833	0.151575	37.71	53.19	
Bank of Montreal	06374VAD8	10/19/2022	04/22/2030	100.000	0.000	5.1600	10.32	0.143395	0.147095	0.150890	0.154783	0.158776	52.81	55.57	
Bank of Montreal	06375MA39	08/29/2023	08/22/2028	100.000	0.000	5.2577				0.146047	0.149737	0.153674	17.82	54.23	
Bank of Montreal	06368GXV4	07/29/2022	07/31/2025	100.000	0.000	3.8040	16.06	0.105678	0.107688	0.109736	0.111823	0.113950	39.02	40.52	
Bank of Montreal	06368GY27	07/29/2022	07/29/2025	100.000	VARIES	3.7700	15.88	0.104422	0.103770	0.103353	0.103673	0.103998	37.31	37.36	
Bank of Montreal	06374VASS	10/13/2022	04/03/2025	100.000	0.000	5.2430	11.36	0.145639	0.149245	0.153157	0.157172	0.161292	53.74	56.58	
Bank of Montreal	06368GXH5	07/20/2022	07/22/2024	100.000	0.000	3.9580	17.70	0.109969	0.112145	0.114364	0.116628		40.68	23.39	
Bank of Montreal	06368GWT0	07/29/2022	07/31/2026	100.000	0.000	3.8220	16.14	0.106178	0.108207	0.110275	0.112382	0.114530	39.21	40.72	
Bank of Montreal	06368GWI7	08/01/2022	08/03/2026	100.000	0.000	3.8040	15.85	0.105689	0.107699	0.109748	0.111835	0.113962	39.01	40.51	
Bank of Montreal	06368GWG8	07/06/2022	07/05/2024	100.000	0.000	3.7490	18.22	0.104139	0.106080	0.108069	0.110094		38.53	20.25	
Bank of Montreal	06375M2B0	08/02/2023	08/03/2026	100.000	0.000	5.6200				0.156111	0.160522	0.165033	23.26	58.31	
Bank of Montreal	06375M2D6	07/31/2023	07/31/2026	100.000	0.000	5.5367				0.153797	0.158055	0.162430	23.22	57.44	
Bank of Montreal	06368GW78	07/11/2022	07/11/2025	100.000	VARIES	3.8970	18.38	0.108101	0.107499	0.107112	0.107408	0.107709	38.64	38.71	
Bank of Montreal	06374VTS5	05/31/2023	05/28/2027	100.000	0.000	5.3109			0.147525	0.151399	0.155419	0.159546	31.26	55.50	
Bank of Montreal	06374VU95	05/31/2023	02/28/2025	100.000	0.000	5.7877			0.160769	0.163044	0.167762	0.172617	34.20	60.72	
Bank of Montreal	06374VCY0	11/28/2022	11/28/2025	100.000	0.000	5.3110	4.87	0.147528	0.151445	0.155467	0.159595	0.163833	54.08	56.99	
Bank of Montreal	06374VUE4	05/31/2023	05/31/2028	100.000	0.000	5.2471			0.145753	0.149577	0.153501	0.157528	30.87	54.80	
Bank of Montreal	06374VUF1	06/05/2023	06/05/2026	100.000	0.000	5.2623			0.146175	0.150021	0.153968	0.158020	30.21	54.93	
Bank of Montreal	06374VCZ7	11/30/2022	11/30/2026	100.000	0.000	5.0620	4.36	0.140611	0.144170	0.147819	0.151560	0.155396	51.48	54.12	
Bank of Montreal	06374V2Z8	08/24/2022	08/24/2027	100.000	0.000	4.0600	14.32	0.112778	0.115067	0.117403	0.119786	0.122218	41.60	43.31	
Bank of Montreal	06374VUA2	06/05/2023	03/05/2025	100.000	0.000	5.6563			0.157119	0.159341	0.163848	0.168481	32.62	59.23	
Bank of Montreal	06374VUB0	05/31/2023	11/29/2024	100.000	0.000	5.9154			0.164317	0.169150	0.174153		34.83	56.38	
Bank of Montreal	06374VUC8	06/05/2023	12/05/2024	100.000	0.000	5.7806			0.160572	0.165213	0.169988		33.20	56.04	
Bank of Montreal	06368GV20	07/01/2022	07/01/2026	100.000	0.000	4.0508	20.25	0.114801	0.114801	0.119499	0.119499	0.124388	41.75	43.46	
Bank of Montreal	06374VDT0	12/02/2022	12/02/2027	100.000	0.500	4.9700	4.00	0.134918	0.142499	0.145728	0.147372	0.152432	50.92	53.25	
Bank of Montreal	06374VE85	11/16/2022	11/16/2026	100.000	0.000	5.4710	6.84	0.151972	0.156129	0.160400	0.164788	0.169296	55.84	58.93	
Bank of Montreal	06374VDY9	11/28/2022	11/28/2025	100.000	0.000	5.3110	4.87	0.147528	0.151445	0.155467	0.159595	0.163833	54.08	56.99	
Bank of Montreal	06374VDL7	11/30/2022	05/31/2024	100.000	0.000	5.5490	4.78	0.154139	0.158415	0.162811			56.53	24.26	
Bank of Montreal	06374VDN3	12/02/2022	01/02/2024	100.000	0.000	5.6820	4.58	0.157833	0.158581	0.163086			57.89	0.16	
Bank of Montreal	06374VDM5	11/30/2022	12/29/2023	100.000	0.000	5.6840	4.90	0.158612	0.163120				57.59		
Bank of Montreal	06374VDP8	12/02/2022	12/02/2026	100.000	0.434	5.0600	4.08	0.141864	0.145120	0.148460	0.151885	0.155398	51.85	54.26	
Bank of Montreal	06374VD5	10/03/2022	10/05/2026	100.000	0.000	4.9900	12.20	0.138650	0.142109	0.145654	0.149289	0.153013	51.14	53.72	
Bank of Montreal	06374V4E3	09/30/2022	09/30/2026	100.000	0.000	5.2120	13.17	0.144778	0.148551	0.152422	0.156394	0.160470	53.49	56.32	
Bank of Montreal	06374V4F0	10/03/2022	10/05/2026	100.000	0.000	4.9900	12.20	0.138650	0.142109	0.145654	0.149289	0.153013	51.14	53.72	
Bank of Montreal	06374VVL7	06/05/2023	06/05/2026	100.000	0.000	5.2623			0.146175	0.150021	0.153968	0.158020	30.21	54.93	
Bank of Montreal	06374VEC6	11/23/2022	11/21/2025	100.000	0.000	5.3400	5.64	0.148333	0.152250	0.156315	0.160489	0.164774	54.42	57.36	
Bank of Montreal	06374VAC7	09/30/2022	09/30/2026	100.000	0.000	5.2120	13.17	0.144778	0.148551	0.152422	0.156394	0.160470	53.49	56.32	
Bank of Montreal	06374VED4	11/23/2022	11/23/2027	100.000	0.000	5.1440	5.43	0.142889	0.146564	0.150334	0.154200	0.158166	52.38	55.11	
Bank of Montreal	06375M4R3	08/31/2023	08/31/2027	100.000	0.000	5.7618				0.160050	0.164635	0.169405	19.37	59.58	
Bank of Montreal	06374V5G7	09/30/2022	09/30/2026	100.000	0.000	5.2120	13.17	0.144778	0.148551	0.152422	0.156394	0.160470	53.49	56.32	
Bank of Montreal	06374V5W2	10/13/2022	10/14/2025	100.000	0.000	5.2400	11.35	0.145556	0.149390	0.153304	0.157321	0.161443	53.69	56.54	
Bank of Montreal	06374V5R3	09/20/2022	09/22/2025	100.000	0.000	4.7090	13.21	0.130840	0.133920	0.137074	0.140301	0.143604	48.27	50.57	
Bank of Montreal	06374V7J9	10/12/2022	04/14/2025	100.000	0.000	5.2430	11.51	0.145681	0.149590	0.153419	0.157441	0.161569	53.73	56.58	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Bank of Montreal	06374V7A8	10/04/2022	10/05/2026	100.000	0.000	5.1600	12.47	0.143333	0.147052	0.150846	0.154738	0.158730	52.92	55.68	
Bank of Montreal	06374VYJ9	07/31/2023	07/30/2027	100.000	0.000	5.4014				0.150039	0.154091	0.158253	22.66	55.98	
Bank of Nova Scotia	06417P819	11/01/2018	10/25/2024	100.000	0.000	3.9550	177.31	0.128409	0.130948	0.133538	0.136179		47.02	39.74	
Bank of Nova Scotia	06417P611	12/28/2018	12/20/2024	100.000	0.000	3.9396	169.29	0.127806	0.130324	0.132891	0.135509		46.52	46.85	
Bank of Nova Scotia	064159X92	06/16/2021	06/16/2036	100.000	VARIES	2.3423	35.61	0.063035	0.062867	0.062791	0.062763	0.062759	22.66	22.60	
Bank of Nova Scotia	06417P124	08/01/2019	07/26/2024	100.000	0.000	2.5003	88.62	0.074803	0.075738	0.076685	0.077643		27.39	15.89	
Bank of Nova Scotia	06417P538	01/31/2019	01/27/2023	100.000	0.000	3.6098	150.56	0.113615					2.95		
Bank of Nova Scotia	06417P330	06/06/2019	05/30/2025	100.000	0.000	3.0038	112.31	0.092572	0.093963	0.095374	0.096806	0.098260	33.66	34.68	
Barclay Bank PLC	06748C362	12/20/2022	12/18/2025	100.000	0.000	5.3400	1.63	0.148333	0.152250	0.156315	0.160489	0.164774	54.21	57.13	
Barclay Bank PLC	06749NDP4	12/27/2022	12/29/2025	100.000	0.000	5.5000	0.61	0.152824	0.157027	0.161345	0.165782	0.170341	55.79	58.90	
Barclay Bank PLC	06749NDD1	12/30/2022	12/30/2027	100.000	0.000	5.2500	0.15	0.145833	0.149661	0.153590	0.157622	0.161759	53.20	56.03	
Barclay Bank PLC	06749NBEW1	01/05/2023	01/03/2025	100.000	0.000	5.5900			0.155278	0.159570	0.164030	0.168614	56.04	59.86	
Barclay Bank PLC	06749NBL5	01/05/2023	01/05/2026	100.000	0.000	5.5000			0.152778	0.156979	0.161296	0.165732	55.13	58.83	
Barclay Bank PLC	06749NBM3	01/05/2023	01/04/2028	100.000	0.000	5.4800			0.152222	0.156370	0.160654	0.165056	54.93	58.60	
Barclay Bank PLC	06749NAN2	12/30/2022	12/29/2025	100.000	0.000	5.5400	0.15	0.153889	0.158128	0.162508	0.167010	0.171636	56.18	59.33	
Barclay Bank PLC	06749NB50	12/27/2022	12/27/2026	100.000	0.000	5.5600	0.62	0.154444	0.158738	0.163151	0.167687	0.172348	56.41	59.59	
Barclay Bank PLC	06749NB68	12/27/2022	12/24/2027	100.000	0.000	5.5300	0.61	0.153611	0.157788	0.162150	0.166634	0.171241	56.11	59.24	
Barclay Bank PLC	06749N7J5	01/03/2023	07/03/2025	100.000	0.000	5.5000			0.152778	0.156979	0.161296	0.165732	55.44	58.85	
Barclay Bank PLC	06749N7K2	01/03/2023	01/04/2027	100.000	0.000	5.5500			0.154167	0.158469	0.162866	0.167386	55.95	59.42	
Barclay Bank PLC	06749N7F3	12/28/2022	12/27/2024	100.000	0.000	5.5800	0.47	0.155000	0.159300	0.163745	0.168313		56.61	59.12	
Barclay Bank PLC	06749N7G1	12/28/2022	12/26/2025	100.000	0.000	5.5100	0.46	0.153056	0.157225	0.161557	0.166008	0.170581	55.89	59.01	
Barclay Bank PLC	06749NFF1	01/06/2023	01/09/2024	100.000	0.000	5.6900			0.158056	0.158131	0.162629		56.91	1.30	
Barclays Bank PLC	06741TRR0	04/09/2013	04/09/2028	100.000	VARIES	3.5338	285.50	0.083389	0.084863	0.086347	0.087857	0.089394	30.53	31.61	
Barclays Bank PLC	06745M5A2	05/03/2023	05/03/2028	100.000	0.000	4.8400			0.134444	0.137698	0.141030	0.144443	32.19	50.56	
Barclays Bank PLC	06741TRP4	03/28/2013	03/28/2033	100.000	VARIES	3.9300	256.01	0.072546	0.073972	0.075426	0.076908	0.078419	26.64	27.70	
Barclays Bank PLC	06746XQ63	10/03/2018	06/30/2023	100.000	0.000	3.9789	182.08	0.130637					23.38		
Barclays Bank PLC	06748X3E9	02/03/2022	02/03/2027	100.000	0.000	2.2900	20.97	0.064340	0.065076	0.065821	0.066575	0.067337	23.51	24.06	
Barclays Bank PLC	06747PSV2	06/03/2020	06/01/2023	100.000	0.000	1.5201	39.81	0.043850					6.58		
Barclays Bank PLC	06738G8A1	01/30/2020	02/04/2025	104.000	0.000	2.1300	66.37	0.064895	0.065586	0.066285	0.066991	0.067704	23.69	24.20	
Barclays Bank PLC	06747MJP2	03/14/2019	03/14/2029	100.000	VARIES	3.5244	19.70	0.013577	0.013817	0.014060	0.014308	0.014560	4.98	5.16	
Barclays Bank PLC	06748XDD0	02/28/2022	02/28/2028	100.000	0.000	2.5100	21.23	0.070597	0.071483	0.072380	0.073288	0.074208	25.79	26.44	
Barclays Bank PLC	06748XDE8	02/22/2022	02/22/2027	100.000	VARIES	0.7226	2.75	0.008834	0.008706	0.008738	0.008769	0.008801	3.14	3.16	
Barclays Bank PLC	06748X3D1	01/31/2022	01/25/2029	100.000	0.000	2.4390	22.55	0.068552	0.069388	0.070235	0.071091	0.071958	25.09	25.71	
Barclays Bank PLC	06745MF86	07/05/2023	04/05/2027	100.000	0.000	5.5600			0.154444	0.156591	0.160944	0.165419	27.37	57.92	
Barclays Bank PLC	06748X3A7	01/26/2022	01/25/2029	100.000	0.000	2.5200	23.59	0.070877	0.071770	0.072674	0.073590	0.074517	25.96	26.62	
Barclays Bank PLC	06747NML5	11/29/2019	11/27/2024	100.000	0.000	2.4500	78.13	0.073203	0.074100	0.075007	0.075926		26.58	24.62	
Barclays Bank PLC	06748XDC2	03/03/2022	03/04/2027	100.000	0.000	2.4799	20.63	0.069745	0.070610	0.071485	0.072372	0.073269	25.47	26.10	
Barclays Bank PLC	06747NMK7	11/29/2019	05/27/2025	100.000	0.000	2.3900	76.16	0.071284	0.072136	0.072998	0.073870	0.074753	25.87	26.50	
Barclays Bank PLC	06748X2Z3	01/26/2022	01/26/2027	100.000	0.000	2.2400	20.95	0.062919	0.063624	0.064336	0.065057	0.065785	23.00	23.52	
Barclays Bank PLC	06747PBH1	02/28/2020	02/26/2027	100.000	0.000	1.8200	52.84	0.052893	0.053374	0.053860	0.054350	0.054844	19.25	19.60	
Barclays Bank PLC	06747PBK4	03/04/2020	03/04/2024	100.000	0.000	1.5201	43.71	0.043853	0.044186	0.044522			15.93	2.80	
Barclays Bank PLC	06747PB77	02/28/2020	02/28/2025	100.000	0.000	1.6100	46.63	0.046552	0.046927	0.047304	0.047685	0.048069	16.92	17.19	
Barclays Bank PLC	06741UDA9	05/30/2014	05/30/2034	100.000	VARIES	3.8795	276.74	0.085289	0.086157	0.087041	0.087942	0.089071	30.91	31.56	
Barclays Bank PLC	06745MEK0	06/01/2023	11/30/2026	100.000	0.000	5.3700			0.149167	0.153150	0.157262	0.161484	31.45	56.13	
Barclays Bank PLC	06748XTR2	10/05/2022	10/05/2027	100.000	0.000	5.8000	13.86	0.161111	0.165783	0.170591	0.175538	0.180629	59.66	63.17	
Barclays Bank PLC	06747QVE4	01/27/2021	01/27/2028	100.000	0.000	1.4100	27.46	0.040001	0.040283	0.040567	0.040853	0.041141	14.54	14.74	
Barclays Bank PLC	06748XTP6	10/05/2022	10/03/2025	100.000	0.000	5.7600	13.76	0.160000	0.164557	0.169296	0.174172	0.179188	59.24	62.69	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06749NQL9	02/23/2023	02/22/2027	100.000	0.000	5.8300			0.161944	0.166639	0.171496	0.176496	50.48	62.14	
Barclays Bank PLC	06747QVF1	01/27/2021	06/26/2026	100.000	0.000	1.2699	24.71	0.036142	0.036371	0.036602	0.036834	0.037068	13.05	13.22	
Barclays Bank PLC	06748XTQ4	10/05/2022	10/03/2025	100.000	0.000	5.8100	13.88	0.161389	0.166025	0.170848	0.175811	0.180919	59.77	63.28	
Barclays Bank PLC	06747QVA2	01/29/2021	01/31/2028	100.000	0.000	1.4406	27.98	0.040888	0.041183	0.041480	0.041778	0.042079	14.86	15.08	
Barclays Bank PLC	06741VXB3	06/30/2017	06/28/2023	100.000	0.000	2.8299	167.23	0.091734					16.24		
Barclays Bank PLC	06747MJ72	03/11/2019	03/11/2026	100.000	VARIES	3.1873	15.83	0.011695	0.011881	0.012070	0.012263	0.012458	4.29	4.42	
Barclays Bank PLC	06741VXA5	06/30/2017	06/27/2024	100.000	0.000	2.9300	173.59	0.095487	0.096886	0.098305			34.64	17.30	
Barclays Bank PLC	06745MVG0	08/21/2023	09/03/2027	100.000	0.000	5.8000			0.161111	0.161423	0.166104	0.170921	20.98	60.08	
Barclays Bank PLC	06745N7G5	08/17/2023	08/29/2024	100.000	0.000	6.0000			0.166667	0.167000	0.172010		22.37	40.65	
Barclays Bank PLC	06747Q3Z8	07/31/2020	07/30/2027	100.000	0.000	1.8100	44.57	0.052123	0.052594	0.053070	0.053551	0.054035	18.99	19.34	
Barclays Bank PLC	06747PAX7	03/04/2020	08/31/2023	100.000	0.000	1.5212	43.75	0.043880	0.044210				10.55		
Barclays Bank PLC	06747PB57	02/07/2020	08/08/2023	100.000	0.000	1.8700	55.47	0.054421	0.054930				11.90		
Barclays Bank PLC	06745NGX8	10/04/2023	10/04/2028	100.000	0.000	5.9300				0.164722	0.169606	0.174635	14.33	61.04	
Barclays Bank PLC	06745MUY2	08/02/2023	10/01/2024	100.000	0.000	5.9400			0.165000	0.166606	0.171554		24.73	45.87	
Barclays Bank PLC	06746P795	02/05/2018	02/03/2023	100.000	0.000	3.3800	178.74	0.109152					3.49		
Barclays Bank PLC	06747MZK5	06/14/2019	06/15/2023	100.000	0.000	2.9300	108.70	0.090118					14.78		
Barclays Bank PLC	06741VGB0	01/27/2017	01/25/2023	100.000	0.000	3.1501	203.57	0.103896					2.49		
Barclays Bank PLC	06749NPY2	02/21/2023	01/21/2026	100.000	0.000	5.6400			0.156667	0.160348	0.164870	0.169519	49.16	60.01	
Barclays Bank PLC	06747PAM1	03/04/2020	03/03/2023	100.000	0.000	1.4900	42.83	0.042952					2.66		
Barclays Bank PLC	06747QDJ3	08/26/2020	08/26/2026	100.000	0.000	1.4200	33.78	0.040577	0.040865	0.041155	0.041447	0.041741	14.73	14.94	
Barclays Bank PLC	06745MDM7	06/02/2023	06/03/2027	100.000	0.000	5.4400			0.151111	0.155244	0.159467	0.163804	31.70	56.89	
Barclays Bank PLC	06747PRH4	05/20/2020	05/20/2027	100.000	0.000	2.3700	63.53	0.069828	0.070655	0.071493	0.072340	0.073197	25.36	25.96	
Barclays Bank PLC	06748XBT7	02/24/2022	02/24/2028	100.000	0.000	2.6500	22.72	0.074587	0.075575	0.076576	0.077591	0.078619	27.28	28.01	
Barclays Bank PLC	06748XBU4	02/24/2022	02/24/2027	100.000	0.000	2.4700	21.17	0.069458	0.070316	0.071185	0.072064	0.072954	25.38	26.01	
Barclays Bank PLC	06746T250	09/06/2018	09/04/2025	100.000	0.000	3.8400	178.61	0.124168	0.126552	0.128982	0.131458	0.133982	45.69	47.46	
Barclays Bank PLC	06745MDJ4	05/16/2023	11/15/2024	100.000	5.005	5.7100			0.004605	0.004687	0.004622		1.04	1.46	
Barclays Bank PLC	06744CN72	12/29/2017	12/27/2024	100.000	0.000	3.2100	172.81	0.104538	0.106216	0.107921	0.109653		37.95	38.73	
Barclays Bank PLC	06747MHY5	03/29/2019	12/29/2023	100.000	0.000	3.3592	133.31	0.105730	0.107506				38.17		
Barclays Bank PLC	06747QDH7	08/26/2020	08/26/2027	100.000	0.000	1.5300	36.43	0.043815	0.044151	0.044488	0.044829	0.045172	15.92	16.16	
Barclays Bank PLC	06744CN80	12/29/2017	12/27/2023	100.000	0.000	3.1400	168.78	0.101907	0.103507				36.57		
Barclays Bank PLC	06741WZK9	03/02/2023	03/02/2026	100.000	0.000	5.8200			0.161667	0.166371	0.171213	0.176195	48.90	61.93	
Barclays Bank PLC	06745NGH3	09/29/2023	10/01/2026	100.000	0.000	5.7600			0.160000	0.160051	0.164661	0.169403	14.72	59.29	
Barclays Bank PLC	06747W518	08/04/2021	08/03/2028	100.000	0.000	1.6100	22.85	0.045443	0.045809	0.046177	0.046549	0.046924	16.53	16.80	
Barclays Bank PLC	06741UBX1	04/30/2014	04/30/2024	100.000	VARIES	3.4912	310.07	0.098157	0.097790	0.097387			35.22	11.59	
Barclays Bank PLC	06747NKX1	10/31/2019	04/28/2023	100.000	VARIES	2.4511	15.84	0.014164					1.66		
Barclays Bank PLC	06745NGJ9	10/04/2023	10/02/2026	100.000	0.000	5.7300				0.159167	0.163676	0.168365	13.85	58.93	
Barclays Bank PLC	06745NGK6	09/29/2023	10/01/2030	100.000	0.000	6.0600			0.168333	0.168390	0.173492	0.178749	15.49	62.47	
Barclays Bank PLC	06738KTB7	09/30/2011	09/30/2031	100.000	VARIES	5.4570	570.80	0.150115	0.150893	0.151691	0.152512	0.153355	54.32	54.91	
Barclays Bank PLC	06747NKZ6	10/31/2019	10/30/2026	100.000	0.000	2.6300	86.36	0.079013	0.080052	0.081104	0.082171	0.083251	28.76	29.52	
Barclays Bank PLC	06745NGD2	10/04/2023	10/02/2025	100.000	0.000	5.9300				0.164722	0.169552	0.174579	14.33	61.05	
Barclays Bank PLC	06745NGJ9	10/04/2023	10/02/2026	100.000	0.000	5.7300				0.159167	0.163676	0.168365	13.85	58.93	
Barclays Bank PLC	06745NGF7	09/29/2023	10/01/2025	100.000	0.000	6.0900			0.169167	0.169224	0.174377	0.179687	15.57	62.79	
Barclays Bank PLC	06747MYV2	06/28/2019	06/30/2025	100.000	0.000	3.2000	117.82	0.099352	0.100942	0.102557	0.104198	0.105865	36.06	37.22	
Barclays Bank PLC	06745MUD8	08/03/2023	08/05/2030	100.000	0.000	5.5900			0.155278	0.155326	0.159667	0.164130	22.99	57.98	
Barclays Bank PLC	06749NPF3	02/13/2023	02/13/2025	100.000	0.000	5.6800			0.157778	0.162259	0.166867	0.171606	50.79	60.53	
Barclays Bank PLC	06747MYU4	07/03/2019	07/03/2024	100.000	0.000	2.9900	109.28	0.090789	0.092147	0.093524	0.094922		33.42	17.27	
Barclays Bank PLC	06745NGG5	10/04/2023	10/02/2025	100.000	0.000	6.0500				0.168056	0.173083	0.178319	14.62	62.32	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023
Barclays Bank PLC	06747NL28	10/31/2019	10/31/2023	100.000	0.000	2.3400	76.54	0.069699	0.070514				20.99	
Barclays Bank PLC	06747NL36	11/05/2019	11/05/2024	100.000	0.000	2.4900	81.24	0.074497	0.075425	0.076364	0.077314		27.09	23.39
Barclays Bank PLC	06745NGC4	10/04/2023	07/03/2025	100.000	0.000	6.0500				0.168056	0.170569	0.175729	14.62	62.32
Barclays Bank PLC	06747MYK6	06/28/2019	12/27/2024	100.000	0.000	3.1200	114.74	0.096577	0.098083	0.099613	0.101167		35.05	35.74
Barclays Bank PLC	06741TPR2	03/21/2013	03/21/2033	100.000	VARIES	3.9299	256.89	0.072546	0.073971	0.075425	0.076907	0.078418	26.66	27.72
Barclays Bank PLC	06747MYJ9	06/28/2019	12/27/2024	100.000	0.000	3.1200	114.74	0.096577	0.098083	0.099614	0.101167		35.05	35.74
Barclays Bank PLC	06741VEJ7	12/30/2016	12/29/2023	100.000	0.000	3.3400	219.99	0.113167	0.115057				40.85	
Barclays Bank PLC	06749NP97	03/14/2023	03/13/2025	100.000	0.000	6.0200			0.167222	0.172228	0.177412	0.182752	48.53	64.07
Barclays Bank PLC	067387HW3	03/28/2014	03/28/2024	100.000	0.000	3.5500	361.02	0.132993	0.135354	0.137756			48.75	11.98
Barclays Bank PLC	06741WZ52	02/09/2023	02/12/2026	100.000	0.000	5.3300		0.148056	0.148121	0.152069	0.156121	0.160282	48.24	56.62
Barclays Bank PLC	06745N5P7	08/17/2023	08/19/2025	100.000	0.000	5.9300			0.164722	0.164776	0.169662	0.174693	22.08	61.51
Barclays Bank PLC	067387HZ6	04/10/2014	04/10/2024	100.000	0.000	3.6100	366.43	0.135919	0.138372	0.140870			49.77	13.95
Barclays Bank PLC	06747POL6	05/19/2020	05/19/2023	100.000	VARIES	1.6262	19.17	0.020534						2.83
Barclays Bank PLC	06746XNG4	08/31/2018	08/31/2023	100.000	0.000	3.7100	172.85	0.119380	0.121570				28.93	
Barclays Bank PLC	06745M2E7	05/03/2023	05/01/2025	100.000	0.000	5.0600			0.140556	0.144072	0.147717	0.151454	33.66	52.96
Barclays Bank PLC	06745M2F4	04/26/2023	10/26/2027	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	35.29	54.00
Barclays Bank PLC	06745M2G2	04/26/2023	10/26/2026	100.000	0.000	5.0800			0.141111	0.144695	0.148373	0.152139	34.81	53.24
Barclays Bank PLC	06741UBA1	04/25/2014	04/25/2034	100.000	VARIES	3.4516	232.42	0.071265	0.072495	0.073746	0.075019	0.076313	26.04	26.95
Barclays Bank PLC	06747M6S0	01/31/2019	01/31/2024	100.000	0.000	3.6200	151.01	0.114009	0.116072	0.118173			42.04	3.43
Barclays Bank PLC	06745M2C1	04/28/2023	01/29/2026	100.000	0.000	4.9800			0.138333	0.140075	0.143563	0.147137	33.88	52.13
Barclays Bank PLC	06746U448	10/03/2018	10/03/2023	100.000	0.000	3.9800	182.13	0.129432	0.132008				35.67	
Barclays Bank PLC	06746V776	12/06/2018	11/29/2024	100.000	0.000	3.9099	170.71	0.126708	0.129185	0.131710	0.134285		46.22	43.66
Barclays Bank PLC	06745N5F9	08/18/2023	08/20/2025	100.000	0.000	5.9200			0.164444	0.164499	0.169368	0.174381	21.88	61.39
Barclays Bank PLC	06745M2D9	05/03/2023	10/31/2025	100.000	0.000	4.8800			0.135556	0.138808	0.142195	0.145664	32.46	51.00
Barclays Bank PLC	06747B704	06/06/2019	05/26/2023	100.000	0.000	2.8899	107.87	0.088684					12.86	
Barclays Bank PLC	06745NFB7	09/29/2023	09/29/2028	100.000	0.000	5.9300				0.164722	0.169606	0.174635	15.15	61.09
Barclays Bank PLC	06745NFC5	09/29/2023	10/01/2026	100.000	0.000	5.7600			0.160000	0.160051	0.164661	0.169403	14.72	59.29
Barclays Bank PLC	06741VUR1	05/19/2017	05/19/2027	100.000	VARIES	2.5708	20.71	0.010394	0.010528	0.010663	0.010800	0.010939	3.78	3.88
Barclays Bank PLC	06745NF92	09/29/2023	03/31/2026	100.000	0.000	5.9200				0.164444	0.169339	0.174351	15.13	60.98
Barclays Bank PLC	06745MSX7	07/26/2023	07/25/2030	100.000	0.000	5.4900				0.152500	0.156663	0.160963	23.64	56.97
Barclays Bank PLC	06741VDS8	11/28/2016	11/24/2023	100.000	0.000	3.0999	206.12	0.103528	0.105132				33.73	
Barclays Bank PLC	06747NJG0	10/25/2019	04/24/2025	100.000	0.000	2.6100	86.07	0.078359	0.079382	0.080418	0.081467	0.082531	28.53	29.28
Barclays Bank PLC	06745NET9	09/29/2023	09/30/2027	100.000	0.000	5.9700				0.165833	0.170811	0.175910	15.26	61.51
Barclays Bank PLC	06747NJH8	10/25/2019	10/23/2024	100.000	0.000	2.5400	83.68	0.076094	0.077061	0.078039	0.079030		27.70	22.97
Barclays Bank PLC	06747MGE0	03/29/2019	03/31/2023	100.000	0.000	3.2800	130.00	0.102107					9.09	
Barclays Bank PLC	06738KAM3	02/25/2011	02/25/2031	100.000	VARIES	5.5651	558.45	0.135640	0.137050	0.138499	0.139988	0.141131	49.44	50.46
Barclays Bank PLC	06747PPH6	04/28/2020	04/28/2025	100.000	0.000	2.2600	61.97	0.066406	0.067156	0.067915	0.068683	0.069459	24.14	24.68
Barclays Bank PLC	06747PPJ2	04/30/2020	04/30/2025	100.000	VARIES	2.4441	17.60	0.017884	0.018103	0.018324	0.018548	0.018774	6.50	6.66
Barclays Bank PLC	06749NNS7	02/09/2023	02/06/2025	100.000	0.000	5.6400			0.156667	0.161011	0.165552	0.170220	51.08	60.12
Barclays Bank PLC	06747QSH1	12/29/2020	12/29/2027	100.000	0.000	1.4500	29.40	0.041459	0.041759	0.042062	0.042367	0.042674	14.98	15.20
Barclays Bank PLC	06745MSJ8	08/03/2023	08/04/2027	100.000	0.000	5.6200				0.156111	0.160522	0.165033	23.10	58.31
Barclays Bank PLC	06748XQU8	09/06/2022	09/06/2024	100.000	0.000	4.9600	15.84	0.137778	0.141195	0.144696	0.148285		51.01	36.10
Barclays Bank PLC	06738KQS3	08/31/2011	08/31/2031	100.000	VARIES	6.1336	617.26	0.158742	0.157306	0.160235	0.159718	0.163647	57.86	58.97
Barclays Bank PLC	06749NNQ1	02/28/2023	02/28/2028	100.000	0.000	5.5500			0.154167	0.158445	0.162842	0.167360	47.24	58.93
Barclays Bank PLC	06746XME0	08/31/2018	08/31/2023	100.000	0.000	3.7100	172.85	0.119380	0.121570				28.93	
Barclays Bank PLC	06749NNN8	02/28/2023	02/28/2030	100.000	0.000	5.5700			0.154722	0.159031	0.163460	0.168013	47.41	59.15
Barclays Bank PLC	06749NNL2	02/28/2023	02/28/2025	100.000	0.000	5.8700			0.163056	0.167841	0.172767	0.177838	49.99	62.54

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024		
Barclays Bank PLC	06749NNM0	03/02/2023	09/03/2025	100.000	0.000	5.9100											
Barclays Bank PLC	06748XQN4	09/02/2022	07/06/2029	100.000	0.000	4.8500	16.03	0.134722	0.136973	0.140294	0.143697	0.147181	49.88	52.32			
Barclays Bank PLC	06748D667	02/03/2023	02/04/2026	100.000	0.000	5.3200											
Barclays Bank PLC	06745NEK8	09/15/2023	09/17/2026	100.000	0.000	5.6500			0.156944	0.156994	0.161429	0.165989	16.64	58.25			
Barclays Bank PLC	06748EJ53	04/28/2021	04/27/2028	100.000	0.000	1.9000	32.19	0.054293	0.054809	0.055330	0.055855	0.056386	19.70	20.08			
Barclays Bank PLC	06747MG59	03/29/2019	03/29/2024	100.000	0.000	3.3800	134.18	0.105575	0.107359	0.109174			38.66	9.61			
Barclays Bank PLC	06741VTW2	05/31/2017	05/30/2024	100.000	0.000	3.0612	184.96	0.099933	0.099808	0.102449			36.53	15.37			
Barclays Bank PLC	06741VU83	05/26/2017	05/23/2024	100.000	0.000	3.0400	184.00	0.096662	0.101177	0.102715			36.27	14.59			
Barclays Bank PLC	06748EJ61	04/28/2021	10/28/2026	100.000	0.000	1.5300	25.87	0.043483	0.043815	0.044151	0.044488	0.044829	15.76	16.00			
Barclays Bank PLC	06748XQK0	09/06/2022	09/05/2025	100.000	0.000	5.0200	16.04	0.139444	0.142925	0.146512	0.150190	0.153960	51.65	54.27			
Barclays Bank PLC	06740PZ33	01/27/2011	01/27/2031	100.000	VARIES	5.5228	595.77	0.142885	0.144079	0.145305	0.146565	0.147396	52.03	52.86			
Barclays Bank PLC	06749NEN8	02/03/2023	08/05/2025	100.000	0.000	5.3700		0.149167	0.149211	0.153217	0.157331	0.161556	49.53	57.12			
Barclays Bank PLC	06748XZ38	11/02/2022	11/02/2027	100.000	0.000	6.1700	10.11	0.171389	0.176676	0.182127	0.187745	0.193537	63.29	67.25			
Barclays Bank PLC	06749NEM0	01/31/2023	07/31/2025	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	49.23	56.24			
Barclays Bank PLC	06749NH42	11/28/2022	11/26/2027	100.000	0.000	5.6100	5.14	0.155833	0.160156	0.164648	0.169267	0.174015	57.19	60.43			
Barclays Bank PLC	06746T805	07/05/2018	07/03/2025	100.000	0.000	3.8500	186.71	0.124540	0.126937	0.129381	0.131872	0.134410	46.13	47.92			
Barclays Bank PLC	06744CT50	01/26/2018	01/26/2028	100.000	VARIES	3.1964	17.56	0.009761	0.009917	0.010076	0.010237	0.010400	3.59	3.71			
Barclays Bank PLC	06746XCW1	05/30/2018	05/30/2023	100.000	VARIES	2.9247	13.10	0.007748					1.15				
Barclays Bank PLC	06749NED0	01/31/2023	01/31/2028	100.000	0.000	5.1800			0.143889	0.147616	0.151439	0.155361	48.19	55.00			
Barclays Bank PLC	06749NVE9	04/05/2023	10/03/2025	100.000	0.000	5.0500			0.140278	0.143780	0.147411	0.151133	37.62	53.06			
Barclays Bank PLC	06749NVF6	03/31/2023	10/02/2025	100.000	0.000	5.1200		0.142222	0.142263	0.145905	0.149640	0.153471	38.88	53.87			
Barclays Bank PLC	06747NQV9	12/02/2019	06/02/2023	100.000	VARIES	2.3648	13.64	0.012541					1.89				
Barclays Bank PLC	06749NVC3	04/05/2023	04/03/2025	100.000	0.000	5.1700			0.143611	0.147282	0.151089	0.154995	38.52	54.39			
Barclays Bank PLC	06747PWW5	07/06/2020	06/28/2024	100.000	0.000	1.3600	34.27	0.039068	0.039333	0.039601			14.11	7.01			
Barclays Bank PLC	06748X7E5	02/03/2022	08/04/2027	100.000	0.000	2.3900	21.89	0.067187	0.067989	0.068802	0.069624	0.070456	24.57	25.16			
Barclays Bank PLC	06746XD34	06/29/2018	06/27/2024	100.000	0.000	3.8100	185.37	0.125397	0.127785	0.130220			45.59	22.92			
Barclays Bank PLC	06747PWV7	06/30/2020	06/30/2025	100.000	0.000	1.7400	44.31	0.050474	0.050913	0.051356	0.051803	0.052253	18.25	18.57			
Barclays Bank PLC	06746XD42	06/29/2018	06/27/2023	100.000	0.000	3.7300	181.18	0.122331					21.53				
Barclays Bank PLC	06746XD75	05/31/2018	05/31/2023	100.000	VARIES	3.1075	16.08	0.009502					1.42				
Barclays Bank PLC	06741J7V5	09/27/2018	09/26/2023	100.000	0.000	3.8900	178.46	0.126045	0.128497				33.84				
Barclays Bank PLC	06744CBB6	07/28/2017	07/25/2024	100.000	0.000	3.0200	176.60	0.097428	0.098899	0.100393	0.101909		35.80	20.75			
Barclays Bank PLC	06741TVK0	05/31/2013	05/31/2033	100.000	VARIES	3.5100	234.40	0.067660	0.068848	0.070056	0.071285	0.072537	24.65	25.52			
Barclays Bank PLC	06749NDZ2	02/02/2023	08/04/2025	100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374	0.144802	44.82	51.29			
Barclays Bank PLC	06748XYA3	10/18/2022	10/17/2024	100.000	0.000	6.0900	12.35	0.169167	0.174289	0.179596	0.185065		62.59	52.35			
Barclays Bank PLC	06749N3Z3	12/05/2022	12/04/2024	100.000	0.000	5.6300	4.07	0.156389	0.160767	0.165292	0.169945		57.33	55.88			
Barclays Bank PLC	06749NUZ3	03/31/2023	04/02/2026	100.000	0.000	5.0200		0.139444	0.139483	0.142984	0.146573	0.150252	38.11	52.77			
Barclays Bank PLC	06749NDV1	02/03/2023	02/03/2028	100.000	0.000	5.2400			0.145556	0.149369	0.153283	0.157299	48.31	55.65			
Barclays Bank PLC	06749NUX8	03/31/2023	10/03/2024	100.000	0.000	5.1600		0.143333	0.143395	0.147095	0.150890		39.19	40.69			
Barclays Bank PLC	06745NM94	09/29/2023	09/29/2026	100.000	0.000	5.8300				0.161944	0.166665	0.171523	14.90	60.03			
Barclays Bank PLC	06749NV90	03/20/2023	03/19/2026	100.000	0.000	4.7400			0.131667	0.134770	0.137964	0.141234	37.31	49.75			
Barclays Bank PLC	06749NUY6	03/31/2023	10/02/2025	100.000	0.000	5.1200		0.142222	0.142263	0.145905	0.149640	0.153471	38.88	53.87			
Barclays Bank PLC	06749NDT6	01/31/2023	01/29/2026	100.000	0.000	5.2400			0.145556	0.149348	0.153261	0.157276	48.76	55.67			
Barclays Bank PLC	06745NLR5	10/04/2023	10/02/2025	100.000	0.000	6.0500				0.168056	0.173083	0.178319	14.62	62.32			
Barclays Bank PLC	06745MZP6	09/06/2023	03/05/2026	100.000	0.000	5.6600				0.157222	0.161647	0.166221	18.08	58.44			
Barclays Bank PLC	06749NUV2	03/31/2023	03/31/2026	100.000	0.000	4.8000			0.133333	0.136533	0.139810	0.143166	36.42	50.35			
Barclays Bank PLC	06749NDU3	02/03/2023	02/05/2026	100.000	0.000	5.3200		0.147778	0.147821	0.151754	0.155790	0.159934	49.06	56.55			
Barclays Bank PLC	06749NV58	04/05/2023	04/05/2028	100.000	0.000	4.9000			0.136111	0.139446	0.142862	0.146362	36.49	51.41			

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06749NDS8	01/31/2023	01/30/2025	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	49.60	56.69	
Barclays Bank PLC	06749NV25	04/05/2023	10/03/2024	100.000	0.000	5.1600			0.143333	0.146990	0.150783		38.45	40.66	
Barclays Bank PLC	06749NV33	04/05/2023	04/03/2025	100.000	0.000	5.1700			0.143611	0.147282	0.151089	0.154995	38.52	54.39	
Barclays Bank PLC	06746KCC5	05/25/2018	05/21/2026	100.000	0.000	3.9200	195.55	0.129616	0.132157	0.134747	0.137388	0.140081	47.32	49.20	
Barclays Bank PLC	06749NE24	02/02/2023	02/02/2027	100.000	0.000	4.7500			0.131944	0.135078	0.138286	0.141571	43.88	50.17	
Barclays Bank PLC	06745M2M3	09/06/2023	09/04/2025	100.000	0.000	5.8500				0.162500	0.167200	0.172091	18.69	60.47	
Barclays Bank PLC	06749NV41	04/05/2023	04/03/2026	100.000	0.000	4.9300			0.136944	0.140283	0.143741	0.147284	36.72	51.74	
Barclays Bank PLC	06747PNE5	06/30/2020	06/30/2027	100.000	0.000	2.0600	52.63	0.060231	0.060851	0.061478	0.062111	0.062751	21.80	22.25	
Barclays Bank PLC	06745M2N1	08/31/2023	03/05/2026	100.000	0.000	5.8100			0.161389	0.161519	0.166211	0.171040	19.54	60.10	
Barclays Bank PLC	06746XTF0	11/05/2018	08/03/2023	100.000	0.000	3.9789	177.98	0.128102	0.130650				27.62		
Barclays Bank PLC	06748W3L5	08/04/2021	07/31/2026	100.000	0.000	1.2107	17.15	0.034033	0.034239	0.034446	0.034655	0.034865	12.35	12.50	
Barclays Bank PLC	06748XY47	11/03/2022	11/03/2027	100.000	0.000	6.2100	10.01	0.172500	0.177856	0.183379	0.189072	0.194943	63.70	67.71	
Barclays Bank PLC	06747J400	07/06/2020	07/06/2027	100.000	0.000	1.8800	47.62	0.054214	0.054723	0.055238	0.055757	0.056281	19.79	20.16	
Barclays Bank PLC	06748XY21	11/03/2022	11/05/2025	100.000	0.000	6.3100	10.17	0.175339	0.180871	0.186578	0.192464	0.198536	64.75	68.90	
Barclays Bank PLC	06745MZD3	08/23/2023	11/21/2024	100.000	0.000	5.9600			0.165556	0.167968	0.172973		21.29	54.65	
Barclays Bank PLC	06745MZE1	08/09/2023	08/21/2024	100.000	0.000	5.7100			0.158611	0.158913	0.163450		22.56	37.37	
Barclays Bank PLC	06748W3C5	07/28/2021	01/28/2027	100.000	0.000	1.3700	19.65	0.038579	0.038843	0.039109	0.039377	0.039647	14.02	14.21	
Barclays Bank PLC	06748W3D3	07/30/2021	07/31/2028	100.000	0.000	1.6500	23.60	0.046593	0.046977	0.047365	0.047756	0.048150	16.96	17.24	
Barclays Bank PLC	06748XXK2	11/03/2022	05/05/2025	100.000	0.000	6.1100	9.85	0.169780	0.174967	0.180312	0.185820	0.191497	62.64	66.53	
Barclays Bank PLC	06748W3B7	07/28/2021	07/27/2028	100.000	0.000	1.6500	23.70	0.046591	0.046975	0.047362	0.047753	0.048147	16.96	17.24	
Barclays Bank PLC	06745NLD6	09/29/2023	09/29/2028	100.000	6.900	5.9800				0.167444	0.163056	0.163111	15.15	59.01	
Barclays Bank PLC	06744CAL5	07/31/2017	07/31/2024	100.000	0.000	3.0701	179.55	0.099312	0.100837	0.102384	0.103956		36.49	21.68	
Barclays Bank PLC	06749N3A8	12/02/2022	12/02/2026	100.000	0.000	5.7000	4.59	0.158333	0.162846	0.167487	0.172260	0.177170	58.08	61.44	
Barclays Bank PLC	06748XXE6	10/31/2022	10/29/2026	100.000	0.000	6.0800	10.30	0.168889	0.173995	0.179284	0.184734	0.190350	62.36	66.21	
Barclays Bank PLC	06749NUB6	03/31/2023	03/31/2028	100.000	0.000	5.0100			0.139167	0.142653	0.146226	0.149889	38.03	52.66	
Barclays Bank PLC	06747PEU9	03/27/2020	03/25/2025	100.000	0.000	2.6800	76.30	0.079556	0.080622	0.081702	0.082797	0.083907	29.04	29.82	
Barclays Bank PLC	06747PET2	03/27/2020	03/25/2026	100.000	0.000	2.8100	80.12	0.083682	0.084857	0.086050	0.087259	0.088485	30.56	31.43	
Barclays Bank PLC	06745MYW2	09/06/2023	09/05/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	18.69	60.47	
Barclays Bank PLC	06744CRB9	12/29/2017	06/30/2023	100.000	0.000	3.0800	165.32	0.099691					17.84		
Barclays Bank PLC	06746XBL6	05/30/2018	05/31/2023	100.000	1.750	3.6101	172.85	0.110251					16.43		
Barclays Bank PLC	06748EPH0	06/03/2021	06/02/2026	100.000	0.000	1.4100	22.42	0.039999	0.040281	0.040565	0.040851	0.041139	14.47	14.67	
Barclays Bank PLC	06749N2Z4	12/02/2022	06/02/2025	100.000	0.000	5.8000	4.67	0.161111	0.165783	0.170591	0.175538	0.180629	59.12	62.59	
Barclays Bank PLC	06747P4P1	02/11/2020	02/11/2025	100.000	0.000	1.9400	57.37	0.056554	0.057102	0.057656	0.058216	0.058780	20.61	21.01	
Barclays Bank PLC	06745MY8	09/06/2023	09/03/2026	100.000	0.000	5.4700				0.151944	0.156031	0.160298	17.47	56.42	
Barclays Bank PLC	06749NTZ5	04/04/2023	10/05/2026	100.000	0.000	4.6300			0.128611	0.131605	0.134652	0.137769	34.60	48.46	
Barclays Bank PLC	06746M206	09/14/2017	09/14/2023	100.000	0.000	2.9700	169.06	0.095603	0.097023				24.44		
Barclays Bank PLC	06741VJ2	02/28/2017	08/28/2023	100.000	0.000	3.1900	203.10	0.105458	0.107140				25.30		
Barclays Bank PLC	06745MYZ5	09/06/2023	09/06/2028	100.000	0.000	5.5800				0.155000	0.159325	0.163770	17.83	57.59	
Barclays Bank PLC	06749NCV2	12/16/2022	12/18/2025	100.000	0.000	5.3100	2.21	0.147544	0.151461	0.155482	0.159610	0.163848	53.92	56.83	
Barclays Bank PLC	06749N2U5	12/05/2022	12/03/2027	100.000	0.000	5.3800	3.89	0.149444	0.153420	0.157547	0.161785	0.166137	54.74	57.72	
Barclays Bank PLC	06747NPF5	11/29/2019	11/30/2026	100.000	0.000	2.6500	84.73	0.079666	0.080722	0.081791	0.082875	0.083973	28.94	29.71	
Barclays Bank PLC	06749NTY8	04/04/2023	10/06/2025	100.000	0.000	4.7800		0.132778	0.132813	0.135987	0.139237	0.142565	35.73	50.10	
Barclays Bank PLC	06745NL61	09/29/2023	09/29/2028	100.000	8.250	5.9300				0.164722	0.160889	0.157111	14.91	57.61	
Barclays Bank PLC	06748WCU5	08/27/2021	08/27/2036	100.000	VARIES	2.1838	28.93	0.058638	0.058063	0.057667	0.057424	0.057288	20.89	20.67	
Barclays Bank PLC	06745MYT9	09/06/2023	06/04/2025	100.000	0.000	5.8800			0.163333	0.165681	0.170552	0.175566	18.85	60.79	
Barclays Bank PLC	06748EPG2	05/28/2021	05/31/2028	100.000	0.000	1.9300	31.05	0.055184	0.055716	0.056254	0.056797	0.057345	20.00	20.38	
Barclays Bank PLC	06745MHS0	06/30/2023	07/02/2025	100.000	0.000	5.7300			0.159167	0.159217	0.163779	0.168471	28.82	59.80	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06745MHT8	07/06/2023	07/03/2025	100.000	0.000	5.8500				0.162500	0.167174	0.172064	28.44	61.04	
Barclays Bank PLC	06747NPH1	11/29/2019	11/30/2023	100.000	0.000	2.3400	74.51	0.069702	0.070518				23.08		
Barclays Bank PLC	06749N2T8	12/05/2022	12/04/2025	100.000	0.000	5.5000	3.97	0.152778	0.156956	0.161272	0.165707	0.170264	55.98	59.10	
Barclays Bank PLC	06749N2Q4	11/28/2022	11/27/2024	100.000	0.000	5.8300	5.34	0.161944	0.166639	0.171496	0.176496		59.47	56.81	
Barclays Bank PLC	06749NTU6	03/31/2023	04/01/2027	100.000	0.000	5.0400			0.140000	0.143548	0.147165	0.150874	38.26	52.99	
Barclays Bank PLC	06744CQZ7	01/26/2018	01/24/2025	100.000	0.000	3.2700	173.44	0.105088	0.106806	0.108553	0.110328	0.112131	38.68	39.96	
Barclays Bank PLC	06745MYP7	08/31/2023	08/31/2028	100.000	0.000	5.7200				0.158889	0.163408	0.168107	19.23	59.13	
Barclays Bank PLC	06745MYQ8	08/31/2023	09/02/2026	100.000	0.000	5.6300			0.156389	0.156438	0.160842	0.165369	18.93	58.17	
Barclays Bank PLC	06746XBF9	06/05/2018	06/05/2023	100.000	0.000	3.6901	181.99	0.120834					18.61		
Barclays Bank PLC	06749N2N1	11/28/2022	11/28/2025	100.000	0.000	5.7000	5.22	0.158333	0.162846	0.167487	0.172260	0.177170	58.11	61.47	
Barclays Bank PLC	06748XWU1	10/04/2022	10/03/2024	100.000	0.000	5.6900	13.75	0.158056	0.162527	0.167151	0.171907		58.51	46.32	
Barclays Bank PLC	06741TUA3	05/10/2013	05/10/2028	100.000	VARIES	3.2563	251.16	0.075731	0.076964	0.078217	0.079490	0.080785	27.61	28.52	
Barclays Bank PLC	06745MYM4	08/31/2023	03/05/2026	100.000	0.000	5.8100			0.161389	0.161519	0.166211	0.171040	19.54	60.10	
Barclays Bank PLC	06741TUB1	05/03/2013	05/03/2033	100.000	VARIES	3.4200	232.58	0.066541	0.067678	0.068836	0.070013	0.071210	24.29	25.13	
Barclays Bank PLC	06744CR29	01/26/2018	01/24/2024	100.000	0.000	3.2100	170.03	0.102887	0.104538	0.106216			37.86	2.44	
Barclays Bank PLC	06747QYE1	01/29/2021	01/31/2041	100.000	VARIES	2.0890	36.71	0.047608	0.044753	0.042751	0.041628	0.041289	15.89	14.97	
Barclays Bank PLC	06741T2W6	12/23/2013	12/23/2033	100.000	VARIES	4.3876	320.48	0.098260	0.099658	0.101087	0.102381	0.103702	35.65	36.65	
Barclays Bank PLC	06747PUY3	05/28/2020	05/28/2025	100.000	0.000	2.2200	58.90	0.065166	0.065889	0.066621	0.067360	0.068108	23.64	24.17	
Barclays Bank PLC	06744CQJ3	02/05/2018	02/03/2023	100.000	1.000	3.3800	175.34	0.105134					3.36		
Barclays Bank PLC	06738KWX5	10/31/2011	11/01/2031	100.000	VARIES	4.5597	483.68	0.127225	0.125550	0.127343	0.126377	0.128907	46.14	46.53	
Barclays Bank PLC	06741UFM1	07/31/2014	07/31/2034	100.000	VARIES	3.8919	278.19	0.088108	0.089266	0.090447	0.091650	0.092877	32.28	33.14	
Barclays Bank PLC	06748XFB2	02/24/2022	02/23/2029	100.000	0.000	2.7100	23.24	0.076292	0.077326	0.078373	0.079435	0.080512	27.92	28.68	
Barclays Bank PLC	06746XRP0	10/31/2018	10/31/2023	100.000	0.000	3.9400	176.71	0.127930	0.130450				38.70		
Barclays Bank PLC	06744CQE4	01/31/2018	01/31/2023	100.000	1.000	3.0900	159.73	0.094881					2.75		
Barclays Bank PLC	06745MGX0	06/30/2023	07/01/2027	100.000	0.000	5.4700				0.156123	0.156123	0.164780	27.50	56.97	
Barclays Bank PLC	06748XFC0	03/03/2022	09/02/2027	100.000	0.000	2.5700	21.38	0.072301	0.073230	0.074171	0.075124	0.076089	26.42	27.10	
Barclays Bank PLC	06746N451	01/03/2018	01/03/2025	100.000	0.000	3.2700	175.86	0.105108	0.106826	0.108573	0.110348	0.112152	38.76	40.04	
Barclays Bank PLC	06745M6Y9	05/17/2023	06/05/2028	100.000	0.000	4.8100		0.133611	0.133932	0.137154	0.140452	0.143830	30.08	50.14	
Barclays Bank PLC	06747QGU5	09/03/2020	09/03/2027	100.000	0.000	1.3000	30.63	0.037059	0.037300	0.037542	0.037786	0.038032	13.44	13.62	
Barclays Bank PLC	06745MXU7	08/31/2023	08/29/2025	100.000	0.000	6.0000				0.166667	0.171639	0.176788	20.17	62.13	
Barclays Bank PLC	06746XAM5	05/02/2018	05/02/2023	100.000	1.000	3.7100	183.71	0.117154					14.18		
Barclays Bank PLC	06744CQB0	01/31/2018	01/30/2025	100.000	0.000	3.2700	173.02	0.105108	0.106826	0.108573	0.110348	0.112152	38.67	39.95	
Barclays Bank PLC	06741UFPK5	07/28/2014	07/28/2034	100.000	VARIES	3.8226	245.38	0.067409	0.068698	0.070011	0.071349	0.072713	24.90	25.86	
Barclays Bank PLC	06745MXR4	09/05/2023	06/05/2026	100.000	0.000	5.6800			0.157778	0.160018	0.164563	0.169236	18.36	58.66	
Barclays Bank PLC	06746XAF0	05/25/2018	05/23/2023	100.000	0.000	3.6900	183.20	0.120806					17.15		
Barclays Bank PLC	06745MXT0	09/05/2023	03/05/2027	100.000	0.000	5.5000				0.152778	0.156979	0.161296	17.72	56.74	
Barclays Bank PLC	06745MGK8	06/30/2023	01/02/2026	100.000	0.000	5.5400			0.153889	0.153936	0.158200	0.162582	27.86	57.73	
Barclays Bank PLC	06745MGL6	07/06/2023	01/05/2026	100.000	0.000	5.6600				0.157222	0.161647	0.166221	27.51	58.98	
Barclays Bank PLC	06746XAE3	05/25/2018	05/23/2024	100.000	0.000	3.8000	189.09	0.125013	0.127388	0.129808			45.61	18.43	
Barclays Bank PLC	06749NSP8	03/02/2023	03/04/2026	100.000	0.000	5.8200		0.161667	0.161719	0.166425	0.171268	0.176252	48.90	61.93	
Barclays Bank PLC	06745MGG7	07/06/2023	01/05/2026	100.000	0.000	5.6600				0.157222	0.161647	0.166221	27.51	58.98	
Barclays Bank PLC	06745M6E3	06/02/2023	03/02/2026	100.000	0.000	5.3200			0.147778	0.149743	0.153726	0.157816	31.12	55.59	
Barclays Bank PLC	06748ENY5	05/26/2021	05/25/2028	100.000	0.000	1.9000	30.67	0.054293	0.054809	0.055330	0.055855	0.056386	19.68	20.05	
Barclays Bank PLC	06745MGH5	07/06/2023	07/03/2026	100.000	0.000	5.4800				0.152222	0.156324	0.160607	26.64	57.03	
Barclays Bank PLC	06745MGJ1	07/06/2023	07/06/2028	100.000	0.000	5.4900				0.152500	0.156686	0.160987	26.69	57.14	
Barclays Bank PLC	06747A862	05/03/2019	05/05/2026	100.000	0.000	3.2600	125.72	0.101425	0.103078	0.104758	0.106466	0.108201	37.00	38.21	
Barclays Bank PLC	06745NJM9	10/04/2023	10/05/2027	100.000	0.000	5.9500				0.165278	0.170222	0.175286	14.38	61.25	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06745M6H6	06/02/2023	06/04/2029	100.000	0.000	5.3400		0.148333	0.148377	0.152339	0.156406	0.160583	31.12	55.80	
Barclays Bank PLC	06747MKT2	04/30/2019	04/28/2023	100.000	0.000	3.2800	126.83	0.102080					11.94		
Barclays Bank PLC	06748X4K4	01/18/2022	01/15/2027	100.000	0.000	2.2100		0.062055	0.062741	0.063434	0.064135	0.064844	22.69	23.20	
Barclays Bank PLC	06747P2Z1	01/23/2020	01/20/2023	100.000	0.000	2.1600	65.18	0.063299					1.20		
Barclays Bank PLC	06747MKS4	04/30/2019	04/30/2024	100.000	0.000	3.3800	130.91	0.105575	0.107359	0.109173			38.55	12.99	
Barclays Bank PLC	06745MGD4	06/30/2023	06/30/2028	100.000	0.000	5.4800		0.152222	0.156393	0.160678	0.165081		27.56	57.08	
Barclays Bank PLC	06748ENX7	05/26/2021	11/27/2026	100.000	0.000	1.5200	24.49	0.043194	0.043522	0.043853	0.044186	0.044522	15.63	15.87	
Barclays Bank PLC	06749NSG8	03/03/2023	04/02/2024	100.000	0.000	5.8000		0.161111	0.161864	0.166558			48.63	15.16	
Barclays Bank PLC	06745MGE2	07/06/2023	04/03/2025	100.000	0.000	5.8300		0.161944	0.164226	0.169013	0.173940		28.54	60.84	
Barclays Bank PLC	06747MKU9	05/03/2019	01/31/2023	100.000	0.000	2.9015	111.27	0.088487					2.57		
Barclays Bank PLC	06745MGF9	07/06/2023	07/03/2025	100.000	0.000	5.8500				0.162500	0.167174	0.172064	28.44	61.04	
Barclays Bank PLC	06747PD89	02/27/2020	02/26/2024	100.000	0.000	1.6500	47.86	0.047753	0.048147	0.048544			17.36	2.67	
Barclays Bank PLC	06741VHQ8	02/10/2017	02/08/2023	100.000	0.000	3.1499	202.21	0.103891					3.84		
Barclays Bank PLC	06748WBA0	08/25/2021	08/24/2028	100.000	0.000	1.7700	24.08	0.050038	0.050481	0.050928	0.051379	0.051833	18.21	18.53	
Barclays Bank PLC	06746XR62	09/26/2018	09/26/2024	100.000	0.000	3.9700	182.54	0.129056	0.131618	0.134231	0.136895		47.41	36.05	
Barclays Bank PLC	06745MWW4	08/31/2023	09/02/2027	100.000	0.000	5.8000		0.161111	0.161163	0.165837	0.170646		19.50	59.99	
Barclays Bank PLC	06745MG69	06/30/2023	01/02/2026	100.000	0.000	5.5400		0.153889	0.153936	0.158200	0.162582		27.86	57.73	
Barclays Bank PLC	06744CPC9	01/05/2018	01/06/2023	100.000	1.300	3.0300	157.80	0.091720					0.46		
Barclays Bank PLC	06745MG77	06/30/2023	01/02/2026	100.000	0.000	5.5400		0.153889	0.153936	0.158200	0.162582		27.86	57.73	
Barclays Bank PLC	06749NRZ7	02/15/2023	05/13/2026	100.000	0.000	5.3800		0.149444	0.151410	0.155483	0.159665	0.163960	47.87	57.13	
Barclays Bank PLC	06746Y3Z5	04/04/2019	03/28/2025	100.000	0.000	3.5099	139.09	0.110061	0.111993	0.113958	0.115958	0.117993	40.33	41.76	
Barclays Bank PLC	06745MG93	06/30/2023	07/02/2026	100.000	0.000	5.3500		0.148611	0.148655	0.152632	0.156715		26.91	55.67	
Barclays Bank PLC	06748WB93	08/25/2021	02/25/2027	100.000	0.000	1.5000	20.39	0.042294	0.042611	0.042931	0.043253	0.043577	15.36	15.59	
Barclays Bank PLC	06741VHH8	01/27/2017	01/27/2027	100.000	VARIES	2.3799	18.72	0.008892	0.008998	0.009105	0.009213	0.009323	3.25	3.33	
Barclays Bank PLC	06739GCF4	02/20/2020	02/18/2025	104.000	0.000	3.2800	101.59	0.102765	0.104450	0.106163	0.107905	0.109674	37.75	39.00	
Barclays Bank PLC	06749NRY0	02/15/2023	02/13/2026	100.000	0.000	5.5500		0.154167	0.154238	0.158397	0.162793	0.167310	49.30	59.04	
Barclays Bank PLC	06748WB69	08/31/2021	08/31/2028	100.000	0.000	1.7400	23.43	0.049178	0.049601	0.050037	0.050470	0.050912	17.89	18.20	
Barclays Bank PLC	06749NRV6	02/28/2023	02/29/2028	100.000	0.000	5.4900		0.152500	0.156709	0.161011	0.165431		46.72	58.25	
Barclays Bank PLC	06748WB77	09/03/2021	09/03/2026	100.000	0.000	1.3100	17.49	0.036867	0.037109	0.037352	0.037597	0.037843	13.37	13.55	
Barclays Bank PLC	06749NRT1	02/28/2023	02/27/2026	100.000	0.000	5.5700		0.154722	0.159007	0.163436	0.167987		47.41	59.15	
Barclays Bank PLC	06749NS29	02/15/2023	02/18/2026	100.000	0.000	5.5500		0.154167	0.154238	0.158518	0.162917	0.167438	49.31	59.04	
Barclays Bank PLC	06741TSE8	04/19/2013	04/19/2033	100.000	VARIES	3.7861	281.20	0.079291	0.080792	0.082321	0.083879	0.085467	29.03	30.14	
Barclays Bank PLC	06745NJ49	09/26/2023	09/26/2028	100.000	8.800	5.9800				0.164167	0.161667	0.156111	15.42	57.39	
Barclays Bank PLC	06747QFK8	09/30/2020	09/30/2027	100.000	0.000	1.3300	30.32	0.037937	0.038189	0.038443	0.038699	0.038956	13.75	13.93	
Barclays Bank PLC	06748WRQ8	12/03/2021	12/03/2026	100.000	0.000	1.9100	20.71	0.054074	0.054590	0.055111	0.055638	0.056169	19.59	19.96	
Barclays Bank PLC	06745MNL8	08/07/2023	08/07/2028	100.000	7.000	5.5700				0.154278	0.151389	0.151000	21.97	54.37	
Barclays Bank PLC	06738KVE8	09/29/2011	09/30/2031	100.000	VARIES	5.2986	559.43	0.144534	0.145356	0.146201	0.147068	0.147957	52.33	52.95	
Barclays Bank PLC	06748WRN5	11/29/2021	11/29/2028	100.000	0.000	2.3000	25.22	0.065367	0.066118	0.066879	0.067648	0.068426	23.72	24.26	
Barclays Bank PLC	06749NRJ3	02/28/2023	02/28/2028	100.000	7.500	5.5500		0.151778	0.151056	0.147778	0.149389		45.35	53.40	
Barclays Bank PLC	06748EVE0	07/06/2021	06/30/2026	100.000	0.000	1.3100	19.59	0.037100	0.037343	0.037588	0.037834	0.038082	13.40	13.58	
Barclays Bank PLC	06746XHH9	07/31/2018	07/31/2023	100.000	1.750	3.7399	172.70	0.112738	0.114846				23.96		
Barclays Bank PLC	06746XHJ5	07/31/2018	07/31/2023	100.000	1.000	3.7400	174.97	0.116090	0.118261				24.65		
Barclays Bank PLC	06745MNN4	07/31/2023	07/29/2027	100.000	0.000	5.5800				0.155000	0.159300	0.163745	23.41	57.90	
Barclays Bank PLC	06746X7E7	05/30/2018	05/30/2023	100.000	1.000	3.6100	175.20	0.113483					16.91		
Barclays Bank PLC	06741TZX8	08/01/2013	08/01/2023	100.000	0.250	3.5547	389.37	0.132996	0.135238				28.33		
Barclays Bank PLC	06745NQH2	10/06/2023	10/05/2028	100.000	0.000	5.9300				0.164722	0.169579	0.174607	14.00	61.02	
Barclays Bank PLC	06745MNF1	08/02/2023	02/02/2027	100.000	0.000	5.5600				0.154444	0.158738	0.163151	23.01	57.67	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06747N3U6	08/05/2019	04/28/2023	100.000	0.000	2.4695	87.22	0.074259						8.69	
Barclays Bank PLC	06748EUZ4	06/30/2021	06/30/2028	100.000	0.000	1.8500	28.06	0.052828	0.053317	0.053810	0.054308	0.054810	19.11	19.46	
Barclays Bank PLC	06749NZG0	05/03/2023	05/01/2025	100.000	0.000	5.0600			0.140556	0.144072	0.147717	0.151454	33.66	52.96	
Barclays Bank PLC	06746XH89	07/27/2018	04/25/2023	100.000	0.000	3.7791	180.40	0.123059					14.03		
Barclays Bank PLC	06749NZH8	05/03/2023	05/05/2026	100.000	0.000	4.7000		0.130556	0.130590	0.133659	0.136799	0.140014	31.25	49.04	
Barclays Bank PLC	06749NZF2	05/03/2023	10/31/2024	100.000	0.000	4.8400			0.134444	0.137644	0.140975		32.19	41.76	
Barclays Bank PLC	06741TZW0	08/15/2013	08/15/2033	100.000	VARIABLE	4.2320	283.16	0.077138	0.078741	0.080407	0.082108	0.083846	28.50	29.72	
Barclays Bank PLC	06749NZC9	05/03/2023	05/03/2028	100.000	0.000	4.8400			0.134444	0.137698	0.141030	0.144443	32.19	50.56	
Barclays Bank PLC	06746X6Q1	04/30/2018	04/28/2023	100.000	0.000	3.7000	186.76	0.121187					14.18		
Barclays Bank PLC	06747NUS1	01/03/2020	01/03/2025	100.000	0.000	2.3200	71.51	0.068270	0.069062	0.069863	0.070673	0.071493	25.00	25.59	
Barclays Bank PLC	06746XH71	07/27/2018	07/25/2024	100.000	0.000	3.8699	185.00	0.125284	0.127709	0.130180	0.132699		46.30	27.01	
Barclays Bank PLC	06749NZA3	04/28/2023	04/30/2026	100.000	0.000	4.6300		0.128611	0.128644	0.131622	0.134669	0.137787	31.44	48.31	
Barclays Bank PLC	06749NZB1	04/28/2023	04/28/2028	100.000	0.000	4.7800			0.132778	0.135951	0.139200	0.142527	32.46	49.94	
Barclays Bank PLC	06738KLP4	06/28/2011	06/28/2023	100.000	VARIABLE	4.8717	572.68	0.135726					24.02		
Barclays Bank PLC	06745MMZ8	07/19/2023	08/04/2027	100.000	0.000	5.4900			0.152500	0.152849	0.157045	0.161355	24.76	57.03	
Barclays Bank PLC	06747N3J1	07/31/2019	07/31/2024	100.000	0.000	2.5801	91.63	0.077398	0.078397	0.079408	0.080432		28.35	16.78	
Barclays Bank PLC	06749NZ88	04/28/2023	10/30/2024	100.000	0.000	5.1200		0.142222	0.142263	0.145905	0.149640		34.79	44.30	
Barclays Bank PLC	06749NZ96	04/28/2023	10/30/2025	100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374	0.144802	32.95	50.71	
Barclays Bank PLC	06746XXN8	12/05/2018	09/05/2023	100.000	0.000	3.7791	164.79	0.120801	0.123084				29.89		
Barclays Bank PLC	06746X6A6	04/25/2018	04/25/2028	100.000	VARIABLE	3.6446	24.36	0.013654	0.013903	0.014157	0.014415	0.014677	4.99	5.18	
Barclays Bank PLC	06744CEV9	08/31/2017	08/30/2024	100.000	0.000	2.9100	166.71	0.093394	0.094738	0.096132	0.097523		34.20	23.23	
Barclays Bank PLC	06749NHN5	01/31/2023	04/29/2026	100.000	0.000	5.2900		0.146944	0.148866	0.152804	0.156845	0.160994	49.35	56.24	
Barclays Bank PLC	06744CVY4	02/14/2018	02/14/2023	100.000	0.000	3.5600	187.97	0.115907					4.98		
Barclays Bank PLC	06748E2W2	02/24/2021	07/23/2026	100.000	0.000	1.2999	24.30	0.036777	0.037016	0.037257	0.037499	0.037743	13.36	13.53	
Barclays Bank PLC	06740PC38	11/29/2010	11/29/2030	100.000	VARIABLE	4.9296	494.75	0.116106	0.117526	0.118981	0.120333	0.121718	42.15	43.16	
Barclays Bank PLC	06748E2V4	02/24/2021	02/25/2028	100.000	0.000	1.6800	31.49	0.047855	0.048257	0.048662	0.049071	0.049483	17.40	17.70	
Barclays Bank PLC	06741TYX9	07/24/2013	07/24/2028	100.000	VARIABLE	3.9848	294.71	0.087356	0.089097	0.090872	0.092682	0.094529	32.31	33.61	
Barclays Bank PLC	06747MQZ2	06/05/2019	02/28/2023	100.000	0.000	2.8993	108.35	0.088387					5.04		
Barclays Bank PLC	06747N2Y9	07/31/2019	07/31/2023	100.000	0.000	2.6600	94.58	0.079985	0.081049				16.91		
Barclays Bank PLC	06749NHH1	01/31/2023	01/31/2028	100.000	0.000	5.2000			0.144444	0.148200	0.152053	0.156007	48.38	55.22	
Barclays Bank PLC	06747N2T0	07/26/2019	07/31/2024	100.000	0.000	2.9716	106.51	0.090212	0.091552	0.092912	0.094293		33.13	19.67	
Barclays Bank PLC	06747MQT6	05/31/2019	05/30/2024	100.000	0.000	3.0400	114.29	0.093849	0.095276	0.096724			34.13	14.41	
Barclays Bank PLC	06747MR57	05/31/2019	05/31/2023	100.000	0.000	2.9400	110.35	0.090450					13.48		
Barclays Bank PLC	06747N2S2	07/26/2019	07/31/2024	100.000	0.000	2.9716	106.51	0.090213	0.091553	0.092913	0.094294		33.13	19.67	
Barclays Bank PLC	06747NTV6	12/30/2019	12/26/2024	100.000	0.000	2.4100	74.59	0.071913	0.072779	0.073656	0.074544		26.05	26.31	
Barclays Bank PLC	06747NU77	01/03/2020	01/04/2027	100.000	0.000	2.5300	78.19	0.074842	0.075789	0.076747	0.077718	0.078701	27.45	28.15	
Barclays Bank PLC	06748ED42	03/31/2021	03/30/2028	100.000	0.000	2.0000	35.51	0.057239	0.057811	0.058389	0.058973	0.059563	20.81	21.23	
Barclays Bank PLC	06747MQS8	05/31/2019	05/31/2024	100.000	0.000	3.0400	114.29	0.093849	0.095276	0.096724			34.13	14.41	
Barclays Bank PLC	06748EU92	06/23/2021	06/22/2028	100.000	0.000	1.8700	28.74	0.053412	0.053912	0.054416	0.054925	0.055438	19.33	19.69	
Barclays Bank PLC	06748EU84	06/23/2021	12/23/2026	100.000	0.000	1.5600	23.94	0.044355	0.044701	0.045049	0.045401	0.045755	16.04	16.29	
Barclays Bank PLC	06747MQR0	05/31/2019	05/30/2024	100.000	0.000	3.0400	114.28	0.093849	0.095275	0.096723			34.13	14.41	
Barclays Bank PLC	06747NU69	12/24/2019	12/22/2023	100.000	0.000	2.4600	76.62	0.073523	0.074428				25.97		
Barclays Bank PLC	06741UKP8	10/30/2014	10/30/2034	100.000	VARIABLE	3.5915	258.58	0.086140	0.086593	0.087054	0.087659	0.088275	31.15	31.52	
Barclays Bank PLC	06747NTU8	12/30/2019	06/25/2025	100.000	0.000	2.5700	79.70	0.077044	0.078034	0.079037	0.080053	0.081081	27.93	28.65	
Barclays Bank PLC	06747NU51	12/24/2019	12/24/2026	100.000	0.000	2.7900	87.26	0.084217	0.085392	0.086583	0.087791	0.089016	30.55	31.40	
Barclays Bank PLC	06746XX40	11/30/2018	11/30/2023	100.000	0.000	3.7600	164.43	0.121226	0.123505				40.29		
Barclays Bank PLC	06744C4C2	09/15/2017	09/15/2027	100.000	VARIABLE	2.4839	16.24	0.008543	0.008649	0.008756	0.008865	0.008975	3.12	3.19	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06746XG31	07/23/2018	01/23/2026	100.000	VARIES	3.8703	170.71	0.108531	0.108756	0.108806	0.108737	0.108554	39.16	39.12	
Barclays Bank PLC	06747QLW5	10/30/2020	10/29/2027	100.000	0.000	1.4500	31.85	0.041457	0.041758	0.042060	0.042365	0.042673	15.02	15.23	
Barclays Bank PLC	06747QM87	11/04/2020	10/31/2023	100.000	0.000	0.6907	14.99	0.019451	0.019518				5.83		
Barclays Bank PLC	06748ECG6	03/24/2021	09/24/2026	100.000	0.000	1.4700	26.26	0.041740	0.042047	0.042356	0.042667	0.042981	15.14	15.36	
Barclays Bank PLC	06749N6Z0	11/29/2022	11/28/2025	100.000	0.000	5.7400	5.10	0.159444	0.163995	0.168702	0.173543	0.178524	58.52	61.93	
Barclays Bank PLC	06749NXW7	03/31/2023	03/31/2026	100.000	0.000	4.8000			0.133333	0.136533	0.139810	0.143166	36.42	50.35	
Barclays Bank PLC	06748ECE1	03/24/2021	03/23/2028	100.000	0.000	1.8500	33.13	0.052825	0.053314	0.053807	0.054305	0.054807	19.20	19.56	
Barclays Bank PLC	06746XFE8	06/29/2018	06/29/2023	100.000	VARIES	3.3273	17.42	0.011129					1.98		
Barclays Bank PLC	06747NCC6	09/05/2019	09/05/2024	100.000	0.000	2.3100	79.31	0.068744	0.069538	0.070342	0.071154		25.08	17.31	
Barclays Bank PLC	06748ESX2	06/03/2021	06/03/2036	100.000	VARIES	2.5612	39.59	0.067158	0.065831	0.064836	0.064210	0.063857	23.87	23.20	
Barclays Bank PLC	06744CUP4	03/05/2018	03/03/2023	100.000	1.000	3.5700	182.63	0.112000					6.94		
Barclays Bank PLC	06749N6H0	11/29/2022	11/29/2024	100.000	0.000	5.8600	5.21	0.162778	0.167547	0.172456	0.177509		59.77	57.48	
Barclays Bank PLC	06741UUW5	09/29/2014	09/29/2034	100.000	VARIES	3.7464	269.29	0.087602	0.088464	0.089343	0.090238	0.091150	31.85	32.49	
Barclays Bank PLC	06744CUQ2	03/05/2018	03/03/2023	100.000	0.000	3.5700	186.10	0.116260					7.21		
Barclays Bank PLC	06747MQ66	05/13/2019	11/12/2026	100.000	0.000	2.3000	86.65	0.069208	0.070004	0.070809	0.071624	0.072447	25.14	25.72	
Barclays Bank PLC	06741T6S1	03/28/2014	03/28/2034	100.000	VARIES	4.1532	281.92	0.079836	0.081494	0.083186	0.084914	0.086677	29.35	30.58	
Barclays Bank PLC	06749N6F4	11/25/2022	11/24/2023	100.000	0.000	5.6300	5.63	0.156389	0.160767				51.30		
Barclays Bank PLC	06746X4X8	04/27/2018	07/25/2024	100.000	0.000	3.8193	193.68	0.124576	0.126955	0.129379	0.131850		46.02	26.84	
Barclays Bank PLC	06746X4W0	04/27/2018	04/25/2023	100.000	0.000	3.7000	187.13	0.121187					13.82		
Barclays Bank PLC	06741T6U6	03/04/2014	03/04/2024	100.000	0.250	3.4337	347.06	0.125060	0.127088	0.129151			45.87	8.14	
Barclays Bank PLC	06749N6A5	11/29/2022	02/26/2026	100.000	0.000	5.7400	5.10	0.159444	0.161656	0.166296	0.171068	0.175978	58.65	61.94	
Barclays Bank PLC	06749NXA5	03/22/2023	03/22/2028	100.000	0.000	4.8800			0.135556	0.138863	0.142251	0.145722	38.15	51.28	
Barclays Bank PLC	06749NXB3	04/05/2023	04/03/2026	100.000	0.000	4.9300			0.136944	0.140283	0.143741	0.147284	36.72	51.74	
Barclays Bank PLC	06744C3B5	09/29/2017	09/30/2024	100.000	0.000	3.1200	176.73	0.101185	0.102763	0.104366	0.105994		37.00	28.37	
Barclays Bank PLC	06746X4M2	05/03/2018	05/03/2023	100.000	0.000	3.7000	186.40	0.121213					14.79		
Barclays Bank PLC	06741T6B8	02/28/2014	02/28/2034	100.000	VARIES	4.0797	307.15	0.095900	0.095428	0.097603	0.097678	0.100300	35.13	36.07	
Barclays Bank PLC	06744CUB5	02/28/2018	02/28/2025	100.000	0.000	3.7300	195.98	0.122358	0.124640	0.126964	0.129332	0.131744	45.03	46.72	
Barclays Bank PLC	06745NNY8	10/05/2023	10/04/2028	100.000	0.000	5.9300				0.164722	0.169579	0.174607	14.17	61.03	
Barclays Bank PLC	06748WWZ2	12/28/2021	06/25/2027	100.000	0.000	1.8800	19.05	0.053200	0.053700	0.054205	0.054714	0.055229	19.25	19.61	
Barclays Bank PLC	06744CUC3	02/28/2018	02/28/2023	100.000	1.100	3.5359	181.19	0.110362					6.29		
Barclays Bank PLC	06747P7G8	02/28/2020	02/26/2025	100.000	0.000	1.6100	46.63	0.046547	0.046922	0.047300	0.047680	0.048064	16.92	17.19	
Barclays Bank PLC	06747PHJ1	04/03/2020	03/29/2024	100.000	0.000	3.5299	100.84	0.106975	0.108863	0.110784			39.20	9.75	
Barclays Bank PLC	06745NNU6	10/11/2023	04/10/2025	100.000	0.000	6.0500				0.168056	0.173111	0.178348	13.44	62.24	
Barclays Bank PLC	06749NNU2	03/30/2023	03/30/2028	100.000	VARIES	4.9200			0.137444	0.131333	0.130444	0.126556	36.23	46.70	
Barclays Bank PLC	06748WFQ1	09/22/2021	09/21/2028	100.000	0.000	1.7900	22.99	0.050614	0.051067	0.051524	0.051985	0.052450	18.39	18.72	
Barclays Bank PLC	06747PHE2	03/31/2020	03/31/2027	100.000	0.000	3.7900	108.93	0.115639	0.117830	0.120063	0.122338	0.124656	42.43	44.05	
Barclays Bank PLC	06745MKK3	06/23/2023	06/23/2025	100.000	0.000	5.6300			0.156389	0.160791	0.165318	0.169971	29.44	58.77	
Barclays Bank PLC	06749NX31	03/21/2023	03/20/2025	100.000	0.000	5.2600			0.146111	0.149932	0.153876	0.157923	41.30	55.49	
Barclays Bank PLC	06748XZV6	11/09/2022	11/07/2025	100.000	0.000	6.1500	8.88	0.170833	0.176028	0.181441	0.187020	0.192771	63.01	66.93	
Barclays Bank PLC	06744CD65	10/25/2017	10/24/2024	100.000	0.000	3.2400	181.31	0.105680	0.107392	0.109132	0.110900		38.58	32.29	
Barclays Bank PLC	06748WX40	01/03/2022	01/04/2027	100.000	0.000	1.8700	18.68	0.052432	0.052922	0.053417	0.053917	0.054421	19.14	19.50	
Barclays Bank PLC	06744CD73	10/25/2017	10/24/2024	100.000	0.000	3.2400	181.31	0.105681	0.107393	0.109132	0.110900		38.58	32.29	
Barclays Bank PLC	06748WFR9	09/22/2021	03/22/2027	100.000	0.000	1.5300	19.63	0.043153	0.043483	0.043815	0.044151	0.044488	15.66	15.90	
Barclays Bank PLC	06747PHD4	03/31/2020	03/31/2026	100.000	0.000	3.8100	109.53	0.116305	0.118520	0.120778	0.123079	0.125424	42.68	44.32	
Barclays Bank PLC	06747P7E3	02/28/2020	08/26/2025	100.000	0.000	1.6900	48.99	0.048957	0.049371	0.049788	0.050209	0.050633	17.80	18.11	
Barclays Bank PLC	06749NWP3	03/22/2023	06/21/2024	100.000	0.000	4.7700			0.132500	0.134063	0.137260		37.30	23.33	
Barclays Bank PLC	06748WX32	12/28/2021	12/28/2028	100.000	0.000	2.0600	20.88	0.058407	0.059009	0.059616	0.060231	0.060851	21.14	21.58	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06744CTR2	02/26/2018	02/21/2025	100.000	0.000	3.3199	173.08	0.106901	0.108676	0.110480	0.112314	0.114178	39.27	40.58	
Barclays Bank PLC	06749NMM0	04/06/2023	04/08/2025	100.000	0.000	5.1100		0.141944	0.141985	0.145612	0.149333	0.153148	37.93	53.72	
Barclays Bank PLC	06745W7A2	08/31/2023	08/28/2026	100.000	4.010	5.6300				0.169333	0.172944	0.171722	20.44	62.01	
Barclays Bank PLC	06744CTS0	02/26/2018	11/21/2023	100.000	0.000	3.2994	171.96	0.107019	0.108784				34.56		
Barclays Bank PLC	06747PYD5	07/06/2020	07/06/2023	100.000	0.000	1.2599	31.72	0.035887	0.036113				6.68		
Barclays Bank PLC	06741VLY6	03/31/2017	09/29/2023	100.000	0.000	3.2100	201.09	0.106228	0.107933				28.78		
Barclays Bank PLC	06746X3X9	05/03/2018	05/03/2023	100.000	0.000	3.7000	186.40	0.121213					14.79		
Barclays Bank PLC	06746X3M1	04/30/2018	04/28/2023	100.000	1.250	3.7000	182.58	0.115679					13.53		
Barclays Bank PLC	06741VLW0	03/31/2017	03/28/2024	100.000	0.000	3.2600	204.49	0.108161	0.109924	0.111716			39.59	9.72	
Barclays Bank PLC	06747NAQ7	08/30/2019	08/30/2024	100.000	0.000	2.2798	78.58	0.067785	0.068549	0.069339	0.070125		24.73	16.71	
Barclays Bank PLC	06746XE58	06/29/2018	06/29/2023	100.000	1.000	3.7100	177.04	0.117154					20.85		
Barclays Bank PLC	06746X3V3	04/30/2018	04/30/2025	100.000	0.000	3.8700	196.05	0.127738	0.130209	0.132729	0.135297	0.137915	46.73	48.56	
Barclays Bank PLC	06747NB45	08/30/2019	08/30/2024	100.000	0.000	2.2800	78.58	0.067792	0.068557	0.069347	0.070133		24.73	16.72	
Barclays Bank PLC	06744CTM3	03/05/2018	03/05/2025	100.000	VARIES	3.7200	179.11	0.103722	0.103626	0.103541	0.103472	0.103391	37.30	37.24	
Barclays Bank PLC	06747NB37	08/30/2019	08/31/2023	100.000	0.000	2.2000	75.74	0.065256	0.065966				15.73		
Barclays Bank PLC	06749NWA6	03/10/2023	03/12/2026	100.000	0.000	5.8900		0.163611	0.163665	0.168485	0.173446	0.178554	48.15	62.65	
Barclays Bank PLC	06747PH36	04/03/2020	03/31/2023	100.000	0.000	3.4131	97.37	0.103151					9.18		
Barclays Bank PLC	06746XE41	06/29/2018	06/29/2023	100.000	1.750	3.7100	174.71	0.113825					20.26		
Barclays Bank PLC	06744CTC5	02/14/2018	02/12/2025	100.000	0.000	3.7700	199.99	0.123862	0.126197	0.128576	0.130999	0.133468	45.67	47.40	
Barclays Bank PLC	06749N4Z2	11/21/2022	11/20/2025	100.000	0.000	5.8500	6.50	0.162500	0.167227	0.172118	0.177153	0.182334	59.75	63.29	
Barclays Bank PLC	06747T259	07/06/2021	07/06/2028	100.000	0.000	1.7400	26.08	0.049178	0.049606	0.050037	0.050473	0.050912	17.93	18.24	
Barclays Bank PLC	06747NAD6	08/30/2019	08/28/2024	100.000	0.000	2.2800	78.58	0.067782	0.068555	0.069336	0.070127		24.73	16.58	
Barclays Bank PLC	06745MJR0	06/22/2023	06/22/2026	100.000	0.000	5.2900		0.146944	0.150831	0.154821	0.158916		27.81	55.09	
Barclays Bank PLC	06748WF65	10/05/2021	09/30/2026	100.000	0.000	1.4900	18.57	0.041998	0.042311	0.042626	0.042944	0.043264	15.23	15.46	
Barclays Bank PLC	06748WF57	09/30/2021	09/29/2028	100.000	0.000	1.9200	24.24	0.054359	0.054881	0.055408	0.055940	0.056477	19.76	20.14	
Barclays Bank PLC	06741TWH6	06/17/2013	06/17/2033	100.000	VARIES	3.6856	250.57	0.071286	0.072600	0.073938	0.075300	0.076688	25.94	26.90	
Barclays Bank PLC	06749NW24	03/29/2023	03/29/2028	100.000	0.000	4.7600		0.132222	0.135369	0.138591	0.141889		36.25	49.91	
Barclays Bank PLC	06747NAC8	08/30/2019	08/28/2024	100.000	0.000	2.2800	78.58	0.067782	0.068554	0.069336	0.070126		24.73	16.57	
Barclays Bank PLC	06749NW32	03/29/2023	03/29/2027	100.000	0.000	4.7800		0.132778	0.135951	0.139200	0.142527		36.41	50.13	
Barclays Bank PLC	06749NVR0	03/22/2023	03/20/2025	100.000	0.000	4.9100		0.136389	0.139700	0.143130	0.146644		38.39	51.61	
Barclays Bank PLC	06749NEP3	01/31/2023	01/31/2030	100.000	0.000	5.0700		0.140833	0.144403	0.148064	0.151818		47.15	53.76	
Barclays Bank PLC	06745MAZ1	05/24/2023	05/24/2028	100.000	0.000	5.0600		0.140556	0.144112	0.147758	0.151496		30.63	52.81	
Barclays Bank PLC	06740PYE0	12/30/2010	12/30/2030	100.000	VARIES	5.6003	572.02	0.143158	0.145117	0.147132	0.148103	0.149101	51.89	53.14	
Barclays Bank PLC	06746XM34	08/31/2018	08/31/2023	100.000	VARIES	3.7102	160.81	0.104053	0.103624				24.79		
Barclays Bank PLC	06747PP52	04/22/2020	04/22/2027	100.000	0.000	2.4000	66.34	0.070764	0.071613	0.072472	0.073342	0.074222	25.75	26.37	
Barclays Bank PLC	06749NMX7	03/03/2023	03/05/2026	100.000	0.000	5.7600		0.160000	0.160051	0.164661	0.169403	0.174282	48.23	61.25	
Barclays Bank PLC	06745MB72	05/31/2023	03/02/2026	100.000	0.000	5.2100		0.144722	0.146649	0.150469	0.154389		30.77	54.40	
Barclays Bank PLC	06747MMH5	07/03/2019	03/31/2023	100.000	0.000	2.8815	105.20	0.087821					7.82		
Barclays Bank PLC	06749NMY5	03/03/2023	03/02/2028	100.000	0.000	5.6100		0.155833	0.160180	0.164673	0.169292		46.96	59.56	
Barclays Bank PLC	06741VCG5	10/31/2016	10/31/2023	100.000	0.000	2.5499	169.22	0.082462	0.083513				24.85		
Barclays Bank PLC	06748XPZ8	09/01/2022	09/03/2026	100.000	0.000	5.0300	16.77	0.139761	0.143276	0.146880	0.150574	0.154361	51.79	54.42	
Barclays Bank PLC	06747NZF4	01/31/2020	01/29/2025	100.000	0.000	1.9400	57.99	0.056550	0.057099	0.057653	0.058212	0.058777	20.62	21.03	
Barclays Bank PLC	06747NZE7	01/31/2020	07/29/2025	100.000	0.000	2.0100	60.13	0.058692	0.059282	0.059878	0.060480	0.061088	21.42	21.85	
Barclays Bank PLC	06745NE44	10/03/2023	07/06/2026	100.000	0.000	5.9625				0.165625	0.168176	0.173190	14.58	61.41	
Barclays Bank PLC	06745NE51	10/03/2023	04/05/2027	100.000	0.000	5.9500			0.165278	0.165332	0.170251	0.175316	14.55	61.26	
Barclays Bank PLC	06745MB23	05/24/2023	05/24/2027	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	32.27	55.75	
Barclays Bank PLC	06745MAK4	05/31/2023	05/30/2028	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	31.07	55.16	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06746XLE1	08/31/2018	06/01/2023	100.000	1.000	3.6891	168.63	0.115303						17.30	
Barclays Bank PLC	06749NMR0	02/28/2023	02/27/2025	100.000	0.000	6.0100			0.166944	0.171933	0.177100	0.182422	51.20	64.13	
Barclays Bank PLC	06745MAL2	05/31/2023	02/28/2025	100.000	0.000	5.6500			0.156944	0.159112	0.163607	0.168229	33.38	59.21	
Barclays Bank PLC	06745MAM0	06/05/2023	03/06/2025	100.000	0.000	5.5400			0.153889	0.156044	0.160366	0.164808	31.95	57.96	
Barclays Bank PLC	06747MWA0	06/28/2019	06/30/2023	100.000	0.000	2.9300	107.44	0.090127					16.13		
Barclays Bank PLC	06745MAN8	05/04/2023	05/06/2025	100.000	0.000	5.1900		0.144167	0.144208	0.147950	0.151790	0.155729	34.38	54.38	
Barclays Bank PLC	06744CJZ5	11/30/2017	11/29/2024	100.000	0.000	3.1200	170.56	0.101167	0.102745	0.104348	0.105976		36.81	34.52	
Barclays Bank PLC	06745NDQ6	08/31/2023	08/31/2026	100.000	5.750	5.6300				0.155500	0.157111	0.155556	18.76	56.38	
Barclays Bank PLC	06746XLB7	08/31/2018	06/01/2023	100.000	0.000	3.6892	171.84	0.119718					17.96		
Barclays Bank PLC	06741RGQ8	04/18/2013	04/18/2030	100.000	VARIES	3.0513	307.35	0.089910	0.090010	0.089900	0.089788	0.089675	32.38	32.33	
Barclays Bank PLC	06748D527	02/17/2023	03/04/2026	100.000	0.000	5.5200		0.153333	0.153733	0.157976	0.162336	0.166817	48.76	58.69	
Barclays Bank PLC	06745NDH6	09/20/2023	10/05/2027	100.000	0.000	5.8500			0.162500	0.162896	0.167661	0.172565	16.45	60.33	
Barclays Bank PLC	06744CJTQ5	11/27/2017	11/21/2024	100.000	0.000	3.1199	170.86	0.101122	0.102700	0.104302	0.105929		36.82	33.67	
Barclays Bank PLC	06747MW85	06/28/2019	06/28/2024	100.000	0.000	3.0400	111.66	0.093850	0.095277	0.096725			34.05	17.12	
Barclays Bank PLC	06747NHX5	10/02/2019	10/02/2024	100.000	0.000	2.3500	78.84	0.070017	0.070840	0.071672	0.072514		25.50	19.57	
Barclays Bank PLC	06744CJR3	11/27/2017	11/22/2023	100.000	0.000	3.0299	165.59	0.097781	0.099262				31.65		
Barclays Bank PLC	06747B506	06/05/2019	06/04/2025	100.000	0.000	3.2000	120.11	0.099326	0.100915	0.102530	0.104170	0.105837	36.13	37.30	
Barclays Bank PLC	06746KX0	09/06/2018	06/05/2023	100.000	0.000	3.7091	172.11	0.120440					18.55		
Barclays Bank PLC	06747NHT4	10/02/2019	10/02/2024	100.000	0.000	2.3500	78.84	0.070017	0.070840	0.071672	0.072514		25.50	19.57	
Barclays Bank PLC	06747PNU9	04/30/2020	04/30/2025	100.000	0.000	2.2800	62.40	0.067027	0.067791	0.068564	0.069345	0.070136	24.36	24.92	
Barclays Bank PLC	06749NMB5	02/28/2023	02/26/2026	100.000	0.000	5.6000			0.155556	0.159863	0.164339	0.168940	47.67	59.49	
Barclays Bank PLC	06747MVL7	05/29/2019	05/29/2029	100.000	VARIES	3.3999	121.00	0.091890	0.091606	0.091428	0.091359	0.091382	33.01	32.90	
Barclays Bank PLC	06747PNV7	05/05/2020	04/30/2024	100.000	0.000	2.1000	57.06	0.061442	0.062088	0.062739			22.31	7.47	
Barclays Bank PLC	06745MA65	05/31/2023	11/28/2025	100.000	0.000	5.3200			0.147778	0.151665	0.155699	0.159841	31.31	55.60	
Barclays Bank PLC	06745MA73	05/31/2023	05/29/2026	100.000	0.000	5.1400			0.142778	0.146427	0.150190	0.154050	30.24	53.63	
Barclays Bank PLC	06747QA56	07/29/2020	07/29/2027	100.000	0.000	1.8100	44.62	0.052123	0.052594	0.053070	0.053550	0.054035	18.99	19.34	
Barclays Bank PLC	06741WEM8	12/26/2018	12/26/2023	100.000	0.000	2.8900	122.07	0.090042	0.091343				32.20		
Barclays Bank PLC	06747QA49	07/29/2020	07/29/2025	100.000	0.000	1.4600	35.87	0.041753	0.042058	0.042365	0.042674	0.042985	15.18	15.40	
Barclays Bank PLC	06748WLY7	10/27/2021	10/26/2028	100.000	0.000	2.2700	26.96	0.064491	0.065223	0.065963	0.066712	0.067469	23.44	23.98	
Barclays Bank PLC	06748WLZ4	10/27/2021	04/29/2027	100.000	0.000	1.9100	22.65	0.054079	0.054596	0.055117	0.055643	0.056175	19.63	20.00	
Barclays Bank PLC	06747H636	06/03/2020	06/03/2027	100.000	0.000	2.1700	57.22	0.063620	0.064310	0.065008	0.065713	0.066426	23.07	23.57	
Barclays Bank PLC	06747NHF4	10/03/2019	10/05/2026	100.000	0.000	2.4700	82.93	0.073865	0.074777	0.075700	0.076635	0.077582	26.91	27.58	
Barclays Bank PLC	06747NYG3	02/05/2020	07/31/2023	100.000	0.000	1.8715	55.62	0.054450	0.054960				11.47		
Barclays Bank PLC	06747G331	04/22/2020	05/05/2027	100.000	0.000	2.3999	66.34	0.070823	0.071673	0.072533	0.073403	0.074284	25.75	26.37	
Barclays Bank PLC	06745NCP9	08/30/2023	09/11/2024	100.000	0.000	6.0300			0.167500	0.167809	0.172868		20.30	42.86	
Barclays Bank PLC	06749NLT7	02/28/2023	02/26/2026	100.000	0.000	5.7200			0.158889	0.163383	0.168055	0.172862	48.71	60.84	
Barclays Bank PLC	06748XP70	08/30/2022	02/28/2025	100.000	0.000	4.8900	16.44	0.135833	0.139118	0.142519	0.146004	0.149573	50.31	52.80	
Barclays Bank PLC	06747NYP5	02/05/2020	01/26/2023	100.000	0.000	1.8499	54.97	0.053783					1.34		
Barclays Bank PLC	06747PNC9	04/24/2020	04/26/2027	100.000	0.000	2.3700	65.35	0.069836	0.070664	0.071501	0.072349	0.073206	25.40	26.00	
Barclays Bank PLC	06747M3U8	12/26/2018	09/25/2023	100.000	0.000	2.8095	118.55	0.086644	0.087861				23.09		
Barclays Bank PLC	06749NLL4	03/02/2023	09/02/2025	100.000	0.000	5.8900			0.163611	0.168429	0.173390	0.178496	49.49	62.73	
Barclays Bank PLC	06749NLM2	03/02/2023	09/02/2026	100.000	0.000	5.8400			0.162222	0.166959	0.171834	0.176852	49.07	62.16	
Barclays Bank PLC	06747N622	08/02/2019	02/02/2023	100.000	VARIES	2.7753	14.48	0.011945					0.37		
Barclays Bank PLC	06747B449	07/03/2019	07/06/2026	100.000	0.000	3.2200	118.10	0.098466	0.100051	0.101662	0.103298	0.104961	36.29	37.47	
Barclays Bank PLC	06747QQA8	11/30/2020	11/30/2027	100.000	0.000	1.4300	30.18	0.040871	0.041163	0.041457	0.041754	0.042052	14.78	15.00	
Barclays Bank PLC	06747NXT6	02/05/2020	02/05/2025	100.000	0.000	1.9400	57.71	0.056554	0.057103	0.057657	0.058216	0.058781	20.62	21.02	
Barclays Bank PLC	06747NXS8	01/31/2020	01/31/2024	100.000	0.000	1.8800	56.16	0.054724	0.055238	0.055757			19.95	1.62	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Barclays Bank PLC	06747NGL2	09/18/2019	09/18/2024	100.000	0.000	2.5500	86.85	0.076428	0.077402	0.078389	0.079388		27.89	20.33	
Barclays Bank PLC	06748EGK3	05/05/2021	05/05/2026	100.000	0.000	1.3500	22.53	0.038264	0.038523	0.038783	0.039045	0.039308	13.85	14.04	
Barclays Bank PLC	06741W3X6	04/18/2023	04/17/2025	100.000	0.000	5.1200			0.142222	0.145843	0.149576	0.153406	36.25	53.74	
Barclays Bank PLC	06747PN39	04/22/2020	04/22/2027	100.000	0.000	2.4000	66.34	0.070764	0.071613	0.072472	0.073342	0.074222	25.75	26.37	
Barclays Bank PLC	06748EGJ6	04/30/2021	04/28/2028	100.000	0.000	1.9100	32.25	0.054584	0.055105	0.055632	0.056163	0.056699	19.81	20.19	
Barclays Bank PLC	06747NXQ2	01/31/2020	01/29/2027	100.000	0.000	2.1400	64.12	0.062690	0.063361	0.064039	0.064724	0.065416	22.89	23.39	
Barclays Bank PLC	06745MPU6	08/03/2023	08/05/2026	100.000	0.000	5.4700			0.151944	0.151991	0.156148	0.160418	22.49	56.70	
Barclays Bank PLC	06739FJF9	03/11/2016	03/13/2023	100.000	0.125	2.2608	164.70	0.072143					5.19		
Barclays Bank PLC	06745MPV4	08/03/2023	08/05/2025	100.000	0.000	5.8300			0.161944	0.161997	0.166719	0.171579	23.98	60.57	
Barclays Bank PLC	06745MPW2	07/31/2023	07/31/2025	100.000	0.000	5.8100				0.161389	0.166077	0.170902	24.37	60.38	
Barclays Bank PLC	06747NGJ7	10/03/2019	10/03/2024	100.000	0.000	2.2800	76.34	0.067790	0.068563	0.069345	0.070135		24.68	19.00	
Barclays Bank PLC	06745MQ92	07/19/2023	10/17/2024	100.000	0.000	5.8300			0.161944	0.164252	0.169040		26.41	47.84	
Barclays Bank PLC	06745MPQ5	08/03/2023	05/05/2025	100.000	0.000	5.8500			0.162500	0.164929	0.169754	0.174719	24.19	60.79	
Barclays Bank PLC	06745MPR3	08/03/2023	08/05/2025	100.000	0.000	5.8300			0.161944	0.161997	0.166719	0.171579	23.98	60.57	
Barclays Bank PLC	06745MQ43	07/11/2023	07/11/2024	100.000	0.000	5.9600				0.165556	0.170489		28.14	32.34	
Barclays Bank PLC	06746XJK0	07/31/2018	07/31/2023	100.000	VARIES	3.8007	168.69	0.107206	0.106490				22.28		
Barclays Bank PLC	06745MPS1	08/03/2023	02/05/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	23.19	58.52	
Barclays Bank PLC	06741VAN2	09/30/2016	09/29/2023	100.000	0.000	2.2200	148.05	0.070397	0.071178				19.01		
Barclays Bank PLC	06745MPT9	08/03/2023	08/03/2028	100.000	0.000	5.5200				0.153333	0.157565	0.161914	22.69	57.23	
Barclays Bank PLC	06745MPM4	07/31/2023	07/31/2028	100.000	0.000	5.4700				0.151944	0.156100	0.160369	22.94	56.72	
Barclays Bank PLC	06749NKR2	02/23/2023	02/23/2028	100.000	0.000	5.4900			0.152500	0.156686	0.160987	0.165406	47.51	58.30	
Barclays Bank PLC	06748XNW7	08/24/2022	02/23/2024	100.000	0.000	4.5900	16.19	0.127500	0.130410	0.133403			47.18	6.94	
Barclays Bank PLC	06749NKS0	02/23/2023	02/22/2027	100.000	0.000	5.8300			0.161944	0.166639	0.171496	0.176496	50.48	62.14	
Barclays Bank PLC	06739FJQ5	10/30/2018	10/30/2023	100.000	0.000	3.9200	175.75	0.127181	0.129674				38.48		
Barclays Bank PLC	06747NGC2	10/03/2019	03/31/2023	100.000	0.000	2.1416	71.58	0.063405					5.64		
Barclays Bank PLC	06745MPJ1	07/31/2023	07/31/2025	100.000	0.000	5.8100				0.161389	0.166077	0.170902	24.37	60.38	
Barclays Bank PLC	06741WDG2	12/04/2017	06/02/2023	100.000	1.000	3.0301	161.63	0.093352					14.10		
Barclays Bank PLC	06744CYW5	03/09/2018	03/09/2028	100.000	VARIES	3.4394	20.80	0.011822	0.012025	0.012232	0.012442	0.012656	4.34	4.49	
Barclays Bank PLC	06745MPL6	07/31/2023	07/30/2026	100.000	0.000	5.4500				0.151389	0.155514	0.159752	22.86	56.51	
Barclays Bank PLC	06745MPK8	07/31/2023	01/29/2026	100.000	0.000	5.6300				0.156389	0.160767	0.165292	23.61	58.44	
Barclays Bank PLC	06748WKB8	11/03/2021	11/03/2026	100.000	0.000	1.9400	22.68	0.054940	0.055473	0.056011	0.056554	0.057103	19.94	20.33	
Barclays Bank PLC	06747C686	09/05/2019	09/03/2026	100.000	0.000	2.5000	86.06	0.074808	0.075743	0.076689	0.077648	0.078619	27.32	28.01	
Barclays Bank PLC	06748XNM9	09/06/2022	09/05/2024	100.000	0.000	4.9600	15.84	0.137778	0.141176	0.144677	0.148265		51.01	35.95	
Barclays Bank PLC	06748WKKJ1	10/29/2021	10/31/2028	100.000	0.000	2.2700	26.83	0.064499	0.065231	0.065971	0.066720	0.067477	23.44	23.98	
Barclays Bank PLC	06747PM97	04/08/2020	04/08/2027	100.000	0.000	3.7900	108.01	0.115638	0.117829	0.120062	0.122338	0.124656	42.39	44.01	
Barclays Bank PLC	06747NG32	10/03/2019	06/30/2023	100.000	0.000	2.1595	72.19	0.064311					11.51		
Barclays Bank PLC	06741VQR6	04/28/2017	10/30/2023	100.000	0.000	3.1299	192.77	0.103154	0.104769				31.13		
Barclays Bank PLC	06741VQQ8	04/28/2017	04/25/2024	100.000	0.000	3.0900	190.11	0.101576	0.103146	0.104739			37.06	11.94	
Barclays Bank PLC	06740PVH6	10/20/2010	10/20/2025	100.000	VARIES	4.6203	564.64	0.129436	0.129264	0.129088	0.128908	0.128723	46.54	46.41	
Barclays Bank PLC	06744CYES	04/03/2018	04/05/2023	100.000	0.000	3.5300	180.64	0.114799					10.79		
Barclays Bank PLC	06744C7B1	10/27/2017	10/24/2024	100.000	0.000	3.2400	181.10	0.105661	0.107372	0.109112	0.110879		38.58	32.29	
Barclays Bank PLC	06744CYF2	03/29/2018	03/31/2023	100.000	1.250	3.5081	175.77	0.108727	0.110634				9.68		
Barclays Bank PLC	06747N5K6	08/05/2019	07/31/2024	100.000	0.000	2.5814	91.29	0.077414	0.078413	0.079425	0.080450		28.35	16.78	
Barclays Bank PLC	06744C7C9	10/27/2017	10/25/2023	100.000	0.000	3.1300	174.49	0.101532	0.103121				30.14		
Barclays Bank PLC	06747N5J9	07/31/2019	07/31/2025	100.000	0.000	2.4500	86.85	0.073215	0.074112	0.075020	0.075939	0.076869	26.79	27.45	
Barclays Bank PLC	06747PLM9	04/20/2020	04/21/2025	100.000	0.000	2.2700	62.79	0.066720	0.067477	0.068243	0.069017	0.069801	24.26	24.82	
Barclays Bank PLC	06749NJW3	02/15/2023	02/14/2030	100.000	0.000	5.4500			0.151389	0.155491	0.159728	0.164081	48.40	57.92	

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Barclays Bank PLC	06747PLN7	04/17/2020	04/18/2024	100.000	0.000	2.1600	59.87	0.063316	0.064000	0.064691			23.02	6.92	
Barclays Bank PLC	06746XZK2	12/24/2018	12/22/2023	100.000	0.000	3.5300	151.03	0.112764	0.114754				39.94		
Barclays Bank PLC	06748XN80	08/17/2022	08/14/2025	100.000	0.000	4.6700	17.38	0.129722	0.132701	0.135799	0.138970	0.142215	48.07	50.34	
Barclays Bank PLC	06747NWE0	01/02/2020	01/02/2025	100.000	0.000	2.4000	74.12	0.070764	0.071613	0.072472	0.073342	0.074222	25.93	26.56	
Barclays Bank PLC	06744CY70	03/29/2018	09/26/2024	100.000	0.000	3.6400	187.19	0.118894	0.121058	0.123261	0.125505		43.61	33.07	
Barclays Bank PLC	06748XN31	09/06/2022	09/05/2024	100.000	0.000	4.9600	15.84	0.137778	0.141176	0.144677	0.148265		51.01	35.95	
Barclays Bank PLC	06745NRP3	10/13/2023	10/15/2025	100.000	0.000	5.9500			0.165278	0.165332	0.170251	0.175316	12.90	61.16	
Barclays Bank PLC	06748XN23	09/06/2022	09/03/2027	100.000	0.000	5.0800	16.23	0.141111	0.144636	0.148309	0.152076	0.155939	52.28	54.97	
Barclays Bank PLC	06744CY62	03/29/2018	03/28/2023	100.000	0.000	3.5100	179.99	0.114015					9.92		
Barclays Bank PLC	06747RAA3	04/16/2021	04/14/2028	100.000	0.000	1.8600	32.14	0.053116	0.053610	0.054109	0.054612	0.055120	19.29	19.65	
Barclays Bank PLC	06747D882	11/05/2019	11/04/2026	100.000	0.000	2.7100	88.68	0.081603	0.082708	0.083829	0.084965	0.086116	29.70	30.51	
Barclays Bank PLC	06747MC38	02/28/2019	02/29/2024	100.000	0.000	3.6879	150.76	0.116432	0.118567	0.120766			42.83	7.00	
Barclays Bank PLC	06747C546	09/06/2019	08/29/2024	100.000	0.000	2.3000	78.88	0.068394	0.069176	0.069976	0.070781		24.96	16.80	
Barclays Bank PLC	06740PV29	12/30/2010	12/30/2030	100.000	VARIES	5.2624	567.31	0.137914	0.139109	0.140336	0.140961	0.141602	49.87	50.63	
Barclays Bank PLC	06745NAP3	08/23/2023	09/05/2024	100.000	0.000	5.9700			0.165833	0.166163	0.171123		21.26	41.44	
Barclays Bank PLC	06744C6N6	10/31/2017	10/31/2024	100.000	0.000	3.2400	180.78	0.105690	0.107402	0.109142	0.110910		38.57	32.95	
Barclays Bank PLC	06748F829	02/15/2023	02/13/2026	100.000	0.000	5.3900			0.149722	0.153712	0.157855	0.162109	47.86	57.24	
Barclays Bank PLC	06747NEP5	09/27/2019	09/25/2024	100.000	0.000	2.4600	83.02	0.073523	0.074428	0.075343	0.076270		26.81	20.06	
Barclays Bank PLC	06748F845	02/15/2023	02/18/2026	100.000	0.000	5.4100			0.150278	0.150346	0.154412	0.158589	0.162879	48.05	57.47
Barclays Bank PLC	06744CGK1	08/25/2017	08/22/2024	100.000	0.000	2.9600	170.25	0.095210	0.096619	0.098049	0.099500		34.90	22.91	
Barclays Bank PLC	06747NVN1	12/11/2019	12/11/2029	100.000	VARIES	2.4256	11.69	0.009987	0.010108	0.010231	0.010355	0.010480	3.62	3.71	
Barclays Bank PLC	06748E4K6	02/26/2021	02/28/2028	100.000	0.000	1.7600	32.91	0.050196	0.050637	0.051083	0.051532	0.051986	18.26	18.58	
Barclays Bank PLC	06747NEN0	09/27/2019	03/25/2025	100.000	0.000	2.5300	85.47	0.075772	0.076731	0.077702	0.078685	0.079680	27.64	28.34	
BellSouth	079867AS6	12/13/1995	12/15/2095	25.235	VARIES	6.8500	1187.12	0.184763	0.184764	0.184766	0.184767	0.184769	66.51	66.52	
Bureau County SD #502, I	121133CK6	10/10/2013	12/01/2023	100.125	VARIES	4.9874	461.36	0.138555	0.138547				45.72		
Bureau County, SD #205,	121133CL4	10/10/2013	12/01/2029	100.148	VARIES	5.8866	545.02	0.163642	0.163634	0.163627	0.163619	0.163611	58.91	58.90	
CANUTILLO TEX INDPT SCH	138735YN9	07/29/2020	02/15/2030	81.977	0.000	2.0930	42.42	0.049733	0.050254	0.050780	0.051311	0.051848	18.14	18.52	
CANUTILLO TEX INDPT SCH	138735YL3	07/29/2020	02/15/2028	86.749	0.000	1.8930	40.52	0.047408	0.047857	0.048310	0.048767	0.049229	17.27	17.60	
CANUTILLO TEX INDPT SCH	138735YK5	07/29/2020	02/15/2027	89.327	0.000	1.7320	38.11	0.044519	0.044905	0.045294	0.045686	0.046082	16.20	16.48	
CANUTILLO TEX INDPT SCH	138735YM1	07/29/2020	02/15/2029	84.413	0.000	1.9930	41.55	0.048665	0.049150	0.049640	0.050134	0.050634	17.74	18.09	
CAREY OHIO EXMP VLG SCH	141771BW4	03/04/2020	11/01/2036	57.028	0.000	3.3998	57.02	0.058909	0.059910	0.060928	0.061964	0.063018	21.51	22.25	
CAREY OHIO EXMP VLG SCH	141771BU8	03/04/2020	11/01/2034	61.892	0.000	3.2998	59.99	0.061890	0.062911	0.063949	0.065004	0.066076	22.59	23.34	
CAREY OHIO EXMP VLG SCH	141771BV6	03/04/2020	11/01/2035	59.439	0.000	3.3499	58.52	0.060418	0.061430	0.062459	0.063505	0.064568	22.06	22.80	
CAREY OHIO EXMP VLG SCH	141771BT1	03/04/2020	11/01/2033	64.382	0.000	3.2499	61.43	0.063322	0.064351	0.065397	0.066459	0.067539	23.11	23.86	
CAREY OHIO EXMP VLG SCH	141771BR5	03/04/2020	11/01/2031	69.862	0.000	3.0999	63.47	0.065284	0.066296	0.067324	0.068367	0.069427	23.81	24.55	
CAREY OHIO EXMP VLG SCH	141771BS3	03/04/2020	11/01/2032	67.325	0.000	3.1499	62.18	0.064011	0.065020	0.066044	0.067084	0.068140	23.35	24.09	
CBIZ, Inc.	124805AA0	05/30/2006	06/01/2026	100.000	VARIES	8.9994	2641.76	0.759964	0.789170	0.819460	0.851113	0.884189	280.63	302.64	
CBIZ, Inc.	124805AB8	05/30/2006	06/01/2026	100.000	VARIES	8.9994	2641.76	0.759964	0.789170	0.819460	0.851113	0.884189	280.63	302.64	
CHINA SPRING TEX INDPT S	169412RQ8	07/22/2020	08/15/2034	68.731	0.000	2.6840	46.25	0.054141	0.054868	0.055604	0.056350	0.057107	19.82	20.36	
CHINA SPRING TEX INDPT S	169412RP0	07/22/2020	08/15/2033	71.045	0.000	2.6339	46.89	0.054865	0.055587	0.056319	0.057061	0.057813	20.08	20.61	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RGV1	11/03/2022	11/05/2024	100.000	0.000	5.8450	9.42	0.162414	0.167160	0.172046	0.177074		59.86	53.21	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RPF6	11/03/2022	11/05/2026	100.000	0.000	5.8740	9.47	0.163220	0.168014	0.172948	0.178028	0.183256	60.17	63.75	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RFP0	11/03/2022	05/03/2024	100.000	0.000	5.8640	9.45	0.162889	0.167665	0.172581			60.06	21.05	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RW76	11/03/2022	12/05/2023	100.000	0.000	6.3880	10.32	0.178452	0.184152				60.63		
CITIGROUP GLBL MKTS HOLDINGS INC	17330RV69	11/02/2022	11/04/2027	100.000	0.000	5.8830	9.64	0.163470	0.168279	0.173228	0.178324	0.183569	60.27	63.87	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RUW3	10/31/2022	05/01/2024	100.000	0.000	5.9510	10.08	0.165306	0.170252	0.175317			61.00	21.04	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RHN8	10/31/2022	10/29/2027	100.000	0.000	6.0870	10.31	0.169083	0.174201	0.179503	0.184966	0.190595	62.44	66.29	

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CITIGROUP GBLB MKTS HOLDINGS INC	17330RZ57	10/25/2022	10/23/2025	100.000	0.000	6.0190	11.03	0.167194	0.172170	0.177352	0.182689	0.188187	61.78	65.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YLW8	11/17/2022	11/19/2024	100.000	0.000	5.5240	6.75	0.153492	0.157731	0.162088	0.166564		56.38	52.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R6G5	09/30/2022	10/02/2028	100.000	0.000	5.7960	14.66	0.161052	0.165719	0.170522	0.175463	0.180548	59.66	63.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RFT7	11/03/2022	11/05/2026	100.000	0.000	5.8740	9.47	0.163220	0.168014	0.172948	0.178028	0.183256	60.17	63.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y5L0	10/26/2022	10/24/2025	100.000	0.000	6.1160	11.04	0.169889	0.175026	0.180379	0.185895	0.191579	62.79	66.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y5V8	10/26/2022	10/25/2025	100.000	0.000	6.1160	11.04	0.169889	0.175055	0.180408	0.185925	0.191611	62.78	66.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y5C0	11/04/2022	05/06/2024	100.000	0.000	5.7860	9.16	0.160774	0.165425	0.170211			59.23	21.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R5E5	10/26/2022	04/24/2026	100.000	0.000	6.1260	11.06	0.170167	0.175321	0.180691	0.186226	0.191930	62.89	66.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y4Q0	10/26/2022	04/25/2024	100.000	0.000	6.0580	10.94	0.168278	0.173347	0.178597			62.17	20.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YHR4	11/02/2022	05/01/2025	100.000	0.000	5.7570	9.44	0.159917	0.164494	0.169229	0.174101	0.179112	58.95	62.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RST3	11/03/2022	11/05/2025	100.000	0.000	5.8740	9.47	0.163220	0.168014	0.172948	0.178028	0.183256	60.17	63.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RNY7	11/03/2022	11/04/2027	100.000	0.000	5.9420	9.57	0.165056	0.169987	0.175037	0.180237	0.185592	60.88	64.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRU6	11/08/2022	11/08/2029	100.000	0.000	5.9130	8.71	0.164250	0.169106	0.174106	0.179253	0.184553	60.53	64.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YB74	10/31/2022	05/01/2024	100.000	0.000	5.9510	10.08	0.165306	0.170252	0.175317			61.00	21.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YAX8	10/28/2022	10/30/2024	100.000	0.000	5.9710	10.45	0.165916	0.170870	0.175971	0.181224		61.23	53.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YAD2	11/04/2022	11/04/2024	100.000	0.000	5.7570	9.12	0.159917	0.164520	0.169256	0.174128		58.93	52.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRG7	11/03/2022	11/04/2027	100.000	0.000	5.9420	9.57	0.165056	0.169987	0.175037	0.180237	0.185592	60.88	64.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YAQ3	10/26/2022	10/26/2027	100.000	0.000	6.2330	11.25	0.173139	0.178535	0.184099	0.189836	0.195752	64.01	68.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RMG7	10/31/2022	10/31/2024	100.000	0.000	5.9420	10.07	0.165056	0.169959	0.175009	0.180208		60.91	53.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VDL1	11/18/2022	12/20/2023	100.000	0.000	6.0970	7.29	0.170279	0.175470				60.36		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RQE8	10/26/2022	04/26/2027	100.000	0.000	6.2810	11.34	0.174472	0.179952	0.185603	0.191432	0.197444	64.52	68.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y2Y5	10/31/2022	10/31/2024	100.000	0.000	5.9420	10.07	0.165056	0.169959	0.175009	0.180208		60.91	53.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YUE8	11/16/2022	11/16/2027	100.000	0.000	5.8060	7.26	0.161278	0.165960	0.170777	0.175735	0.180837	59.33	62.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YDE7	11/17/2022	11/19/2025	100.000	0.000	5.5040	6.73	0.152936	0.157144	0.161469	0.165913	0.170479	56.17	59.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y2H2	10/25/2022	10/25/2027	100.000	0.000	6.1260	11.23	0.170167	0.175379	0.180751	0.186287	0.191993	62.90	66.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YTT7	11/17/2022	11/20/2023	100.000	0.000	5.6020	6.85	0.155684	0.160044				50.45		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YCR9	11/14/2022	11/12/2027	100.000	0.000	5.9510	7.77	0.165306	0.170170	0.175233	0.180447	0.185816	60.87	64.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YTW0	11/17/2022	11/19/2024	100.000	0.000	5.5240	6.75	0.153492	0.157731	0.162088	0.166564		56.38	52.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSY7	11/02/2022	11/02/2028	100.000	0.000	5.9030	9.67	0.163972	0.168812	0.173794	0.178924	0.184205	60.48	64.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RJD8	10/31/2022	05/01/2025	100.000	0.000	5.9510	10.08	0.165306	0.170252	0.175317	0.180534	0.185906	61.00	64.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RFJ0	10/31/2022	11/30/2023	100.000	0.000	6.4460	10.95	0.180017	0.185819				60.27		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RZR9	10/20/2022	10/21/2027	100.000	0.000	6.0290	11.89	0.167472	0.172549	0.177750	0.183108	0.188628	61.92	65.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RM36	10/31/2022	10/29/2027	100.000	0.000	6.0870	10.31	0.169083	0.174201	0.179503	0.184966	0.190595	62.44	66.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RM69	10/31/2022	05/01/2025	100.000	0.000	5.9510	10.08	0.165306	0.170252	0.175317	0.180534	0.185906	61.00	64.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YPQ7	11/16/2022	11/19/2025	100.000	0.000	5.5140	6.90	0.153237	0.157462	0.161803	0.166264	0.170848	56.29	59.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y4E7	11/09/2022	11/07/2025	100.000	0.000	6.0780	8.78	0.168833	0.173907	0.179192	0.184638	0.190249	62.25	66.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YJT8	11/28/2022	05/28/2024	100.000	0.000	5.6790	5.21	0.157750	0.162229	0.166836			57.90	24.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YKB5	11/28/2022	11/26/2027	100.000	0.000	5.4560	5.00	0.151556	0.155644	0.159890	0.164252	0.168733	55.59	58.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YJF8	11/02/2022	10/31/2024	100.000	0.000	5.8740	9.63	0.163167	0.167906	0.172837	0.177913		60.18	52.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YJE1	11/28/2022	11/28/2025	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RVY8	10/31/2022	10/29/2027	100.000	0.000	6.0870	10.31	0.169083	0.174201	0.179503	0.184966	0.190595	62.44	66.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YJQ4	11/30/2022	11/28/2025	100.000	0.000	5.3780	4.63	0.149389	0.153361	0.157485	0.161720	0.166069	54.76	57.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RUZ6	10/31/2022	10/29/2027	100.000	0.000	6.0870	10.31	0.169083	0.174201	0.179503	0.184966	0.190595	62.44	66.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VLY4	11/28/2022	11/28/2025	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RYH2	10/20/2022	10/22/2025	100.000	0.000	5.9420	11.72	0.165110	0.170015	0.175067	0.180268	0.185624	61.01	64.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YME7	11/23/2022	12/21/2023	100.000	0.000	6.1840	6.54	0.172604	0.177941				61.37		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RY58	10/14/2022	10/16/2025	100.000	0.000	5.6500	12.09	0.156994	0.161429	0.165989	0.170678	0.175500	57.99	61.31	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330RYD1	10/20/2022	04/23/2025	100.000	0.000	5.9220	11.69	0.164581	0.169454	0.174472	0.179638	0.184957	60.80	64.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RXJ9	10/14/2022	10/16/2025	100.000	0.000	5.6500	12.09	0.156994	0.161429	0.165989	0.170678	0.175500	57.99	61.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RXM2	10/14/2022	10/14/2027	100.000	0.000	5.7960	12.40	0.161000	0.165666	0.170467	0.175407	0.180490	59.53	63.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RXN0	10/13/2022	10/10/2024	100.000	0.000	5.4260	11.76	0.150722	0.154743	0.158941	0.163253		55.65	45.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YG53	11/28/2022	05/28/2025	100.000	0.000	5.5140	5.05	0.153167	0.157389	0.161729	0.166188	0.170769	56.18	59.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y5Y2	10/21/2022	10/21/2027	100.000	0.000	5.9710	11.61	0.165861	0.170813	0.175913	0.181164	0.186573	61.30	65.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RSH9	11/01/2022	04/30/2026	100.000	0.000	5.8930	9.82	0.163694	0.168491	0.173455	0.178566	0.183828	60.39	64.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y5F3	11/01/2022	11/30/2023	100.000	0.000	6.3880	10.67	0.178358	0.184054				59.71		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RQW8	10/31/2022	10/29/2027	100.000	0.000	6.0870	10.31	0.169083	0.174201	0.179503	0.184966	0.190595	62.44	66.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YER7	11/28/2022	11/26/2027	100.000	0.000	4.4560	4.08	0.123778	0.126505	0.129323	0.132205	0.135150	45.24	47.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YF62	11/23/2022	11/21/2024	100.000	0.000	5.4850	5.79	0.152361	0.156493	0.160785	0.165195		55.93	52.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YEW6	11/28/2022	11/28/2025	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YEC0	11/29/2022	12/01/2025	100.000	0.000	5.4650	4.86	0.151852	0.156001	0.160264	0.164643	0.169142	55.67	58.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RR31	10/31/2022	10/29/2027	100.000	0.000	6.0870	10.31	0.169083	0.174201	0.179503	0.184966	0.190595	62.44	66.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YHC7	11/07/2022	12/07/2023	100.000	0.000	6.4170	9.65	0.179203	0.184953				61.25		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YHJ2	11/28/2022	11/28/2025	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YHN3	11/28/2022	12/28/2023	100.000	0.000	6.2130	5.70	0.173477	0.178866				62.90		
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y6P0	12/05/2022	12/04/2025	100.000	0.000	5.4070	3.91	0.150194	0.154232	0.158402	0.162684	0.167083	55.02	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YH52	11/25/2022	12/27/2023	100.000	0.000	6.1840	6.19	0.172722	0.178063				62.45		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YH78	11/28/2022	05/28/2025	100.000	0.000	5.5140	5.05	0.153167	0.157389	0.161729	0.166188	0.170769	56.18	59.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y6D7	11/01/2022	11/01/2027	100.000	0.000	5.9900	9.98	0.166389	0.171372	0.176505	0.181791	0.187236	61.40	65.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YK00	11/28/2022	11/27/2024	100.000	0.000	5.5630	5.10	0.154528	0.158802	0.163219	0.167759		56.69	54.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y6H8	11/28/2022	11/26/2027	100.000	0.000	5.4560	5.00	0.151556	0.155644	0.159890	0.164252	0.168733	55.59	58.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSJ0	11/28/2022	11/28/2025	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSL5	12/05/2022	12/04/2025	100.000	0.000	5.4070	3.91	0.150194	0.154232	0.158402	0.162684	0.167083	55.02	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YCT4	12/02/2022	12/02/2027	100.000	0.000	5.3390	4.30	0.148306	0.152265	0.156329	0.160502	0.164787	54.34	57.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRT9	12/06/2022	01/05/2024	100.000	0.000	6.1650	4.28	0.171250	0.172100	0.177405			62.89	0.71	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YB82	10/20/2022	10/21/2027	100.000	0.000	6.0290	11.89	0.167472	0.172549	0.177750	0.183108	0.188628	61.92	65.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YS84	11/29/2022	11/29/2027	100.000	0.000	5.3870	4.79	0.149639	0.153669	0.157808	0.162059	0.166424	54.86	57.85	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRY8	11/07/2022	11/06/2025	100.000	0.000	5.9220	8.88	0.164500	0.169344	0.174358	0.179521	0.184836	60.63	64.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSB7	11/28/2022	11/27/2024	100.000	0.000	5.5630	5.10	0.154528	0.158802	0.163219	0.167759		56.69	54.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSC5	11/28/2022	05/28/2025	100.000	0.000	5.5140	5.05	0.153167	0.157389	0.161729	0.166188	0.170769	56.18	59.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRC6	11/23/2022	11/23/2027	100.000	0.000	5.3780	5.68	0.149389	0.153406	0.157531	0.161767	0.166117	54.81	57.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YAG5	10/21/2022	10/21/2027	100.000	0.000	5.9710	11.61	0.165861	0.170813	0.175913	0.181164	0.186573	61.30	65.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YB25	12/05/2022	12/04/2025	100.000	0.000	5.4070	3.91	0.150194	0.154232	0.158402	0.162684	0.167083	55.02	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YQR4	12/05/2022	12/05/2024	100.000	0.000	5.4650	3.95	0.151806	0.155954	0.160215	0.164593		55.62	54.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YR28	11/28/2022	11/28/2029	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YQQ6	12/05/2022	12/04/2025	100.000	0.000	5.4070	3.91	0.150194	0.154232	0.158402	0.162684	0.167083	55.02	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YR44	12/05/2022	06/04/2025	100.000	0.000	5.4170	3.91	0.150472	0.154525	0.158710	0.163009	0.167424	55.12	58.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YR93	11/22/2022	05/22/2024	100.000	0.000	5.5430	6.00	0.153972	0.158240	0.162625			56.54	22.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YK88	10/31/2022	05/01/2025	100.000	0.000	5.9510	10.08	0.165306	0.170250	0.175317	0.180534	0.185906	61.00	64.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y3M0	10/20/2022	10/22/2024	100.000	0.000	5.9130	11.67	0.164304	0.169162	0.174163	0.179312		60.70	51.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YE22	12/05/2022	06/04/2024	100.000	0.000	5.5820	4.03	0.155056	0.159359	0.163807			56.83	25.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y3B4	11/28/2022	11/27/2026	100.000	0.000	5.4260	4.97	0.150722	0.154789	0.158988	0.163301	0.167732	55.27	58.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YDF4	11/07/2022	11/07/2024	100.000	0.000	5.8740	8.81	0.163167	0.167959	0.172892	0.177970		60.13	53.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y2J8	11/28/2022	11/27/2026	100.000	0.000	5.4260	4.97	0.150722	0.154789	0.158988	0.163301	0.167732	55.27	58.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YU32	11/28/2022	11/26/2027	100.000	0.000	5.4560	5.00	0.151556	0.155644	0.159890	0.164252	0.168733	55.59	58.66	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330YU40	11/28/2022	11/28/2025	100.000	0.000	5.4950	5.04	0.152639	0.156833	0.161142	0.165569	0.170118	55.99	59.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YU73	11/28/2022	05/28/2024	100.000	0.000	5.6790	5.21	0.157750	0.162229	0.166836			57.90	24.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YCT5	11/07/2022	11/06/2025	100.000	0.000	5.9220	8.88	0.164500	0.169344	0.174358	0.179521	0.184836	60.63	64.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YBV1	12/05/2022	06/04/2025	100.000	0.000	5.4170	3.91	0.150472	0.154525	0.158710	0.163009	0.167424	55.12	58.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RZK4	10/20/2022	10/22/2024	100.000	0.000	5.9130	11.67	0.164304	0.169162	0.174163	0.179312		60.70	51.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YNB2	11/30/2022	11/28/2025	100.000	0.000	5.3780	4.63	0.149389	0.153361	0.157485	0.161720	0.166069	54.76	57.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YN63	12/12/2022	06/12/2025	100.000	0.000	5.2510	2.77	0.145861	0.149691	0.153621	0.157654	0.161793	53.35	56.18	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RZA6	10/21/2022	10/23/2025	100.000	0.000	5.8740	11.43	0.163220	0.168014	0.172948	0.178028	0.183256	60.28	63.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RZP5	10/13/2022	10/10/2024	100.000	0.000	5.4260	11.76	0.150722	0.154743	0.158941	0.163253		55.65	45.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YQJ2	11/22/2022	11/22/2027	100.000	0.000	5.3290	5.77	0.148028	0.151972	0.156021	0.160178	0.164446	54.31	57.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YQN3	11/30/2022	12/01/2027	100.000	0.000	5.3100	4.57	0.147500	0.151438	0.155459	0.159586	0.163823	54.05	56.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RKL8	10/14/2022	10/17/2024	100.000	0.000	5.5720	11.92	0.154850	0.159164	0.163598	0.168156		57.17	47.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RF59	08/26/2022	08/28/2024	100.000	0.000	4.2450	14.74	0.120448	0.123004	0.125615			43.53	29.62	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R4L6	09/30/2022	10/02/2029	100.000	0.000	5.8540	14.80	0.162664	0.167425	0.172326	0.177370	0.182561	60.28	63.86	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDV4	09/30/2022	10/02/2025	100.000	0.000	5.7960	14.66	0.161052	0.165719	0.170522	0.175463	0.180548	59.66	63.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RE76	09/30/2022	10/02/2025	100.000	0.000	5.6210	14.21	0.156188	0.160577	0.165090	0.169730	0.174500	57.81	61.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDY8	09/30/2022	04/01/2026	100.000	0.000	5.6500	14.28	0.156944	0.161403	0.165962	0.170651	0.175472	58.11	61.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RSC4	08/31/2022	08/31/2027	100.000	0.000	4.5390	15.26	0.126083	0.128913	0.131871	0.134847	0.137925	46.61	48.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RH40	09/30/2022	09/30/2027	100.000	0.000	5.7960	14.65	0.161000	0.165666	0.170467	0.175407	0.180490	59.66	63.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YM23	11/03/2022	11/04/2027	100.000	0.000	5.9420	9.57	0.165056	0.169987	0.175037	0.180237	0.185592	60.88	64.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RBG9	08/24/2022	08/24/2027	100.000	0.000	4.4410	15.67	0.123361	0.126100	0.128900	0.131763	0.134688	45.61	47.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RNF7	10/28/2022	10/30/2024	100.000	0.000	5.9710	10.45	0.165916	0.170870	0.175971	0.181224		61.23	53.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YFD7	11/15/2022	11/13/2026	100.000	0.000	5.8830	7.52	0.163417	0.168170	0.173117	0.178209	0.183451	60.15	63.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RB38	08/29/2022	08/29/2024	100.000	0.000	4.2160	14.29	0.117111	0.119566	0.122101	0.124674		43.21	29.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YFE5	11/15/2022	11/15/2027	100.000	0.000	5.8830	7.52	0.163417	0.168224	0.173172	0.178266	0.183509	60.14	63.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAU9	09/30/2022	09/30/2027	100.000	0.000	5.7960	14.65	0.161000	0.165666	0.170467	0.175407	0.180490	59.66	63.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y4R8	10/31/2022	10/30/2025	100.000	0.000	5.9710	10.12	0.165861	0.170813	0.175913	0.181164	0.186573	61.21	64.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAD7	09/30/2022	04/01/2025	100.000	0.000	5.5430	14.01	0.153972	0.158263	0.162650	0.167157	0.171790	56.98	60.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDD4	08/24/2022	08/22/2026	100.000	0.000	4.3330	15.29	0.120361	0.122940	0.125603	0.128324	0.131105	44.47	46.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R3E3	08/31/2022	08/31/2027	100.000	0.000	4.5390	15.26	0.126083	0.128913	0.131871	0.134847	0.137925	46.61	48.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R3J2	09/30/2022	09/30/2027	100.000	0.000	5.7960	14.65	0.161000	0.165666	0.170467	0.175407	0.180490	59.66	63.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RD28	09/30/2022	10/02/2024	100.000	0.000	5.4560	13.80	0.151601	0.155737	0.159986	0.164350		56.07	44.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RD51	09/30/2022	09/30/2025	100.000	0.000	5.6210	14.21	0.156139	0.160527	0.165039	0.169677	0.174446	57.81	61.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RD93	08/25/2022	08/27/2024	100.000	0.000	4.1060	14.37	0.114082	0.116424	0.118814	0.121253		42.08	28.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R2X2	09/30/2022	04/01/2025	100.000	0.000	5.5430	14.01	0.153972	0.158263	0.162650	0.167157	0.171790	56.98	60.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YH94	11/17/2022	11/19/2024	100.000	0.000	5.5240	6.75	0.153492	0.157731	0.162088	0.166564		56.38	52.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R2G9	09/30/2022	09/30/2027	100.000	0.000	5.7960	14.65	0.161000	0.165666	0.170467	0.175407	0.180490	59.66	63.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RC94	09/30/2022	04/01/2025	100.000	0.000	5.5430	14.01	0.153972	0.158263	0.162650	0.167157	0.171790	56.98	60.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PGK9	08/31/2022	08/31/2028	100.000	0.000	4.5870	15.42	0.127417	0.130306	0.133328	0.136369	0.139514	47.11	49.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PY45	08/31/2022	03/03/2025	100.000	0.000	4.3430	14.60	0.120683	0.123303	0.125981	0.128716	0.131511	44.54	46.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PH69	08/31/2022	08/31/2027	100.000	0.000	4.5390	15.26	0.126083	0.128913	0.131871	0.134847	0.137925	46.61	48.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PX95	08/31/2022	03/03/2025	100.000	0.000	4.3430	14.60	0.120683	0.123303	0.125981	0.128716	0.131511	44.54	46.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RMP9	09/30/2022	10/02/2025	100.000	0.000	5.6210	14.21	0.156188	0.160577	0.165090	0.169730	0.174500	57.81	61.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PK81	08/31/2022	08/29/2025	100.000	0.000	4.4210	14.86	0.122806	0.125490	0.128279	0.131115	0.134013	45.36	47.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RPS8	10/31/2022	10/30/2025	100.000	0.000	5.9710	10.12	0.165861	0.170813	0.175913	0.181164	0.186573	61.21	64.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RP33	10/31/2022	10/31/2029	100.000	0.000	6.1260	10.38	0.170167	0.175379	0.180751	0.186287	0.191993	62.84	66.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZM4	08/30/2022	03/02/2026	100.000	0.000	4.4700	15.03	0.124198	0.126973	0.129811	0.132712	0.135679	45.88	47.95	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330RJN6	11/03/2022	05/05/2025	100.000	0.000	5.8450	9.42	0.162414	0.167160	0.172046	0.177074	0.182249	59.86	63.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PUS6	08/31/2022	08/31/2028	100.000	0.000	4.5870	15.42	0.127417	0.130306	0.133328	0.136369	0.139514	47.11	49.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YNF3	11/17/2022	11/18/2027	100.000	0.000	5.4850	6.70	0.152361	0.156563	0.160857	0.165268	0.169801	55.97	59.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RLM5	09/30/2022	10/02/2025	100.000	0.000	5.6210	14.21	0.156188	0.160577	0.165090	0.169730	0.174500	57.81	61.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PWQ8	08/31/2022	08/31/2027	100.000	0.000	4.5390	15.26	0.126083	0.128913	0.131871	0.134847	0.137925	46.61	48.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RM93	11/03/2022	05/05/2025	100.000	0.000	5.8450	9.42	0.162414	0.167160	0.172046	0.177074	0.182249	59.86	63.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVY2	08/26/2022	08/28/2024	100.000	0.000	4.2450	14.74	0.117944	0.120448	0.123004	0.125615		43.53	29.62	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PWE5	08/24/2022	08/22/2025	100.000	0.000	4.2650	15.05	0.118472	0.120971	0.123550	0.126185	0.128876	43.75	45.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVK2	08/31/2022	08/30/2029	100.000	0.000	4.6480	15.62	0.129111	0.132078	0.135182	0.138306	0.141538	47.75	50.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PEN5	08/31/2022	03/03/2025	100.000	0.000	4.3430	14.60	0.120683	0.123303	0.125981	0.128716	0.131511	44.54	46.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAB2	08/25/2022	08/27/2025	100.000	0.000	4.3330	15.17	0.120390	0.122998	0.125663	0.128386	0.131167	44.46	46.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSU5	11/09/2022	11/07/2024	100.000	0.000	6.0290	8.71	0.167472	0.172465	0.177664	0.183019		61.74	55.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTEL	05/26/2022	05/27/2027	100.000	0.000	4.3720	26.20	0.124114	0.126827	0.129600	0.132433	0.135328	45.36	47.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTM3	06/02/2022	05/31/2024	100.000	0.000	3.7150	21.63	0.105090	0.107042	0.109030			38.31	16.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PPJ2	07/13/2022	07/11/2024	100.000	0.000	4.3230	20.17	0.120083	0.122650	0.125301	0.128010		44.58	24.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PT43	06/03/2022	06/05/2024	100.000	0.000	3.7250	21.58	0.105421	0.107385	0.109385			38.41	16.85	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PBT7	05/31/2022	05/29/2026	100.000	0.000	4.2350	24.90	0.120116	0.122660	0.125257	0.127909	0.130618	43.86	45.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PPT0	07/13/2022	07/13/2027	100.000	0.000	4.6460	21.68	0.129056	0.132054	0.135121	0.138260	0.141472	48.02	50.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330REA9	08/12/2022	08/14/2024	100.000	0.000	4.2160	16.28	0.117139	0.119608	0.122129	0.124704		43.30	27.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PSE2	05/31/2022	05/28/2027	100.000	0.000	4.2940	25.25	0.121810	0.124425	0.127097	0.129826	0.132613	44.50	46.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17330REJ0	08/10/2022	08/08/2024	100.000	0.000	4.1270	16.16	0.114639	0.116978	0.119392	0.121856		42.37	26.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PPF0	07/12/2022	07/12/2027	100.000	0.000	4.5870	21.53	0.127417	0.130339	0.133328	0.136386	0.139514	47.40	49.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FRM5	06/03/2022	06/04/2027	100.000	0.000	4.1570	24.08	0.117886	0.120336	0.122837	0.125390	0.127996	43.01	44.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FRR4	05/24/2022	05/27/2025	100.000	0.000	4.1570	25.15	0.117913	0.120364	0.122866	0.125419	0.128026	43.06	44.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PRT0	07/06/2022	01/03/2025	100.000	0.000	4.5190	21.97	0.125528	0.128317	0.131216	0.134181	0.137213	46.70	48.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PP78	08/03/2022	02/03/2025	100.000	0.000	4.1180	16.93	0.114389	0.116744	0.119148	0.121601	0.124105	42.31	44.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVF5	05/31/2022	05/28/2027	100.000	0.000	4.1960	24.67	0.118974	0.121470	0.124018	0.126620	0.129277	43.45	45.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PBM0	06/23/2022	06/23/2025	100.000	0.000	4.6850	24.49	0.133187	0.136307	0.139500	0.142768	0.146112	48.56	50.86	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FV40	05/16/2022	04/17/2028	100.000	0.000	4.4600	28.05	0.126207	0.129021	0.131898	0.134839	0.137846	46.36	48.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FE49	06/01/2022	05/29/2026	100.000	0.000	4.0980	23.98	0.116140	0.118520	0.120948	0.123426	0.125955	42.39	44.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FV73	05/26/2022	11/29/2024	100.000	0.000	4.0980	24.56	0.116205	0.118586	0.121016	0.123496		42.42	40.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FUZ2	05/17/2022	05/15/2025	100.000	0.000	4.1670	26.04	0.118135	0.120596	0.123109	0.125674	0.128292	43.20	45.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PS91	07/06/2022	07/06/2027	100.000	0.000	4.8320	23.49	0.134222	0.137465	0.140786	0.144188	0.147671	50.05	52.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PAY5	06/21/2022	06/21/2027	100.000	0.000	5.0850	26.87	0.144841	0.148524	0.152300	0.156172	0.160143	52.88	55.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PRA9	07/14/2022	07/15/2027	100.000	0.000	4.7140	21.87	0.130944	0.134048	0.137207	0.140441	0.143752	48.74	51.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PRE1	07/29/2022	07/30/2027	100.000	0.000	4.4500	18.79	0.123611	0.126377	0.129189	0.132063	0.135001	45.84	47.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PAD1	06/09/2022	06/11/2025	100.000	0.000	4.0780	22.93	0.115614	0.117971	0.120376	0.122831	0.125335	42.14	43.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FUL3	07/06/2022	07/06/2027	100.000	0.000	4.8320	23.49	0.134222	0.137465	0.140786	0.144188	0.147671	50.05	52.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FU25	06/07/2022	06/05/2025	100.000	0.000	4.0690	23.12	0.115302	0.117648	0.120041	0.122483	0.124975	42.05	43.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PQS1	08/03/2022	02/03/2025	100.000	0.000	4.1180	16.93	0.114389	0.116744	0.119148	0.121601	0.124105	42.31	44.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330POR3	07/29/2022	07/31/2029	100.000	0.000	4.6260	19.53	0.128517	0.131489	0.134530	0.137642	0.140826	47.71	49.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTZ4	06/30/2022	07/02/2026	100.000	0.000	4.6460	23.37	0.129089	0.132088	0.135156	0.138296	0.141508	48.10	50.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PM63	08/03/2022	08/01/2024	100.000	0.000	4.0980	16.85	0.113833	0.116140	0.118520	0.120948		42.10	25.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PM89	07/13/2022	07/11/2025	100.000	0.000	4.4500	20.77	0.123611	0.126331	0.129142	0.132015	0.134953	45.93	48.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLV9	08/03/2022	08/03/2027	100.000	0.000	4.3040	17.69	0.119556	0.122128	0.124757	0.127441	0.130184	44.27	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330N641	08/03/2022	05/07/2026	100.000	0.000	4.2450	17.52	0.119224	0.121754	0.124338	0.126978	0.129673	43.65	45.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PMC0	08/03/2022	08/01/2024	100.000	0.000	4.0980	16.85	0.113833	0.116140	0.118520	0.120948		42.10	25.33	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLJ6	07/13/2022	08/11/2023	100.000	0.000	4.5390	21.24	0.126528	0.129400				28.35		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PM22	06/22/2022	06/20/2025	100.000	0.000	4.7240	24.83	0.134287	0.137459	0.140706	0.144029	0.147431	48.98	51.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FNU1	05/25/2022	05/26/2026	100.000	0.000	4.3230	26.03	0.122693	0.125345	0.128055	0.130823	0.133650	44.83	46.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PNX5	06/01/2022	05/30/2025	100.000	0.000	4.0100	23.46	0.113610	0.115888	0.118211	0.120581	0.122999	41.45	43.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKX6	07/06/2022	07/03/2025	100.000	0.000	4.6360	22.54	0.128778	0.131713	0.134766	0.137890	0.141086	47.95	50.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLA5	08/03/2022	08/01/2025	100.000	0.000	4.1570	17.09	0.115472	0.117846	0.120295	0.122795	0.125348	42.72	44.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PNH8	07/12/2022	07/10/2025	100.000	0.000	4.3820	20.57	0.121722	0.124360	0.127084	0.129869	0.132714	45.21	47.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PNL9	07/06/2022	07/06/2027	100.000	0.000	4.8320	23.49	0.134222	0.137465	0.140786	0.144188	0.147671	50.05	52.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PNN5	08/02/2022	02/02/2026	100.000	0.000	4.3130	17.85	0.119806	0.122389	0.125028	0.127725	0.130479	44.37	46.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FQR5	06/30/2022	06/30/2028	100.000	0.000	4.8410	24.34	0.137727	0.141061	0.144475	0.147972	0.151554	50.19	52.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PQY0	05/25/2022	05/25/2027	100.000	0.000	4.4210	26.62	0.125520	0.128295	0.131131	0.134029	0.136992	45.89	47.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PQD6	05/20/2022	05/22/2025	100.000	0.000	4.1470	25.56	0.117610	0.120049	0.122538	0.125079	0.127672	42.97	44.77	
CITIGROUP GBLB MKTS HOLDINGS INC	17330NE5	07/21/2022	07/23/2025	100.000	0.000	4.5680	20.31	0.126921	0.129820	0.132785	0.135818	0.138920	47.14	49.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FPK1	05/20/2022	06/15/2023	100.000	0.000	3.5490	21.86	0.100580					16.50		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PFS4	05/18/2022	05/18/2027	100.000	0.000	4.2550	26.47	0.120709	0.123277	0.125900	0.128578	0.131314	44.14	46.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PFU9	06/01/2022	12/02/2024	100.000	0.000	3.8820	22.71	0.109938	0.112072	0.114247	0.116465		40.09	38.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHM4	08/03/2022	08/03/2027	100.000	0.000	4.3040	17.69	0.119556	0.122128	0.124757	0.127441	0.130184	44.27	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P7K9	06/22/2022	12/21/2023	100.000	0.000	4.3330	22.77	0.122954	0.125618				43.51		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHN2	07/21/2022	07/23/2025	100.000	0.000	4.5680	20.31	0.126921	0.129820	0.132785	0.135818	0.138920	47.14	49.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHP7	07/21/2022	07/23/2025	100.000	0.000	4.5680	20.31	0.126921	0.129820	0.132785	0.135818	0.138920	47.14	49.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHS1	07/15/2022	07/15/2027	100.000	0.000	4.6660	21.52	0.129611	0.132635	0.135729	0.138896	0.142136	48.22	50.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKY6	05/31/2022	12/01/2025	100.000	0.000	4.1270	24.26	0.117018	0.119432	0.121897	0.124412	0.126979	42.71	44.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHX0	07/29/2022	07/31/2028	100.000	0.000	4.5870	19.37	0.127433	0.130356	0.133345	0.136404	0.139532	47.29	49.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17330N138	06/15/2022	06/15/2026	100.000	0.000	4.4020	24.01	0.124969	0.127720	0.130531	0.133404	0.136340	45.57	47.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17330N153	06/15/2022	06/13/2025	100.000	0.000	4.2450	23.16	0.120392	0.122947	0.125557	0.128221	0.130943	43.89	45.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKF7	06/14/2022	07/10/2025	100.000	0.000	4.3430	23.83	0.121017	0.123645	0.126330	0.129073	0.131876	44.95	46.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHG7	08/10/2022	02/10/2028	100.000	0.000	4.3720	17.12	0.121444	0.124099	0.126812	0.129584	0.132417	44.95	46.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHH5	08/03/2022	08/03/2026	100.000	0.000	4.2160	17.33	0.117111	0.119580	0.122101	0.124674	0.127303	43.34	45.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKK0	08/08/2022	08/06/2027	100.000	0.000	4.4210	17.56	0.122806	0.125490	0.128264	0.131099	0.133997	45.48	47.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJR3	05/31/2022	05/31/2029	100.000	0.000	4.4210	26.00	0.125520	0.128295	0.131131	0.134029	0.136992	45.86	47.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PGP8	06/29/2022	06/29/2027	100.000	0.000	4.7630	24.09	0.135456	0.138682	0.141985	0.145366	0.148828	49.36	51.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PXW4	08/09/2022	08/09/2027	100.000	0.000	4.4410	17.52	0.123361	0.126100	0.128900	0.131763	0.134688	45.69	47.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PG94	06/22/2022	07/22/2027	100.000	0.000	5.0170	26.43	0.139944	0.143454	0.147053	0.150742	0.154523	52.14	54.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PG86	06/24/2022	06/26/2024	100.000	0.000	4.4500	23.13	0.126393	0.129205	0.132080			46.04	23.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PXA2	08/11/2022	08/13/2025	100.000	0.000	4.4020	17.12	0.122308	0.125000	0.127751	0.130563	0.133436	45.27	47.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJG7	05/31/2022	05/30/2025	100.000	0.000	4.0780	23.97	0.115588	0.117944	0.120349	0.122803	0.125307	42.18	43.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P6C8	06/13/2022	06/11/2027	100.000	0.000	4.4110	24.31	0.125200	0.127961	0.130784	0.133668	0.136616	45.68	47.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P6F1	06/08/2022	06/08/2027	100.000	0.000	4.3330	24.49	0.122969	0.125633	0.128355	0.131135	0.133977	44.87	46.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJ1	06/01/2022	06/01/2027	100.000	0.000	4.1960	24.55	0.119001	0.121498	0.124047	0.126649	0.129306	43.44	45.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P6E4	06/27/2022	12/28/2023	100.000	0.000	4.3330	22.15	0.122983	0.125648				44.38		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PN64	06/01/2022	05/30/2025	100.000	0.000	4.0100	23.46	0.113610	0.115888	0.118211	0.120581	0.122999	41.45	43.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJX8	08/03/2022	08/03/2027	100.000	0.000	4.3040	17.69	0.119556	0.122128	0.124757	0.127441	0.130184	44.27	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FMB4	05/18/2022	06/16/2028	100.000	0.000	4.5780	28.49	0.130541	0.133529	0.136585	0.139712	0.142910	47.62	49.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJA8	08/03/2022	08/01/2025	100.000	0.000	4.1570	17.09	0.115472	0.117846	0.120295	0.122795	0.125348	42.72	44.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PMD0	06/03/2022	06/05/2024	100.000	0.000	3.7250	21.58	0.105421	0.107385	0.109385			38.41	16.85	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTC4	06/27/2022	06/25/2027	100.000	0.000	4.9590	25.37	0.141128	0.144627	0.148213	0.151888	0.155654	51.48	54.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLQ2	05/19/2022	05/20/2027	100.000	0.000	4.3620	27.01	0.123824	0.126525	0.129284	0.132104	0.134985	45.29	47.28	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330FLR0	06/03/2022	06/04/2027	100.000	0.000	4.1570	24.08	0.117886	0.120336	0.122837	0.125390	0.127996	43.01	44.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FM57	05/18/2022	05/18/2027	100.000	0.000	4.2550	26.47	0.120709	0.123277	0.125900	0.128578	0.131314	44.14	46.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FM73	05/25/2022	05/24/2029	100.000	0.000	4.5780	27.58	0.130061	0.133038	0.136084	0.139199	0.142385	47.58	49.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJ34	07/29/2022	07/29/2027	100.000	0.000	4.5480	19.20	0.126333	0.129206	0.132144	0.135149	0.138223	46.88	49.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330N310	08/03/2022	08/03/2029	100.000	0.000	4.3820	18.01	0.121722	0.124389	0.127115	0.129900	0.132746	45.10	47.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZB8	08/05/2022	08/07/2024	100.000	0.000	4.0780	16.54	0.113303	0.115614	0.117971	0.120376		41.88	25.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZD4	08/05/2022	08/07/2025	100.000	0.000	4.1370	16.78	0.114943	0.117321	0.119747	0.122224	0.124753	42.50	44.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLJ8	05/24/2022	11/24/2023	100.000	0.000	3.7350	22.59	0.105688	0.107661				34.49		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZK8	08/03/2022	08/03/2027	100.000	0.000	4.3040	17.69	0.119556	0.122128	0.124757	0.127441	0.130184	44.27	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F6D8	05/31/2022	05/31/2028	100.000	0.000	4.3620	25.65	0.123809	0.126510	0.129269	0.132088	0.134969	45.23	47.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P3F4	06/28/2022	06/27/2024	100.000	0.000	4.4210	22.48	0.125505	0.128279	0.131115			45.70	23.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FXN6	05/31/2022	11/29/2024	100.000	0.000	3.9710	23.34	0.112484	0.114717	0.116995	0.119317		41.04	38.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P3G2	06/23/2022	06/23/2025	100.000	0.000	4.6850	24.49	0.133187	0.136307	0.139500	0.142768	0.146112	48.56	50.86	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P3N7	06/10/2022	06/10/2027	100.000	0.000	4.4700	25.02	0.126942	0.129779	0.132680	0.135645	0.138677	46.33	48.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PDQ9	07/29/2022	01/31/2024	100.000	0.000	4.1470	17.51	0.115194	0.117596	0.120035			42.63	3.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FXV8	06/01/2022	05/30/2025	100.000	0.000	4.0100	23.46	0.113610	0.115888	0.118211	0.120581	0.122999	41.45	43.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FX89	06/03/2022	12/05/2023	100.000	0.000	3.4800	20.15	0.098368	0.100079				33.16		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTU3	06/23/2022	06/23/2027	100.000	0.000	4.9100	25.67	0.139737	0.143168	0.146683	0.150284	0.153973	50.98	53.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCT4	08/03/2022	08/03/2027	100.000	0.000	4.3040	17.69	0.119556	0.122128	0.124757	0.127441	0.130184	44.27	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTT6	07/29/2022	07/29/2027	100.000	0.000	4.5480	19.20	0.126333	0.129206	0.132144	0.135149	0.138223	46.88	49.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5Z0	06/01/2022	06/01/2027	100.000	0.000	4.1960	24.55	0.119001	0.121498	0.124047	0.126649	0.129306	43.44	45.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FXB2	06/30/2022	07/01/2027	100.000	0.000	4.7830	24.05	0.136056	0.136056	0.142642	0.142642	0.149546	49.57	51.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PDA4	06/30/2022	06/30/2027	100.000	0.000	4.8610	24.44	0.138310	0.141671	0.145115	0.148642	0.152254	50.40	52.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FXE6	05/23/2022	05/21/2027	100.000	0.000	4.4700	27.18	0.126911	0.129747	0.132647	0.135612	0.138643	46.43	48.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCB3	06/30/2022	06/30/2027	100.000	0.000	4.8610	24.44	0.138310	0.141671	0.145115	0.148642	0.152254	50.40	52.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FFH9	05/31/2022	05/31/2028	100.000	0.000	4.3620	25.65	0.123809	0.126510	0.129269	0.132088	0.134969	45.23	47.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F5H0	05/31/2022	05/28/2027	100.000	0.000	4.2940	25.25	0.121810	0.124425	0.127097	0.129826	0.132613	44.50	46.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FX48	05/25/2022	05/23/2024	100.000	0.000	4.0290	24.26	0.114146	0.116446	0.118791			41.68	16.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCN7	06/23/2022	06/21/2024	100.000	0.000	4.4500	23.27	0.126331	0.129142	0.132015			46.04	22.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PSP5	07/06/2022	07/03/2025	100.000	0.000	4.6360	22.54	0.128778	0.131713	0.134766	0.137890	0.141086	47.95	50.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PC31	06/24/2022	06/25/2026	100.000	0.000	4.7630	24.76	0.135474	0.138700	0.142003	0.145385	0.148848	49.39	51.77	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FW72	05/19/2022	05/20/2027	100.000	0.000	4.3620	27.01	0.123824	0.126525	0.129284	0.132104	0.134985	45.29	47.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PT66	06/27/2022	06/26/2025	100.000	0.000	4.7340	24.21	0.134595	0.137781	0.141042	0.144381	0.147798	49.06	51.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PC49	07/01/2022	07/01/2027	100.000	0.000	4.8610	24.30	0.138310	0.138310	0.145115	0.145115	0.152254	50.40	52.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PC56	06/23/2022	06/23/2026	100.000	0.000	4.7930	25.06	0.136330	0.139597	0.142942	0.146368	0.149875	49.72	52.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PSV2	08/03/2022	08/03/2027	100.000	0.000	4.3040	17.69	0.119556	0.122128	0.124757	0.127441	0.130184	44.27	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PC98	06/03/2022	06/05/2025	100.000	0.000	3.9610	22.95	0.112232	0.114454	0.116721	0.119033	0.121390	40.92	42.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PC80	06/15/2022	06/13/2025	100.000	0.000	4.2450	23.16	0.120392	0.122947	0.125557	0.128221	0.130943	43.89	45.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FWA5	05/24/2022	05/22/2025	100.000	0.000	4.3040	26.04	0.122100	0.124727	0.127412	0.130153	0.132954	44.64	46.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5H8	06/09/2022	06/10/2027	100.000	0.000	4.3530	24.48	0.123563	0.126252	0.129000	0.131808	0.134677	45.08	47.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FZQ7	06/03/2022	12/04/2028	100.000	0.000	4.3040	24.94	0.122143	0.124771	0.127456	0.130199	0.133001	44.59	46.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PWS4	08/08/2022	08/08/2024	100.000	0.000	4.2160	16.75	0.117111	0.119580	0.122101	0.124674		43.32	26.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FX61	08/05/2022	08/07/2028	100.000	0.000	4.2940	17.42	0.119306	0.121868	0.124484	0.127157	0.129887	44.16	46.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PWT2	07/29/2022	07/29/2027	100.000	0.000	4.5480	19.20	0.126333	0.129206	0.132144	0.135149	0.138223	46.88	49.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FZZ7	07/06/2022	07/06/2027	100.000	0.000	4.8320	23.49	0.134222	0.137465	0.140786	0.144188	0.147671	50.05	52.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FZF1	06/03/2022	06/05/2025	100.000	0.000	3.9610	22.95	0.112232	0.114454	0.116721	0.119033	0.121390	40.92	42.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FZE4	05/18/2022	05/18/2027	100.000	0.000	4.2550	26.47	0.120709	0.123277	0.125900	0.128578	0.131314	44.14	46.04	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5C9	06/10/2022	06/12/2024	100.000	0.000	3.9020	21.83	0.110528	0.112684	0.114882			40.26	18.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVG1	07/21/2022	07/22/2027	100.000	0.000	4.6950	20.87	0.130417	0.133495	0.136629	0.139836	0.143119	48.49	50.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P4C0	06/17/2022	06/12/2024	100.000	0.000	4.0000	21.60	0.113272	0.115537	0.117848			41.27	18.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PYN5	05/17/2022	05/17/2029	100.000	0.000	4.6170	28.86	0.131211	0.134240	0.137339	0.140509	0.143753	48.05	50.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P4G1	06/21/2022	10/18/2024	100.000	0.000	9.9190	53.00	0.284410	0.298515	0.313320	0.328859		107.04	92.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVM8	06/23/2022	06/23/2027	100.000	0.000	4.9100	25.67	0.139737	0.143168	0.146683	0.150204	0.153973	50.98	53.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FYQ8	05/25/2022	05/23/2025	100.000	0.000	4.2450	25.56	0.120392	0.122947	0.125557	0.128221	0.130943	44.00	45.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZ87	06/01/2022	06/01/2027	100.000	0.000	4.1960	24.55	0.119001	0.121498	0.124047	0.126649	0.129306	43.44	45.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PW62	08/10/2022	08/10/2027	100.000	0.000	4.3430	17.01	0.120639	0.123259	0.125935	0.128670	0.131464	44.65	46.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P4Q9	06/21/2022	06/21/2027	100.000	0.000	5.0850	26.87	0.144841	0.148524	0.152300	0.156172	0.160143	52.88	55.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PDS5	06/30/2022	01/02/2026	100.000	0.000	4.6170	23.22	0.128283	0.131244	0.134274	0.137374	0.140545	47.79	50.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FY96	06/01/2022	05/29/2026	100.000	0.000	4.0980	23.98	0.116140	0.118520	0.120948	0.123426	0.125955	42.39	44.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P3Z0	06/10/2022	06/12/2024	100.000	0.000	3.9020	21.83	0.110528	0.112684	0.114882			40.26	18.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUN5	04/05/2023	04/05/2028	100.000	0.000	4.8410			0.134472	0.137727	0.141061	0.144475	36.05	50.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CDP9	02/28/2023	02/28/2028	100.000	0.000	5.2510			0.145861	0.149691	0.153621	0.157654	44.67	55.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CCJ4	02/28/2023	02/28/2030	100.000	0.000	5.3680			0.149111	0.153113	0.157223	0.161443	45.67	56.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CWR4	03/31/2023	03/31/2028	100.000	0.000	4.8320			0.134222	0.137465	0.140786	0.144188	36.67	50.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGA9	02/28/2023	03/05/2026	100.000	0.000	5.0950	0.141528	0.141668	0.145277	0.148978	0.152773	0.152773	43.34	53.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CWB9	04/05/2023	04/03/2025	100.000	0.000	5.0850			0.141250	0.144801	0.148483	0.152258	37.89	53.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HDQ6	03/27/2023	12/27/2024	100.000	0.000	5.2510	0.145861	0.147776	0.151656	0.155637			40.33	54.71	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CFK8	03/03/2023	03/02/2028	100.000	0.000	5.2710			0.146417	0.150254	0.154214	0.158278	44.09	55.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVR5	04/05/2023	04/03/2025	100.000	0.000	5.0850			0.141250	0.144801	0.148483	0.152258	37.89	53.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVZ7	03/08/2023	03/06/2026	100.000	0.000	5.3680			0.149111	0.153069	0.157177	0.161396	44.14	56.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CF85	03/03/2023	03/05/2026	100.000	0.000	5.2220	0.145056	0.145098	0.148886	0.152774	0.156762	0.156762	43.68	55.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HCW4	03/21/2023	03/21/2028	100.000	0.000	5.0660			0.140722	0.144287	0.147941	0.151689	39.76	53.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVK0	04/05/2023	04/05/2028	100.000	0.000	4.8410			0.134472	0.137727	0.141061	0.144475	36.05	50.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVL8	04/05/2023	10/03/2024	100.000	0.000	5.1630			0.143417	0.147078	0.150875		38.47	40.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CQG5	02/28/2023	02/28/2025	100.000	0.000	5.2710			0.146417	0.150275	0.154236	0.158301	44.84	55.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CPG6	03/03/2023	03/05/2026	100.000	0.000	5.2220	0.145056	0.145098	0.148886	0.152774	0.156762	0.156762	43.68	55.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CPN1	02/24/2023	02/25/2028	100.000	0.000	5.0850			0.141250	0.144861	0.148544	0.152321	43.82	53.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CPR2	02/24/2023	08/26/2026	100.000	0.000	4.9590	0.137750	0.137788	0.141204	0.144706	0.148294	0.148294	42.73	52.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CP43	03/02/2023	03/04/2026	100.000	0.000	5.2410	0.145583	0.145626	0.149442	0.153358	0.157377	0.157377	43.99	55.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CBK2	02/23/2023	02/23/2029	100.000	0.000	5.1630			0.143417	0.147119	0.150917	0.154813	44.65	54.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CBM8	02/28/2023	02/26/2026	100.000	0.000	5.1240			0.142333	0.145939	0.149678	0.153513	43.58	54.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CSS7	03/01/2023	02/28/2030	100.000	0.000	5.3290			0.148028	0.151906	0.155954	0.160109	44.89	56.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CLW5	02/15/2023	05/15/2024	100.000	0.000	5.2261	0.145169	0.147066	0.150909				46.48	20.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CM87	02/15/2023	02/13/2025	100.000	0.000	5.0170			0.139361	0.142818	0.146401	0.150073	44.52	53.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CL54	02/14/2023	02/13/2025	100.000	0.000	5.0170			0.139361	0.142838	0.146421	0.150094	44.66	53.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CNU7	03/01/2023	02/27/2026	100.000	0.000	5.1340			0.142611	0.146191	0.149943	0.153792	43.23	54.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CNL7	02/28/2023	02/27/2026	100.000	0.000	5.1340			0.142611	0.146252	0.150006	0.153857	43.66	54.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C7D3	02/15/2023	08/15/2024	100.000	0.000	5.1240			0.142333	0.145980	0.149720		45.47	33.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CYK7	03/29/2023	03/27/2026	100.000	0.000	4.7930			0.133139	0.136294	0.139560	0.142905	36.51	50.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CYJ0	03/29/2023	03/29/2028	100.000	0.000	4.8220			0.133944	0.137174	0.140481	0.143868	36.73	50.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CYP6	03/20/2023	03/20/2028	100.000	0.000	5.3290			0.148028	0.151972	0.156021	0.160178	41.99	56.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGT8	02/28/2023	02/26/2026	100.000	0.000	5.1240			0.142333	0.145939	0.149678	0.153513	43.58	54.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331H5A0	03/22/2023	03/22/2027	100.000	0.000	5.1050			0.141806	0.145425	0.149137	0.152944	39.92	53.77	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGV3	03/03/2023	03/02/2028	100.000	0.000	5.2710			0.146417	0.150254	0.154214	0.158278	44.09	55.76	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17331CY76	03/28/2023	03/26/2026	100.000	0.000	4.8510				0.134750	0.137982	0.141329	0.144757	37.09	50.92
CITIGROUP GBLB MKTS HOLDINGS INC	17331C6V4	02/23/2023	02/23/2028	100.000	0.000	5.1150				0.142083	0.145717	0.149444	0.153266	44.23	54.10
CITIGROUP GBLB MKTS HOLDINGS INC	17331CXY8	04/05/2023	05/03/2024	100.000	0.000	5.8540			0.162611	0.163351	0.168133			43.71	20.51
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGH4	03/03/2023	03/05/2026	100.000	0.000	5.2220			0.145056	0.145098	0.148886	0.152774	0.156762	43.68	55.21
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGN1	03/03/2023	09/03/2025	100.000	0.000	5.2710				0.146417	0.150275	0.154236	0.158301	44.09	55.76
CITIGROUP GBLB MKTS HOLDINGS INC	17331H7M2	03/29/2023	03/27/2025	100.000	0.000	4.4500				0.123611	0.126331	0.129142	0.132015	33.88	46.52
CITIGROUP GBLB MKTS HOLDINGS INC	17331CZM2	03/22/2023	03/25/2024	100.000	0.000	5.2610			0.146139	0.146203	0.150049			41.16	12.60
CITIGROUP GBLB MKTS HOLDINGS INC	17331CZQ3	03/29/2023	03/29/2029	100.000	0.000	4.8900				0.135833	0.139154	0.142557	0.146042	37.25	51.34
CITIGROUP GBLB MKTS HOLDINGS INC	17330RWM3	09/21/2022	09/19/2025	100.000	0.000	5.0560	14.04	0.140444	0.143955	0.147595	0.151326	0.155151	51.92	54.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RFJ9	09/27/2022	09/25/2026	100.000	0.000	5.2020	13.58	0.144500	0.148217	0.152072	0.156027	0.160085	53.42	56.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RWL5	09/28/2022	03/26/2026	100.000	0.000	5.3970	13.94	0.149917	0.153917	0.158071	0.162336	0.166717	55.46	58.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R4T9	09/02/2022	09/02/2027	100.000	0.000	4.6460	15.36	0.129056	0.132054	0.135121	0.138260	0.141472	47.72	49.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17330REL5	09/21/2022	09/21/2027	100.000	0.000	5.2020	14.45	0.144500	0.148258	0.152115	0.156071	0.160131	53.46	56.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDL6	09/28/2022	03/26/2026	100.000	0.000	5.3970	13.94	0.149917	0.153917	0.158071	0.162336	0.166717	55.46	58.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RUU7	09/22/2022	09/24/2025	100.000	0.000	5.0560	13.91	0.140484	0.144035	0.147677	0.151410	0.155237	51.91	54.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RUY9	09/28/2022	03/27/2025	100.000	0.000	5.3000	13.69	0.147222	0.151102	0.155106	0.159216	0.163436	54.44	57.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RHM0	09/21/2022	09/21/2027	100.000	0.000	5.2020	14.45	0.144500	0.148258	0.152115	0.156071	0.160131	53.46	56.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R6F7	09/02/2022	09/03/2026	100.000	0.000	4.5580	15.07	0.126611	0.129513	0.132464	0.135483	0.138571	46.79	48.95	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RX42	09/22/2022	12/22/2023	100.000	0.000	4.8710	13.41	0.136953	0.140289					48.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAK1	09/02/2022	09/03/2026	100.000	0.000	4.5580	15.07	0.126611	0.129513	0.132464	0.135483	0.138571	46.79	48.95	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAQ8	09/28/2022	03/29/2027	100.000	0.000	5.5920	14.45	0.155333	0.159701	0.164166	0.168756	0.173474	57.52	60.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAT2	08/18/2022	08/20/2024	100.000	0.000	4.0980	15.14	0.113859	0.116192	0.118573	0.121003		42.03	27.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RCW3	08/17/2022	08/17/2027	100.000	0.000	4.4110	16.42	0.122528	0.125230	0.127992	0.130815	0.133700	45.33	47.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PY37	09/02/2022	09/02/2027	100.000	0.000	5.6460	18.66	0.156833	0.161261	0.165813	0.170494	0.175307	58.33	61.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RPT6	09/28/2022	09/28/2027	100.000	0.000	5.5330	14.29	0.153694	0.157946	0.162316	0.166806	0.171421	56.90	60.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZR3	09/01/2022	09/02/2027	100.000	0.000	4.5780	15.26	0.127167	0.130094	0.133072	0.136118	0.139233	47.01	49.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RHW8	09/23/2022	09/24/2026	100.000	0.000	5.1730	14.08	0.143694	0.147432	0.151245	0.155157	0.159170	53.14	55.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RLH6	09/02/2022	03/31/2025	100.000	0.000	5.4260	17.99	0.151358	0.155465	0.159682	0.164015	0.168464	55.99	59.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RL29	09/23/2022	09/23/2027	100.000	0.000	5.2710	14.35	0.146417	0.150275	0.154236	0.158301	0.162473	54.17	57.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CE45	03/03/2023	09/03/2025	100.000	0.000	5.2710				0.146417	0.150275	0.154236	0.158301	44.09	55.76
CITIGROUP GBLB MKTS HOLDINGS INC	17330R5M3	08/24/2022	08/22/2025	100.000	0.000	4.2650	15.05	0.118472	0.120971	0.123550	0.126185	0.128876	43.75	45.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R4M4	08/24/2022	08/24/2026	100.000	0.000	4.3330	15.29	0.120361	0.122969	0.125633	0.128355	0.131135	44.47	46.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330REP6	08/24/2022	08/24/2027	100.000	0.000	4.4410	15.67	0.123361	0.126100	0.128900	0.131763	0.134688	45.61	47.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CDJ3	02/21/2023	02/20/2026	100.000	0.000	4.9680			0.138000	0.141409	0.144921	0.148521	43.23	52.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CDL8	02/28/2023	02/26/2027	100.000	0.000	5.1440			0.142889	0.146523	0.150292	0.154157	43.75	54.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17330X631	02/01/2023	01/30/2026	100.000	0.000	4.8320			0.134222	0.137447	0.140768	0.144169	44.78	51.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2S5	02/03/2023	02/03/2028	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	44.77	51.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2R7	01/31/2023	01/31/2028	100.000	0.000	4.7930			0.133139	0.136330	0.139597	0.142942	44.55	50.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RVK8	09/29/2022	10/01/2024	100.000	0.000	5.3680	13.72	0.149156	0.153159	0.157270	0.161491		55.15	43.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2X4	02/03/2023	02/05/2026	100.000	0.000	4.8710		0.135306	0.135342	0.138638	0.142015	0.145474	44.87	51.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RUQ6	09/28/2022	09/26/2025	100.000	0.000	5.3680	13.87	0.149111	0.153069	0.157177	0.161396	0.165728	55.16	58.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2D8	02/03/2023	08/05/2025	100.000	0.000	4.9190		0.136639	0.136676	0.140038	0.143482	0.147011	45.32	52.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CCH8	03/03/2023	03/05/2025	100.000	0.000	5.3580		0.148833	0.148878	0.152866	0.156961	0.161166	44.83	56.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R3Z6	08/15/2022	08/13/2027	100.000	0.000	4.4900	16.96	0.124722	0.127491	0.130353	0.133280	0.136272	46.18	48.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2H9	02/03/2023	08/05/2025	100.000	0.000	4.9190		0.136639	0.136676	0.140038	0.143482	0.147011	45.32	52.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C5P8	01/23/2023	01/23/2026	100.000	0.000	4.9880			0.138556	0.142011	0.145553	0.149183	47.38	52.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CG50	02/28/2023	11/28/2025	100.000	0.000	5.2120		0.144778	0.146664	0.150486	0.154408	0.158432	44.40	55.14	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17331CFE2	02/28/2023	03/28/2024	100.000	0.000	5.9710		0.165861	0.166686	0.171663			50.94	14.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4N4	02/03/2023	02/05/2025	100.000	0.000	5.0270		0.139639	0.139678	0.143189	0.146788	0.150477	46.33	53.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R6E0	08/24/2022	08/22/2025	100.000	0.000	4.2650	15.05	0.118472	0.120971	0.123550	0.126185	0.128876	43.75	45.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CEW3	02/08/2023	02/08/2027	100.000	0.000	4.5480			0.126333	0.129206	0.132144	0.135149	41.22	47.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CEZ6	01/31/2023	01/30/2026	100.000	0.000	4.8220			0.133944	0.137174	0.140481	0.143868	44.82	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4X2	02/02/2023	02/03/2028	100.000	0.000	4.8510			0.134750	0.138037	0.141385	0.144814	44.82	51.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CEK9	01/24/2023	01/24/2025	100.000	0.000	4.9880			0.138556	0.142011	0.145553	0.149183	47.24	52.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RRW7	10/03/2022	10/03/2024	100.000	0.000	5.5140	13.48	0.153167	0.157389	0.161729	0.166188		56.65	44.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RA96	09/02/2022	01/04/2028	100.000	0.000	4.8120	15.91	0.133667	0.135846	0.139115	0.142462	0.145890	49.48	51.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CB89	01/27/2023	02/29/2024	100.000	0.000	5.8060		0.161278	0.162084	0.166816			54.69	9.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R2M6	08/15/2022	08/13/2027	100.000	0.000	4.4900	16.96	0.124722	0.127491	0.130353	0.133280	0.136272	46.18	48.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RCU7	09/01/2022	09/04/2024	100.000	0.000	4.2840	14.28	0.119042	0.121592	0.124197	0.126857		43.92	30.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CAJ6	01/31/2023	01/30/2026	100.000	0.000	4.8220			0.133944	0.137174	0.140481	0.143868	44.82	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R2C8	10/03/2022	10/01/2027	100.000	0.000	5.9130	14.45	0.164250	0.169052	0.174050	0.179196	0.184494	60.88	64.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CAT4	01/31/2023	01/29/2026	100.000	0.000	4.8220			0.133944	0.137156	0.140463	0.143849	44.82	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CKP1	02/03/2023	05/03/2024	100.000	0.000	5.2610		0.146139	0.148061	0.151956			48.62	18.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YUW8	02/03/2023	02/03/2028	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	44.77	51.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CEA1	02/28/2023	08/28/2025	100.000	0.000	5.1730			0.143694	0.147411	0.151224	0.155135	44.00	54.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C7H4	02/01/2023	02/01/2028	100.000	0.000	4.8120			0.133667	0.136883	0.140176	0.143549	44.59	50.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGR2	02/28/2023	08/28/2024	100.000	0.000	5.3780			0.149389	0.153406	0.157531		45.76	37.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PW21	08/24/2022	08/24/2026	100.000	0.000	4.3330	15.29	0.120361	0.122969	0.125633	0.128355	0.131135	44.47	46.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RL60	09/27/2022	03/27/2024	100.000	0.000	5.0070	13.07	0.139083	0.142565	0.146134			51.36	12.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HCE4	05/02/2023	02/02/2026	100.000	0.000	4.6360			0.128778	0.130270	0.133290	0.136380	31.00	48.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C3W5	02/03/2023	08/25/2024	100.000	0.000	5.1050		0.141806	0.142248	0.145879	0.149602		47.11	34.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RP97	07/31/2023	01/29/2026	100.000	0.000	5.3290				0.148028	0.151950	0.155999	22.35	55.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C3V7	02/03/2023	03/05/2024	100.000	0.000	5.7090		0.158583	0.159388	0.163938			52.78	10.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CE86	02/28/2023	02/27/2025	100.000	0.000	5.2710			0.146417	0.150254	0.154214	0.158278	44.84	55.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HSR8	05/10/2023	05/08/2026	100.000	0.000	4.4210			0.122806	0.125490	0.128264	0.131099	28.51	45.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C3D7	02/03/2023	02/03/2028	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	44.77	51.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HSX5	04/19/2023	04/17/2025	100.000	0.000	4.8000			0.133333	0.136498	0.139774	0.143128	33.83	50.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CCM7	03/03/2023	04/03/2024	100.000	0.000	6.0190		0.167194	0.168033	0.173090			50.49	15.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RQE5	07/31/2023	07/30/2026	100.000	0.000	5.2610				0.146139	0.149983	0.153928	22.07	54.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HSA5	05/31/2023	05/28/2027	100.000	0.000	4.9100			0.136389	0.139700	0.143130	0.146644	28.89	51.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RPH9	07/31/2023	04/30/2026	100.000	0.000	5.3480			0.148556	0.150542	0.154567	0.158700	22.55	55.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2E6	02/03/2023	02/05/2026	100.000	0.000	4.8710		0.135306	0.135342	0.138638	0.142015	0.145474	44.87	51.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HRX6	06/05/2023	12/05/2024	100.000	0.000	5.2410			0.145583	0.149398	0.153313		30.09	50.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RN99	08/03/2023	02/05/2025	100.000	0.000	5.5420			0.153944	0.153992	0.158259	0.162644	22.79	57.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RMV5	07/20/2023	07/22/2025	100.000	0.000	5.2900			0.146944	0.146988	0.150875	0.154866	23.66	54.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RMN9	07/31/2023	01/29/2026	100.000	0.000	5.3290				0.148028	0.151950	0.155999	22.35	55.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HDJ2	04/13/2023	04/15/2026	100.000	0.000	4.5390		0.126083	0.126115	0.128977	0.131904	0.134898	32.76	47.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HTZ9	05/31/2023	11/29/2024	100.000	0.000	5.2020			0.144500	0.148238	0.152093		30.61	49.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RBZ4	06/22/2023	09/19/2024	100.000	0.000	5.6210			0.156139	0.158260	0.162708		29.73	41.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RST0	07/31/2023	07/29/2027	100.000	0.000	5.1930				0.144250	0.147975	0.151817	21.78	53.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RUD2	08/07/2023	08/07/2025	100.000	0.000	5.3970				0.149917	0.153962	0.158117	21.59	55.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R2U5	06/06/2023	06/04/2027	100.000	0.000	4.8510			0.134750	0.137982	0.141329	0.144757	27.71	50.46	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RD41	06/09/2023	06/11/2025	100.000	0.000	5.0270		0.139639	0.139678	0.143189	0.146788	0.150477	28.29	52.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RU67	08/03/2023	02/04/2027	100.000	0.000	5.1730				0.143694	0.147432	0.151245	21.27	53.51	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17331HNN2	05/31/2023	08/29/2024	100.000	0.000	5.3870		0.149639	0.151632	0.155716			31.82	36.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YVG2	01/31/2023	01/29/2027	100.000	0.000	4.7830		0.132861	0.136021	0.139274	0.142605		44.46	50.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HR99	06/05/2023	06/04/2026	100.000	0.000	4.9100		0.136389	0.139719	0.143149	0.146663		28.19	51.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RRF1	08/03/2023	08/05/2025	100.000	0.000	5.7800		0.160556	0.160607	0.165249	0.170024		23.77	60.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RAA0	07/31/2023	07/31/2028	100.000	0.000	5.1540			0.143167	0.146856	0.150641		21.62	53.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CSU2	03/01/2023	08/28/2025	100.000	0.000	5.1730		0.143694	0.147349	0.151160	0.155070		43.56	54.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HRF5	05/31/2023	05/31/2030	100.000	0.000	5.0460		0.140167	0.143703	0.147329	0.151046		29.68	52.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17291ROL9	08/03/2023	11/05/2026	100.000	0.000	5.2710		0.146417	0.148389	0.152300	0.156314		21.78	54.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HQ82	05/31/2023	12/01/2025	100.000	0.000	4.9290		0.136917	0.140310	0.143768	0.147311		28.99	51.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HPV2	06/05/2023	09/06/2024	100.000	0.000	5.4260		0.150722	0.152789	0.156935			31.29	38.18	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HQC3	05/31/2023	12/01/2025	100.000	0.000	4.9290		0.136917	0.140310	0.143768	0.147311		28.99	51.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HPJ9	06/05/2023	06/05/2025	100.000	0.000	5.0370		0.139917	0.143440	0.147053	0.150757		28.91	52.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RRH7	08/03/2023	11/05/2024	100.000	0.000	5.6600		0.157222	0.159496	0.164010			23.40	49.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HPU4	05/31/2023	08/28/2026	100.000	0.000	4.9490		0.137472	0.139135	0.142578	0.146106		29.21	51.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HKN5	05/03/2023	05/01/2025	100.000	0.000	5.8410		0.162250	0.166936	0.171811	0.176829		38.90	61.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17192R2D3	06/09/2023	06/11/2030	100.000	0.000	3.5310	0.098083	0.098103	0.099835	0.101597	0.103391		19.85	36.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RG48	07/31/2023	01/30/2025	100.000	0.000	5.5720			0.154778	0.159090	0.163522		23.37	57.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HK62	05/31/2023	05/31/2028	100.000	0.000	5.0270		0.139639	0.143149	0.146747	0.150435		29.57	52.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RHK1	08/03/2023	02/05/2025	100.000	0.000	5.5240		0.153444	0.153492	0.157731	0.162088		22.72	57.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CLF2	03/01/2023	02/29/2028	100.000	0.000	5.2220		0.145056	0.148801	0.152686	0.156673		43.97	55.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HK54	05/31/2023	05/31/2028	100.000	0.000	5.0270		0.139639	0.143149	0.146747	0.150435		29.57	52.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HJTA5	06/05/2023	06/05/2028	100.000	0.000	5.0170		0.139361	0.142857	0.146441	0.150114		28.80	52.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RH62	08/03/2023	08/05/2026	100.000	0.000	5.2320		0.145333	0.145376	0.149179	0.153081		21.52	54.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HN51	05/02/2023	04/30/2026	100.000	0.000	4.5680		0.126889	0.129755	0.132718	0.135750		30.50	47.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HN93	05/22/2023	05/22/2025	100.000	0.000	4.8610		0.135028	0.138310	0.141671	0.145115		29.70	50.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HMZ6	06/05/2023	06/05/2025	100.000	0.000	5.0370		0.139917	0.143440	0.147053	0.150757		28.91	52.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RDY5	06/06/2023	08/06/2024	100.000	0.000	5.4360		0.151000	0.152368	0.156509			31.15	33.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R3M2	06/06/2023	06/04/2026	100.000	0.000	4.8320		0.134222	0.137429	0.140749	0.144150		27.60	50.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HM37	05/22/2023	05/22/2025	100.000	0.000	4.8610		0.135028	0.138310	0.141671	0.145115		29.70	50.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RFJ6	07/31/2023	07/31/2025	100.000	0.000	5.4170			0.150472	0.154548	0.158734		22.72	56.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HLV6	05/31/2023	03/02/2026	100.000	0.000	4.9590		0.137750	0.139496	0.142955	0.146499		29.27	51.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RF80	07/31/2023	07/31/2030	100.000	0.000	5.1340			0.142611	0.146272	0.150027		21.53	53.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RL75	07/31/2023	10/31/2024	100.000	0.000	5.7090		0.158583	0.160847	0.165438			24.08	48.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HXN1	06/05/2023	09/06/2024	100.000	0.000	5.4260		0.150722	0.152789	0.156935			31.29	38.18	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HGQ3	05/31/2023	05/30/2025	100.000	0.000	4.9980		0.138833	0.142303	0.145859	0.149504		29.40	52.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HY34	06/07/2023	09/06/2024	100.000	0.000	5.3000		0.147222	0.149151	0.153104			30.26	37.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CHN0	03/03/2023	09/03/2024	100.000	0.000	5.4560		0.151556	0.155690	0.159937			45.65	38.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RM66	08/03/2023	08/03/2028	100.000	0.000	5.1050			0.141806	0.145425	0.149137		20.99	52.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGW1	02/03/2023	02/05/2025	100.000	0.000	5.0270	0.139639	0.139678	0.143189	0.146788	0.150477		46.33	53.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C7B7	02/28/2023	08/28/2025	100.000	0.000	5.1730		0.143694	0.147411	0.151224	0.155135		44.00	54.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CHD2	01/31/2023	01/29/2026	100.000	0.000	4.8220		0.133944	0.137156	0.140463	0.143849		44.82	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RLH3	07/21/2023	01/24/2025	100.000	0.000	5.4460		0.151278	0.151346	0.155468	0.159701		24.22	56.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HF27	06/05/2023	12/04/2025	100.000	0.000	4.9490		0.137472	0.140855	0.144341	0.147912		28.41	51.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C6A0	02/28/2023	08/28/2024	100.000	0.000	5.3780		0.149389	0.153406	0.157531			45.76	37.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HW51	06/05/2023	06/05/2025	100.000	0.000	5.0370		0.139917	0.143440	0.147053	0.150757		28.91	52.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HVV5	06/05/2023	12/05/2024	100.000	0.000	5.2410		0.145583	0.149398	0.153313			30.09	50.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RLG5	08/03/2023	02/05/2026	100.000	0.000	5.2900		0.146944	0.146988	0.150875	0.154866		21.75	54.77	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17331C6J1	02/08/2023	08/10/2026	100.000	0.000	4.5390		0.126083	0.126115	0.128977	0.131904	0.134898	41.14	47.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RZM5	08/02/2023	07/31/2025	100.000	0.000	5.4600				0.151667	0.155761	0.160013	22.60	56.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RZJ4	08/09/2023	08/05/2025	100.000	0.000	5.3780				0.149389	0.153317	0.157439	21.21	55.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HYY6	06/02/2023	03/04/2027	100.000	0.000	5.1240			0.142333	0.144197	0.147891	0.151680	29.97	53.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RYW6	08/02/2023	09/03/2025	100.000	0.000	5.7470			0.159639	0.160429	0.165039	0.169781	23.88	59.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RHW5	07/14/2023	07/14/2028	100.000	0.000	5.2610				0.146139	0.149983	0.153928	24.41	54.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RK68	07/26/2023	01/24/2025	100.000	0.000	5.5530				0.154250	0.158485	0.162886	23.91	57.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RJT0	07/14/2023	01/16/2025	100.000	0.000	5.6600			0.157222	0.157272	0.161722	0.166299	26.26	58.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HGZ3	05/31/2023	08/29/2024	100.000	0.000	5.3870			0.149639	0.151632	0.155716		31.82	36.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RW92	09/19/2022	03/19/2024	100.000	0.000	4.7140	13.36	0.130944	0.134031	0.137190			48.33	10.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R4F9	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R3N3	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RV51	10/05/2022	10/03/2025	100.000	0.000	5.5530	13.27	0.154250	0.158485	0.162886	0.167408	0.172056	57.05	60.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDS1	10/05/2022	11/02/2023	100.000	0.000	5.6790	13.61	0.158422	0.162920				48.49		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RV93	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R7A7	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RGJ8	10/05/2022	10/03/2024	100.000	0.000	5.3870	12.87	0.149639	0.153625	0.157763	0.162012		55.30	43.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R6L4	10/05/2022	04/03/2025	100.000	0.000	5.4560	13.03	0.151556	0.155644	0.159890	0.164252	0.168733	56.03	59.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RFQ3	10/05/2022	10/03/2025	100.000	0.000	5.5530	13.27	0.154250	0.158485	0.162886	0.167408	0.172056	57.05	60.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RFR1	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RS97	09/16/2022	09/18/2025	100.000	0.000	4.7540	13.87	0.132090	0.135230	0.138445	0.141735	0.145105	48.77	51.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RAZ8	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RA54	10/05/2022	10/03/2025	100.000	0.000	5.5530	13.27	0.154250	0.158485	0.162886	0.167408	0.172056	57.05	60.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDE2	09/13/2022	09/11/2026	100.000	0.000	4.7540	14.26	0.132056	0.135160	0.138372	0.141661	0.145029	48.79	51.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RCV5	10/05/2022	10/03/2024	100.000	0.000	5.3870	12.87	0.149639	0.153625	0.157763	0.162012		55.30	43.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17330N773	09/06/2022	09/06/2028	100.000	0.000	4.7440	15.15	0.131778	0.134904	0.138103	0.141379	0.144733	48.73	51.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R2B0	09/14/2022	12/14/2023	100.000	0.000	4.4600	13.28	0.125270	0.128064				43.47		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RSK2	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RBP9	10/05/2022	04/03/2025	100.000	0.000	5.4560	13.03	0.151556	0.155644	0.159890	0.164252	0.168733	56.03	59.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RSW6	10/05/2022	04/03/2025	100.000	0.000	5.4560	13.03	0.151556	0.155644	0.159890	0.164252	0.168733	56.03	59.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PMP1	09/06/2022	09/03/2027	100.000	0.000	4.6850	14.97	0.130139	0.133137	0.136255	0.139447	0.142714	48.11	50.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHY8	09/06/2022	09/03/2027	100.000	0.000	4.6850	14.97	0.130139	0.133137	0.136255	0.139447	0.142714	48.11	50.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PXM6	09/06/2022	03/05/2025	100.000	0.000	4.4700	14.28	0.124167	0.126926	0.129763	0.132663	0.135628	45.85	47.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RMD4	10/05/2022	10/03/2025	100.000	0.000	5.5530	13.27	0.154250	0.158485	0.162886	0.167408	0.172056	57.05	60.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PXD6	09/06/2022	09/05/2025	100.000	0.000	4.5680	14.59	0.126889	0.129771	0.132735	0.135767	0.138867	46.88	49.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RQ99	10/05/2022	10/03/2025	100.000	0.000	5.5530	13.27	0.154250	0.158485	0.162886	0.167408	0.172056	57.05	60.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RQA6	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PUM9	09/06/2022	09/06/2024	100.000	0.000	4.4020	14.06	0.122278	0.124969	0.127720	0.130531		45.13	31.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCQ0	09/06/2022	09/03/2027	100.000	0.000	4.6850	14.97	0.130139	0.133137	0.136255	0.139447	0.142714	48.11	50.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PD63	09/06/2022	03/05/2025	100.000	0.000	4.4700	14.28	0.124167	0.126926	0.129763	0.132663	0.135628	45.85	47.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RJF3	09/15/2022	12/15/2023	100.000	0.000	4.5190	13.33	0.126946	0.129814				44.19		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RJ55	10/07/2022	10/09/2024	100.000	0.000	5.2900	12.35	0.146988	0.150875	0.154866	0.158962		54.26	43.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RLK9	10/05/2022	10/05/2027	100.000	0.000	5.7180	13.66	0.158833	0.163374	0.168045	0.172850	0.177791	58.79	62.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HTL0	04/28/2023	10/30/2024	100.000	0.000	4.9290		0.136917	0.136954	0.140329	0.143788		33.49	42.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HRZ1	05/03/2023	05/01/2025	100.000	0.000	4.8410			0.134472	0.137691	0.141024	0.144437	32.20	50.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HB47	05/03/2023	10/31/2024	100.000	0.000	4.9100			0.136389	0.139681	0.143111		32.66	42.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HS72	05/03/2023	05/31/2024	100.000	0.000	5.6700		0.157500	0.158170	0.162654			37.77	24.24	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17331HUW4	04/28/2023	04/30/2025	100.000	0.000	4.8510		0.134750	0.134786	0.138056	0.141404	0.144834	32.95	50.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HU20	04/28/2023	04/28/2028	100.000	0.000	4.6560			0.129333	0.132344	0.135425	0.138578	31.62	48.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HCX2	04/28/2023	04/29/2024	100.000	0.000	4.6260			0.128500	0.131489			31.41	15.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HPC4	04/28/2023	04/30/2026	100.000	0.000	4.6850		0.130139	0.130173	0.133222	0.136343	0.139537	31.82	48.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HQH2	05/03/2023	10/31/2025	100.000	0.000	4.7730			0.132583	0.135695	0.138933	0.142249	31.74	49.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HQJ8	04/28/2023	05/31/2024	100.000	0.000	5.6400		0.156667	0.157452	0.161892			38.37	24.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HQJ9	05/03/2023	05/01/2026	100.000	0.000	4.7240			0.131222	0.134287	0.137459	0.140706	31.41	49.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HQJ3	04/28/2023	04/28/2028	100.000	0.000	4.6560			0.129333	0.132344	0.135425	0.138578	31.62	48.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HMF0	04/28/2023	01/29/2026	100.000	0.000	4.8000			0.133333	0.134951	0.138190	0.141506	32.65	50.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HGS9	05/03/2023	10/31/2024	100.000	0.000	4.9100			0.136389	0.139681	0.143111		32.66	42.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HG91	04/28/2023	10/30/2025	100.000	0.000	4.8000		0.133333	0.133369	0.136570	0.139847	0.143204	32.60	50.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HGB6	04/28/2023	04/30/2030	100.000	0.000	4.1100		0.114167	0.114193	0.116539	0.118934	0.121378	27.89	42.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HFH4	04/28/2023	04/28/2028	100.000	0.000	4.6560			0.129333	0.132344	0.135425	0.138578	31.62	48.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HW69	04/28/2023	10/30/2025	100.000	0.000	4.8000		0.133333	0.133369	0.136570	0.139847	0.143204	32.60	50.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HW85	05/03/2023	10/31/2025	100.000	0.000	4.7730			0.132583	0.135695	0.138933	0.142249	31.74	49.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HEY8	05/01/2023	04/28/2025	100.000	0.000	4.8900			0.135833	0.139099	0.142500	0.145984	32.81	51.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CY43	03/31/2023	07/03/2024	100.000	0.000	5.2510			0.145861	0.147840	0.151721		39.88	27.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HHQ2	05/03/2023	05/03/2028	100.000	0.000	4.7140			0.130944	0.134031	0.137190	0.140423	31.34	49.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HHR0	05/02/2023	10/31/2024	100.000	0.000	4.8020			0.133389	0.136556	0.139835		32.07	41.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HHU3	05/03/2023	05/01/2026	100.000	0.000	4.7240			0.131222	0.134287	0.137459	0.140706	31.41	49.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331H6W1	03/27/2023	09/25/2025	100.000	0.000	5.0370			0.139917	0.143401	0.147013	0.150715	38.67	52.98	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUQ8	04/05/2023	04/06/2026	100.000	0.000	4.8900			0.135833	0.139173	0.142576	0.146062	36.42	51.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUU9	03/31/2023	10/02/2025	100.000	0.000	4.9780		0.138278	0.138316	0.141759	0.145287	0.148903	37.79	52.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CV95	03/31/2023	10/03/2024	100.000	0.000	5.0950		0.141528	0.141588	0.145195	0.148894		38.69	40.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUA3	03/31/2023	01/02/2026	100.000	0.000	4.9980			0.138833	0.140607	0.144120	0.147722	37.94	52.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUE5	03/31/2023	04/02/2026	100.000	0.000	4.9390		0.137194	0.137232	0.140621	0.144094	0.147652	37.49	51.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUG0	04/05/2023	10/03/2025	100.000	0.000	4.9780			0.138278	0.141681	0.145208	0.148822	37.08	52.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUH8	03/31/2023	10/02/2025	100.000	0.000	4.9780		0.138278	0.138316	0.141759	0.145287	0.148903	37.79	52.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CUJ4	03/31/2023	05/02/2024	100.000	0.000	5.8350		0.162083	0.162924	0.167677			44.41	20.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CTR8	03/31/2023	10/03/2024	100.000	0.000	5.0950		0.141528	0.141588	0.145195	0.148894		38.69	40.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CTY3	03/20/2023	03/20/2028	100.000	0.000	5.3290			0.148028	0.151972	0.156021	0.160178	41.99	56.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CWC7	04/05/2023	04/06/2026	100.000	0.000	4.8900			0.135833	0.139173	0.142576	0.146062	36.42	51.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVT1	03/31/2023	03/31/2028	100.000	0.000	4.8320			0.134222	0.137465	0.140786	0.144188	36.67	50.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CW52	04/05/2023	10/03/2025	100.000	0.000	4.9780			0.138278	0.141681	0.145208	0.148822	37.08	52.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVW4	03/31/2023	04/01/2027	100.000	0.000	4.8410			0.134472	0.137745	0.141079	0.144494	36.74	50.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVA2	03/31/2023	04/02/2030	100.000	0.000	4.9780		0.138278	0.138316	0.141759	0.145287	0.148903	37.79	52.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVC8	03/31/2023	04/02/2025	100.000	0.000	5.0460		0.140167	0.140206	0.143743	0.147370	0.151088	38.31	53.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVG9	04/05/2023	10/03/2024	100.000	0.000	5.1630			0.143417	0.147078	0.150875		38.47	40.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CVM6	04/05/2023	05/03/2024	100.000	0.000	5.8540		0.162611	0.163351	0.168133			43.71	20.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CZB6	04/05/2023	05/03/2024	100.000	0.000	5.8540		0.162611	0.163351	0.168133			43.71	20.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CYF8	03/29/2023	03/27/2026	100.000	0.000	4.7930			0.133139	0.136294	0.139560	0.142905	36.51	50.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CYS0	04/05/2023	10/03/2025	100.000	0.000	4.9780			0.138278	0.141681	0.145208	0.148822	37.08	52.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CZX8	04/03/2023	04/03/2028	100.000	0.000	4.8800			0.135556	0.138863	0.142251	0.145722	36.62	51.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CZS9	03/15/2023	03/15/2028	100.000	0.000	5.3580			0.148833	0.152821	0.156915	0.161118	42.99	56.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R2F8	07/06/2023	01/05/2026	100.000	0.000	5.3870				0.149639	0.153647	0.157786	26.19	56.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RTA0	06/30/2023	05/03/2027	100.000	0.000	5.2510			0.145861	0.148478	0.152376	0.156377	26.55	54.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R2Q4	07/06/2023	01/03/2025	100.000	0.000	5.7570				0.159917	0.164443	0.169177	27.99	60.03	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17291RCN0	07/05/2023	07/05/2028	100.000	0.000	4.9880				0.138556	0.142011	0.145553	24.39	51.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RBD3	06/29/2023	07/01/2026	100.000	0.000	5.1150			0.142083	0.145759	0.145759	0.153309	25.87	53.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RGP1	06/29/2023	12/31/2024	100.000	0.000	5.5530			0.154250	0.158557	0.162959		28.08	57.71	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R6B3	07/06/2023	07/06/2028	100.000	0.000	5.1340				0.142611	0.146272	0.150027	24.96	53.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R5U2	07/06/2023	07/03/2025	100.000	0.000	5.5330				0.153694	0.157876	0.162243	26.90	57.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R6R8	07/06/2023	07/06/2028	100.000	0.000	5.1340				0.142611	0.146272	0.150027	24.96	53.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RDQ2	06/26/2023	06/27/2024	100.000	0.000	5.6990			0.158306	0.162842			29.30	28.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RFM9	06/30/2023	07/01/2027	100.000	0.000	5.0370				0.143460	0.143460	0.150777	25.32	52.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R4T6	07/06/2023	07/03/2025	100.000	0.000	5.5330				0.153694	0.157876	0.162243	26.90	57.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291R4N9	07/06/2023	07/06/2026	100.000	0.000	5.2800				0.146667	0.150539	0.154513	25.67	54.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HXQ4	07/06/2023	10/03/2024	100.000	0.000	5.8930			0.163694	0.166026	0.170918		28.85	46.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HWT9	06/30/2023	07/03/2030	100.000	0.000	5.0660			0.140722	0.140782	0.144348	0.148004	25.48	52.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HWE2	06/30/2023	04/01/2026	100.000	0.000	5.1930			0.144250	0.146144	0.149938	0.153831	26.28	53.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HWL6	06/30/2023	10/02/2024	100.000	0.000	5.7280			0.159111	0.161440	0.166064		29.01	44.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HZR0	06/30/2023	01/02/2025	100.000	0.000	5.5720			0.154778	0.154826	0.159139	0.163573	28.02	58.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RJR4	07/03/2023	08/01/2024	100.000	0.000	6.3880			0.177444	0.178326	0.184022		31.72	38.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HYU4	06/30/2023	01/02/2026	100.000	0.000	5.2020			0.144500	0.144542	0.148301	0.152159	26.16	54.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HYV2	06/30/2023	06/30/2028	100.000	0.000	5.0370			0.139917	0.143440	0.147053	0.150757	25.33	52.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HY75	06/30/2023	07/02/2025	100.000	0.000	5.3390			0.148306	0.148350	0.152310	0.156376	26.85	55.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HYD2	06/30/2023	01/02/2026	100.000	0.000	5.2020			0.144500	0.144542	0.148301	0.152159	26.16	54.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HYF7	07/06/2023	01/03/2025	100.000	0.000	5.7470				0.159639	0.164150	0.168866	27.94	59.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PPS2	06/22/2022	06/22/2027	100.000	0.000	5.0170	26.37	0.142857	0.146441	0.150114	0.153880	0.157740	52.14	54.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PPY9	06/23/2022	06/23/2025	100.000	0.000	4.6850	24.49	0.133187	0.136307	0.139500	0.142768	0.146112	48.56	50.86	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FSB8	06/30/2022	07/02/2025	100.000	0.000	4.5970	23.12	0.127727	0.130663	0.133666	0.136738	0.139881	47.57	49.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AXE7	05/04/2022	05/04/2027	100.000	0.000	4.3130	28.54	0.122389	0.125028	0.127725	0.130479	0.133293	44.84	46.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FUP4	06/30/2022	06/30/2028	100.000	0.000	4.8410	24.34	0.137727	0.141061	0.144475	0.147972	0.151554	50.19	52.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKU2	06/29/2022	06/29/2027	100.000	0.000	4.7630	24.09	0.135456	0.138682	0.141985	0.145366	0.148828	49.36	51.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKB4	06/30/2022	06/30/2027	100.000	0.000	4.7830	24.05	0.136038	0.139292	0.142623	0.146034	0.149526	49.57	51.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P7J2	07/06/2022	07/05/2024	100.000	0.000	4.4310	21.54	0.123083	0.125795	0.128582	0.131431		45.77	24.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P7E3	06/30/2022	01/02/2025	100.000	0.000	4.4800	22.53	0.124475	0.127264	0.130114	0.133029	0.136009	46.32	48.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PK32	07/06/2022	07/06/2027	100.000	0.000	4.8320	23.49	0.134222	0.137465	0.140786	0.144188	0.147671	50.05	52.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJW0	07/15/2022	01/16/2025	100.000	0.000	4.4110	20.34	0.122528	0.125245	0.128007	0.130831	0.133716	45.50	47.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FMN8	06/30/2022	07/02/2029	100.000	0.000	4.8900	24.59	0.135870	0.139192	0.142596	0.146082	0.149654	50.72	53.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJ42	06/29/2022	06/29/2027	100.000	0.000	4.7630	24.09	0.135456	0.138682	0.141985	0.145366	0.148828	49.36	51.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PDG1	06/28/2022	06/27/2024	100.000	0.000	4.4210	22.48	0.125505	0.128279	0.131115			45.70	23.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PU49	07/15/2022	01/18/2024	100.000	0.000	4.2160	19.45	0.117152	0.119622	0.122143			43.43	2.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PD22	06/30/2022	07/02/2025	100.000	0.000	4.5970	23.12	0.127727	0.130663	0.133666	0.136738	0.139881	47.57	49.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AYK2	05/04/2022	05/04/2027	100.000	0.000	4.3130	28.54	0.122389	0.125028	0.127725	0.130479	0.133293	44.84	46.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PWP2	06/30/2022	07/01/2027	100.000	0.000	4.7830	24.05	0.136056	0.136056	0.142642	0.142642	0.149546	49.57	51.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PTQ2	06/23/2022	06/23/2026	100.000	0.000	4.7930	25.06	0.136330	0.139597	0.142942	0.146368	0.149875	49.72	52.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PZS3	06/30/2022	01/02/2025	100.000	0.000	4.4800	22.53	0.124475	0.127264	0.130114	0.133029	0.136009	46.32	48.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5M7	06/30/2022	06/30/2025	100.000	0.000	4.5970	23.12	0.130630	0.133632	0.136704	0.139846	0.143060	47.57	49.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FZ61	06/30/2022	07/02/2029	100.000	0.000	4.8900	24.59	0.135870	0.139192	0.142596	0.146082	0.149654	50.72	53.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P4N6	06/30/2022	07/02/2026	100.000	0.000	4.6750	23.51	0.129895	0.132931	0.136038	0.139218	0.142473	48.41	50.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PHR5	05/03/2022	11/03/2028	100.000	0.000	4.4800	29.78	0.127232	0.130082	0.132996	0.135975	0.139021	46.65	48.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVP1	07/08/2022	01/10/2024	100.000	0.000	4.1180	19.79	0.114415	0.116771	0.119175			42.43	1.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PF46	06/23/2022	06/21/2024	100.000	0.000	4.4500	23.27	0.126331	0.129142	0.132015			46.04	22.44	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GLBL MKTS HOLDINGS INC	17330PV89	07/12/2022	07/10/2025	100.000	0.000	4.3820	20.57	0.121722	0.124360	0.127084	0.129869	0.132714	45.21	47.21	
CITIGROUP GLBL MKTS HOLDINGS INC	17330PVC0	06/29/2022	06/27/2025	100.000	0.000	4.5780	23.16	0.130045	0.133022	0.136067	0.139181	0.142367	47.38	49.57	
CITIGROUP GLBL MKTS HOLDINGS INC	17330AZK3	05/04/2022	05/04/2027	100.000	0.000	4.3130	28.54	0.122389	0.125028	0.127725	0.130479	0.133293	44.84	46.79	
CITIGROUP GLBL MKTS HOLDINGS INC	17290AFJ4	09/22/2022	09/22/2037	42.926	0.000	5.7120	6.74	0.068108	0.070054	0.072054	0.074112	0.076229	25.26	26.72	
CLEVELAND-CLIFFS INC	185899AE1	03/16/2020	03/15/2027	81.330	7.000	10.8801	58.56	0.066910	0.070550	0.074388	0.078435	0.082702	25.54	28.39	
CLEVELAND-CLIFFS INC	U1852LAD9	03/16/2020	03/15/2027	81.330	7.000	10.8801	58.56	0.066910	0.070550	0.074388	0.078435	0.082702	25.54	28.39	
CLINT TEX INDP SCH DIST	187270G23	09/29/2020	02/15/2023	98.431	0.000	0.6662	14.88	0.018443					0.81		
CLINT TEX INDP SCH DIST	187270G31	09/29/2020	02/15/2024	97.067	0.000	0.8832	19.49	0.024211	0.024318	0.024426			8.76	1.07	
CLINT TEX INDP SCH DIST	187270G64	09/29/2020	02/15/2027	91.776	0.000	1.3501	28.29	0.035299	0.035537	0.035777	0.036018	0.036261	12.82	12.99	
CLINT TEX INDP SCH DIST	187270G72	09/29/2020	02/15/2028	88.641	0.000	1.6409	33.29	0.041663	0.042005	0.042349	0.042697	0.043047	15.15	15.40	
CLINT TEX INDP SCH DIST	187270G49	09/29/2020	02/15/2025	95.506	0.000	1.0530	22.90	0.028493	0.028643	0.028794	0.028945	0.029098	10.33	10.43	
CLINT TEX INDP SCH DIST	187270G56	09/29/2020	02/15/2026	93.518	0.000	1.2500	26.66	0.033240	0.033448	0.033657	0.033867	0.034079	12.06	12.21	
CLINT TEX INDP SCH DIST	187270G80	09/29/2020	02/15/2029	86.482	0.000	1.7410	34.50	0.043208	0.043584	0.043964	0.044346	0.044732	15.73	16.00	
CLINT TEX INDP SCH DIST	187270G98	09/29/2020	02/15/2030	84.210	0.000	1.8409	35.55	0.044570	0.044981	0.045395	0.045813	0.046234	16.23	16.53	
CLINT TEX INDP SCH DIST	187270H48	09/29/2020	02/15/2033	76.828	0.000	2.1408	37.82	0.047552	0.048061	0.048576	0.049096	0.049621	17.35	17.72	
CLINT TEX INDP SCH DIST	187270H55	09/29/2020	02/15/2034	74.122	0.000	2.2509	38.40	0.048334	0.048878	0.049428	0.049984	0.050547	17.65	18.05	
CLINT TEX INDP SCH DIST	187270H22	09/29/2020	02/15/2031	81.919	0.000	1.9309	36.30	0.045553	0.045993	0.046437	0.046885	0.047338	16.60	16.92	
CLINT TEX INDP SCH DIST	187270H30	09/29/2020	02/15/2032	79.370	0.000	2.0409	37.21	0.046745	0.047222	0.047704	0.048190	0.048682	17.04	17.39	
CLINTON CNTY ILL SCH DIS	18739CAN3	08/24/2021	12/01/2023	100.674	1.000	0.6986	9.54	0.019463	0.019434				6.42		
CLINTON CNTY ILL SCH DIS	18739CAP8	08/24/2021	12/01/2024	100.000	1.000	0.9984	13.56	0.027734	0.027734	0.027734	0.027734		9.98	9.15	
CLINTON CNTY ILL SCH DIS	18739CAQ6	08/24/2021	12/01/2025	100.000	1.150	1.1484	15.60	0.031901	0.031900	0.031900	0.031900	0.031900	11.48	11.48	
CLINTON CNTY ILL SCH DIS	18739CAR4	08/24/2021	12/01/2026	100.000	1.300	1.2983	17.65	0.036066	0.036066	0.036066	0.036065	0.036065	12.98	12.98	
CLINTON CNTY ILL SCH DIS	18739CAS2	08/24/2021	12/01/2027	100.000	1.500	1.4981	20.38	0.041617	0.041617	0.041616	0.041616	0.041616	14.98	14.98	
COLUMBIA CNTY GA DEV AUT	197468AF8	01/20/2022	12/15/2023	96.000	6.500	8.8278	19.13	0.059309	0.061926				20.87		
COLUMBUS-FRANKLIN CNTY O	19909PAK2	03/18/2021	06/15/2025	93.000	8.750	10.8515	25.76	0.044821	0.047253	0.049817	0.052520	0.055370	16.65	18.51	
COLUMBUS-FRANKLIN CNTY O	19909PAG1	03/11/2021	06/15/2027	93.000	8.750	10.2938	15.93	0.027297	0.028702	0.030179	0.031732	0.033365	10.13	11.19	
COMM SCHOOL DIST NUM 94	121082BD2	09/01/2022	12/01/2024	100.000	3.700	3.6700	12.22	0.102944	0.104833	0.102000	0.102000		37.36	33.66	
COMM SCHOOL DIST NUM 94	121082BC4	09/01/2022	12/01/2023	100.000	3.500	3.4600	11.50	0.096778	0.098500				32.25		
COMM SCHOOL DIST NUM 94	121082BF7	09/01/2022	12/01/2026	100.000	3.900	3.8800	12.93	0.108889	0.111000	0.107889	0.107944	0.108000	39.55	38.84	
COMM SCHOOL DIST NUM 94	121082BE0	09/01/2022	12/01/2025	100.000	3.800	3.7800	12.58	0.105944	0.107944	0.105000	0.105000	0.105222	38.47	37.80	
COMM SCHOOL DIST NUM 94	121082BH3	09/01/2022	12/01/2028	100.000	4.100	4.0900	13.60	0.114667	0.117000	0.113556	0.113611	0.113556	41.67	40.89	
COMM SCHOOL DIST NUM 94	121082BG5	09/01/2022	12/01/2027	100.000	4.000	3.9800	13.27	0.111778	0.114000	0.110778	0.110722	0.110722	40.61	39.87	
COMM SCHOOL DIST NUM 94	121082BJ9	09/01/2022	12/01/2029	100.000	4.200	4.1900	13.94	0.117500	0.120000	0.116389	0.116444	0.116500	42.72	41.90	
COMM SCHOOL DIST NUM 94	121082BK6	09/01/2022	12/01/2031	100.000	4.350	4.3400	14.44	0.121833	0.124444	0.120611	0.120611	0.120556	44.29	43.41	
COOK CNTY ILL SCH DIST N	214183KP9	06/15/2010	06/01/2030	25.818	0.000	6.8998	346.52	0.115235	0.119210	0.123323	0.127578	0.131979	42.44	45.42	
COOK CNTY ILL SCH DIST N	214183KR5	06/15/2010	12/01/2026	33.796	0.000	6.6998	434.61	0.142981	0.147771	0.152721	0.157837	0.163124	52.63	56.21	
COOK CNTY ILL SCH DIST N	214183KS3	06/15/2010	12/01/2027	31.375	0.000	6.7498	407.84	0.134537	0.139077	0.143771	0.148623	0.153639	49.53	52.93	
COOK CNTY ILL SCH DIST N	214183KTI	06/15/2010	12/01/2028	29.098	0.000	6.7998	382.32	0.126460	0.130760	0.135206	0.139803	0.144556	46.56	49.78	
COOK CNTY ILL SCH DIST N	214183KU8	06/15/2010	12/01/2029	26.961	0.000	6.8498	358.04	0.118748	0.122815	0.127021	0.131372	0.135871	43.73	46.78	
COPELL TEX INDP SCH DI	217490CN9	10/22/2020	08/15/2024	97.081	0.000	0.7782	16.67	0.021284	0.021367	0.021450	0.021533		7.70	4.82	
COPELL TEX INDP SCH DI	217490CML	10/22/2020	08/15/2023	98.331	0.000	0.5990	12.98	0.016539	0.016589				3.71		
COPELL TEX INDP SCH DI	217490CP4	10/22/2020	08/15/2025	95.732	0.000	0.9081	19.20	0.024548	0.024660	0.024772	0.024884	0.024997	8.89	8.97	
COPELL TEX INDP SCH DI	217490EP4	04/22/2021	08/15/2025	95.194	0.000	1.1449	18.57	0.030732	0.030908	0.031085	0.031263	0.031442	11.14	11.27	
COPELL TEX INDP SCH DI	217490EG2	04/22/2021	08/15/2026	93.222	0.000	1.3251	21.07	0.034914	0.035145	0.035378	0.035612	0.035848	12.67	12.84	
COPELL TEX INDP SCH DI	217490EE7	04/22/2021	08/15/2024	97.594	0.000	0.7362	12.21	0.020152	0.020226	0.020301	0.020375		7.29	4.56	
CORONADO FINANCE PTY LTD	Q2874LAA2	05/12/2021	05/15/2026	98.122	10.750	11.2507	5.05	0.009482	0.010015	0.010579	0.011174	0.011802	3.56	3.97	
CORONADO FINANCE PTY LTD	21979LAA4	05/12/2021	05/15/2026	98.122	10.750	11.2507	5.05	0.009482	0.010015	0.010579	0.011174	0.011802	3.56	3.97	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CORSICANA TEX INDPT SCH	220435SA0	07/21/2020	02/15/2025	93.644	0.000	1.4431	33.51	0.038672	0.038951	0.039232	0.039515	0.039800	14.05	14.25	
CORSICANA TEX INDPT SCH	220435SB8	07/21/2020	02/15/2026	91.047	0.000	1.6920	38.29	0.044308	0.044683	0.045061	0.045442	0.045826	16.12	16.39	
CORSICANA TEX INDPT SCH	220435RY9	07/21/2020	02/15/2023	97.171	0.000	1.1212	26.93	0.030970					1.36		
CORSICANA TEX INDPT SCH	220435RZ6	07/21/2020	02/15/2024	95.338	0.000	1.3430	31.72	0.036563	0.036809	0.037056			13.27	1.63	
CREDIT AGRICOLE CORP & INVEST BNK	22533AK63	06/21/2023	06/20/2028	100.000	0.000	4.1100			0.114167	0.116500	0.118894	0.121337	21.72	42.42	
CREDIT AGRICOLE CORPORAT	22533AES2	10/20/2021	10/20/2031	100.000	VARIES	1.8471	21.94	0.050199	0.050256	0.050313	0.050371	0.050430	18.09	18.13	
CREDIT AGRICOLE CORPORAT	22533ADU8	05/26/2021	05/26/2036	100.000	VARIES	2.1485	34.32	0.059679	0.059679	0.059679	0.059679	0.059679	21.48	21.48	
CREDIT AGRICOLE CORPORAT	22533AE29	06/11/2021	06/11/2036	100.000	VARIES	2.0640	32.11	0.057332	0.057332	0.057332	0.057332	0.057332	20.64	20.64	
CREDIT SUISSE AG LONDON	22551N4J2	11/29/2019	11/29/2023	100.000	0.000	2.1299	67.64	0.063046	0.063718				20.80		
CREDIT SUISSE AG LONDON	22551N4R4	11/07/2019	11/07/2029	100.000	0.000	2.4600	80.08	0.073533	0.074438	0.075354	0.076280	0.077219	26.73	27.39	
CREDIT SUISSE AG LONDON	22553PPZ6	03/30/2022	03/30/2026	100.000	0.000	3.4399	26.04	0.097196	0.098868	0.100568	0.102298	0.104058	35.60	36.83	
CREDIT SUISSE AG LONDON	22551NWN2	04/07/2020	04/07/2025	100.000	0.000	2.4500	68.85	0.072328	0.073214	0.074111	0.075019	0.075938	26.35	27.00	
CREDIT SUISSE AG LONDON	22552FZM7	10/31/2019	08/02/2023	100.000	0.000	2.1196	69.13	0.062402	0.063063				13.29		
CREDIT SUISSE AG LONDON	22553PR43	04/07/2022	04/09/2025	100.000	0.000	3.4699	25.59	0.098076	0.099777	0.101508	0.103270	0.105061	35.89	37.15	
CREDIT SUISSE AG LONDON	22553PR76	04/07/2022	04/09/2025	100.000	0.000	3.4699	25.59	0.098076	0.099777	0.101508	0.103270	0.105061	35.89	37.15	
CREDIT SUISSE AG LONDON	22552XNX7	07/01/2021	07/03/2028	100.000	0.000	1.8775	28.43	0.053141	0.053640	0.054144	0.054652	0.055165	19.40	19.77	
CREDIT SUISSE AG LONDON	22551N6J0	11/29/2019	08/30/2023	100.000	0.000	2.0196	64.06	0.059291	0.059883				14.28		
CREDIT SUISSE AG LONDON	22551NH41	01/31/2020	11/02/2023	100.000	0.000	1.7996	53.72	0.052520	0.052993				15.89		
CREDIT SUISSE AG LONDON	22551NY67	04/21/2020	04/21/2025	100.000	0.000	2.6886	74.63	0.079840	0.080913	0.082001	0.083103	0.084220	29.09	29.87	
CREDIT SUISSE AG LONDON	22551NH58	01/31/2020	05/02/2024	100.000	0.000	1.8197	54.33	0.053136	0.053619	0.054107			19.27	6.55	
CREDIT SUISSE AG LONDON	22551NXV3	04/24/2020	10/22/2025	100.000	0.000	1.8700	51.28	0.054412	0.054921	0.055435	0.055953	0.056476	19.75	20.12	
CREDIT SUISSE AG LONDON	22553PRR2	05/04/2022	05/02/2025	100.000	0.000	4.0400	26.73	0.114464	0.116776	0.119135	0.121542	0.123997	41.90	43.61	
CREDIT SUISSE AG LONDON	22553PRP6	04/28/2022	04/29/2027	100.000	0.000	3.9900	27.07	0.113056	0.115311	0.117612	0.119958	0.122351	41.39	43.06	
CREDIT SUISSE AG LONDON	22551NHA7	01/31/2020	07/31/2025	100.000	0.000	2.0500	61.36	0.059923	0.060538	0.061158	0.061785	0.062418	21.87	22.32	
CREDIT SUISSE AG LONDON	22551NH85	01/31/2020	01/31/2024	100.000	0.000	1.7401	51.89	0.050475	0.050914	0.051357			18.38	1.49	
CREDIT SUISSE AG LONDON	22552WLX1	09/24/2020	09/24/2027	100.000	0.000	1.2420	28.50	0.035366	0.035585	0.035806	0.036029	0.036252	12.81	12.97	
CREDIT SUISSE AG LONDON	22550V521	03/31/2020	03/31/2025	100.000	0.000	3.1499	89.88	0.094608	0.096098	0.097612	0.099149	0.100711	34.60	35.70	
CREDIT SUISSE AG LONDON	22551NAX4	12/02/2019	12/01/2026	100.000	0.000	2.2800	72.35	0.067787	0.068559	0.069341	0.070131	0.070931	24.59	25.15	
CREDIT SUISSE AG LONDON	22551NCE4	12/30/2019	06/27/2025	100.000	0.000	2.3800	73.63	0.070960	0.071805	0.072659	0.073524	0.074399	25.70	26.32	
CREDIT SUISSE AG LONDON	22551NCF1	12/30/2019	12/28/2023	100.000	0.000	2.0500	63.16	0.060530	0.061151				21.72		
CREDIT SUISSE AG LONDON	22552FY97	10/25/2019	04/28/2025	100.000	0.000	2.1699	71.13	0.064320	0.065017	0.065723	0.066436	0.067157	23.37	23.88	
CREDIT SUISSE AG LONDON	22552FYA4	10/25/2019	10/25/2023	100.000	0.000	2.0101	65.75	0.059289	0.059885				17.54		
CREDIT SUISSE AG LONDON	22551N4H6	11/29/2019	05/29/2025	100.000	0.000	2.2500	71.57	0.066839	0.067590	0.068351	0.069120	0.069897	24.25	24.79	
CREDIT SUISSE AG LONDON	22552J336	03/21/2022	04/04/2029	100.000	0.000	3.5998	28.19	0.101928	0.103762	0.105630	0.107531	0.109467	37.35	38.70	
CREDIT SUISSE AG LONDON	22551NNC6	02/28/2020	08/29/2024	100.000	0.000	1.7501	50.77	0.050780	0.051222	0.051673	0.052125		18.47	12.38	
CREDIT SUISSE AG LONDON	22549JY95	08/14/2019	03/25/2024	100.000	0.125	2.2368	77.98	0.066340	0.067043	0.067754			24.14	5.69	
CREDIT SUISSE AG LONDON	22552W3S2	05/27/2020	11/26/2025	100.000	0.000	1.5600	41.15	0.045049	0.045400	0.045754	0.046111	0.046471	16.31	16.56	
CREDIT SUISSE AG LONDON	22553PU56	05/06/2022	11/02/2023	100.000	0.000	3.4142	22.38	0.096422	0.098068				29.32		
CREDIT SUISSE AG LONDON	22552XDE0	03/02/2021	03/02/2028	100.000	0.000	1.6030	29.67	0.045608	0.045974	0.046342	0.046713	0.047088	16.57	16.84	
CREDIT SUISSE AG LONDON	22551NMV5	02/28/2020	03/02/2026	100.000	0.000	1.7500	50.77	0.050786	0.051230	0.051678	0.052130	0.052587	18.47	18.79	
CREDIT SUISSE AG LONDON	22551NMK1	02/28/2020	02/28/2024	100.000	0.000	1.5699	45.45	0.045348	0.045704	0.046063			16.48	2.63	
CREDIT SUISSE AG LONDON BRANCH	22553PYE3	05/26/2022	05/27/2025	100.000	0.000	4.0300	24.15	0.114213	0.116514	0.118862	0.121257	0.123700	41.69	43.39	
CREDIT SUISSE AG LONDON BRANCH	22553QNVS	12/05/2022	06/04/2024	100.000	0.000	8.2700	5.97	0.229722	0.239168	0.249058			84.92	38.11	
CREDIT SUISSE AG LONDON BRANCH	22553PV89	05/18/2022	05/18/2027	100.000	0.000	4.3100	26.81	0.122302	0.124938	0.127630	0.130381	0.133190	44.73	46.68	
CREDIT SUISSE AG LONDON BRANCH	22553PW54	05/11/2022	11/09/2023	100.000	0.000	3.4200	21.93	0.096606	0.098258				30.05		
CREDIT SUISSE AG LONDON BRANCH	22553PXL8	05/18/2022	11/16/2023	100.000	0.000	3.3700	20.95	0.095171	0.096775				30.27		
CREDIT SUISSE AG LONDON BRANCH	22553PXR5	05/18/2022	05/17/2029	100.000	0.000	4.4700	27.81	0.126926	0.129763	0.132663	0.135628	0.138660	46.46	48.56	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CREDIT SUISSE AG NASSAU	22549K2A4	06/23/2017	06/24/2024	100.000	0.500	1.9627	112.49	0.059138	0.059582	0.060028			21.37	10.38	
CREDIT SUISSE AG, LON BRCH	22553Q2R7	06/03/2022	06/03/2026	100.000	0.000	4.1000	23.75	0.116224	0.118606	0.121038	0.123519	0.126051	42.40	44.16	
CREDIT SUISSE AG, LON BRCH	22553Q3X3	06/30/2022	07/01/2027	100.000	0.000	4.9800	25.04	0.141797	0.141797	0.148946	0.148946	0.156456	51.68	54.29	
CREDIT SUISSE AG, LON BRCH	22553Q5J2	06/15/2022	06/13/2025	100.000	0.000	4.4100	24.06	0.125171	0.127931	0.130752	0.133635	0.136582	45.66	47.69	
CREDIT SUISSE AG, LON BRCH	22553P2M4	06/13/2022	06/13/2024	100.000	0.000	3.8900	21.43	0.110157	0.112300	0.114484			40.12	18.55	
CREDIT SUISSE AG, LON BRCH	22552J856	06/29/2022	06/29/2027	100.000	0.000	4.7600	24.07	0.135369	0.138591	0.141889	0.145266	0.148724	49.33	51.70	
CREDIT SUISSE AG, LON BRCH	22553PVE6	05/31/2022	05/28/2027	100.000	0.000	4.2800	25.17	0.121405	0.124003	0.126657	0.129367	0.132135	44.35	46.27	
CREDIT SUISSE AG, LON BRCH	22553PVF3	06/03/2022	06/04/2025	100.000	0.000	3.7100	21.49	0.104978	0.106925	0.108909	0.110929	0.112987	38.25	39.68	
CREDIT SUISSE AG, LONDON BR	22553QBx4	08/03/2022	08/01/2025	100.000	0.000	4.1800	17.18	0.116111	0.118511	0.120988	0.123516	0.126098	42.96	44.78	
CREDIT SUISSE AG, LONDON BR	22553QCG0	08/04/2022	08/05/2027	100.000	0.000	4.9500	20.21	0.137500	0.140922	0.144410	0.147984	0.151647	51.12	53.69	
CREDIT SUISSE AG, LONDON BR	22553QDE4	08/03/2022	08/01/2025	100.000	0.000	4.6000	18.91	0.127778	0.130684	0.133690	0.136765	0.139910	47.41	49.61	
CREDIT SUISSE AG, LONDON BR	22553QDQ7	08/04/2022	02/04/2026	100.000	0.000	4.3500	17.76	0.120833	0.123461	0.126147	0.128890	0.131694	44.75	46.72	
CREDIT SUISSE AG, LONDON BR	22553QEE3	08/03/2022	08/01/2025	100.000	0.000	4.6000	18.91	0.127778	0.130684	0.133690	0.136765	0.139910	47.41	49.61	
CREDIT SUISSE AG, LONDON BR	22553QEQ6	08/03/2022	08/03/2027	100.000	0.000	4.7200	19.40	0.131111	0.134205	0.137373	0.140615	0.143933	48.68	51.01	
CREDIT SUISSE AG, LONDON BR	22553QAL1	08/02/2022	08/02/2027	100.000	0.000	4.4300	18.34	0.123056	0.125781	0.128567	0.131415	0.134326	45.61	47.65	
CREDIT SUISSE AG, LONDON BR	22553QAW7	07/06/2022	07/06/2026	100.000	0.000	4.4800	21.78	0.124444	0.127232	0.130082	0.132996	0.135975	46.29	48.39	
CREDIT SUISSE AG, LONDON BR	22553QFL6	08/17/2022	02/18/2025	100.000	0.000	4.3800	16.30	0.121667	0.124346	0.127069	0.129852	0.132696	45.00	46.99	
CREDIT SUISSE AG, LONDON BR	22553QGH4	08/18/2022	08/20/2026	100.000	0.000	4.3700	16.15	0.121418	0.124071	0.126782	0.129553	0.132383	44.89	46.87	
CREDIT SUISSE AG, LONDON BR	22553QGG6	08/18/2022	08/20/2025	100.000	0.000	4.3800	16.19	0.121696	0.124361	0.127085	0.129868	0.132712	45.00	46.99	
CREDIT SUISSE AG, LONDON BR	22553QGJ0	08/18/2022	08/19/2027	100.000	0.000	4.3800	16.18	0.121667	0.124346	0.127069	0.129852	0.132696	45.00	46.99	
CREDIT SUISSE AG, LONDON BR	22553QGR2	08/31/2022	08/29/2025	100.000	0.000	5.1800	17.41	0.143889	0.147574	0.151418	0.155339	0.159363	53.39	56.19	
CREDIT SUISSE AG, LONDON BRANCH	22553QEW2	08/17/2022	08/17/2027	100.000	0.125	4.4400	17.72	0.133200	0.136080	0.139024	0.142033	0.145109	49.24	51.40	
CREDIT SUISSE AG, LONDON BRANCH	22553QQK6	02/14/2023	02/14/2028	100.000	VARIES	6.4337		0.023873	0.021103	0.019099	0.019728	0.020377	7.28	7.13	
CREDIT SUISSE AG, LONDON BRANCH	22553QR66	03/03/2023	03/03/2025	100.000	0.000	7.3800			0.205000	0.212565	0.220408	0.228541	61.98	79.82	
CREDIT SUISSE AG, LONDON BRANCH	22553QR58	03/03/2023	06/03/2024	100.000	0.000	7.3500		0.204167	0.207918	0.215559			61.84	32.77	
CREDIT SUISSE AG, LONDON BRANCH	22553QRD1	03/03/2023	06/03/2024	100.000	0.000	7.3500		0.204167	0.207918	0.215559			61.84	32.77	
CREDIT SUISSE AG, LONDON BRANCH	22553QRR0	03/09/2023	06/13/2024	100.000	0.000	7.7000		0.213889	0.218189	0.226590			63.46	36.71	
CREDIT SUISSE AG, LONDON BRANCH	22553QNT0	11/28/2022	05/28/2026	100.000	0.000	7.2500	6.65	0.201389	0.208689	0.216254	0.224093	0.232217	74.30	79.79	
CREDIT SUISSE AG, LONDON BRANCH	22553QEW3	09/02/2022	06/02/2027	100.000	0.000	4.9800	16.51	0.140056	0.143543	0.147117	0.150780	0.154535	51.25	53.84	
CREDIT SUISSE AG, LONDON BRANCH	22553QFJ1	08/31/2022	08/29/2025	100.000	0.000	5.1800	17.41	0.143889	0.147574	0.151418	0.155339	0.159363	53.39	56.19	
CREDIT SUISSE AG, LONDON BRANCH	22553QPB7	01/05/2023	10/03/2025	100.000	0.000	7.8500		0.218056	0.222420	0.230963	0.240028	0.249449	79.52	86.41	
CREDIT SUISSE AG, LONDON BRANCH	22553QPD3	01/05/2023	07/03/2024	100.000	0.000	7.9600			0.221111	0.229814	0.238960		80.26	43.47	
CREDIT SUISSE AG, LONDON BRANCH	22553QPC5	01/05/2023	01/05/2026	100.000	0.000	7.3900			0.205278	0.212863	0.220728	0.228884	74.41	80.87	
CREDIT SUISSE AG, LONDON BRANCH	22553QG84	09/07/2022	10/06/2027	100.000	0.000	5.2700	16.74	0.147010	0.150884	0.154860	0.158940	0.163129	54.29	57.19	
CREDIT SUISSE AG, LONDON BRANCH	22553QFU6	08/31/2022	08/31/2027	100.000	0.000	5.3000	17.81	0.147222	0.151080	0.155128	0.159216	0.163459	54.66	57.59	
CREDIT SUISSE AG, LONDON BRANCH	22553QCCS	08/12/2022	08/14/2024	100.000	0.000	4.5500	17.57	0.126421	0.129297	0.132238	0.135247		46.83	30.03	
CREDIT SUISSE AG, LONDON BRANCH	22553QGM3	08/19/2022	08/20/2026	100.000	0.000	4.6300	16.98	0.128611	0.131605	0.134652	0.137769	0.140958	47.63	49.86	
CREDIT SUISSE AG, LONDON BRANCH	22553QGL5	08/19/2022	08/21/2025	100.000	0.000	4.6000	16.87	0.127810	0.130750	0.133757	0.136834	0.139981	47.31	49.52	
CREDIT SUISSE AG, LONDON BRANCH	22553QH26	08/19/2022	08/17/2027	100.000	0.000	4.5200	16.57	0.125556	0.128362	0.131263	0.134229	0.137263	46.47	48.59	
CREDIT SUISSE AG, LONDON BRANCH	22553QHK6	09/06/2022	09/05/2024	100.000	0.000	4.9600	15.84	0.137778	0.141176	0.144677	0.148265		51.01	35.95	
CREDIT SUISSE AG, LONDON BRANCH	22553QHJ9	08/23/2022	08/23/2027	100.000	0.000	4.7700	16.96	0.132500	0.135660	0.138896	0.142208	0.145600	49.09	51.46	
CREDIT SUSSE AG LONDON BR	22553QKQ9	10/06/2022	10/08/2026	100.000	0.000	6.7400	15.92	0.187292	0.193604	0.200129	0.206873	0.213844	69.63	74.40	
CROSBY TEX INDPT SCH DIS	227381VA5	12/17/2020	02/15/2029	85.602	0.000	1.9139	33.91	0.046972	0.047422	0.047876	0.048334	0.048796	17.11	17.44	
CROSBY TEX INDPT SCH DIS	227381VB3	12/17/2020	02/15/2030	83.152	0.000	2.0240	34.87	0.048341	0.048830	0.049324	0.049823	0.050327	17.62	17.98	
CROSBY TEX INDPT SCH DIS	227381UV0	12/17/2020	02/15/2024	96.792	0.000	1.0340	20.57	0.028282	0.028429	0.028576			10.25	1.26	
CROSBY TEX INDPT SCH DIS	227381UW8	12/17/2020	02/15/2025	95.206	0.000	1.1840	23.20	0.031933	0.032122	0.032312	0.032504	0.032696	11.58	11.72	
CROSBY TEX INDPT SCH DIS	227381UX6	12/17/2020	02/15/2026	92.947	0.000	1.4221	27.26	0.037591	0.037858	0.038127	0.038398	0.038671	13.65	13.85	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CROSBY TEX INDPT SCH DIS	227381UY4	12/17/2020	02/15/2027	90.747	0.000	1.5820	29.64	0.040937	0.041261	0.041588	0.041916	0.042248	14.88	15.12	
CROSBY TEX INDPT SCH DIS	227381UZ1	12/17/2020	02/15/2028	87.931	0.000	1.8040	32.81	0.045399	0.045808	0.046221	0.046638	0.047059	16.53	16.83	
CROWLEY TEX INDPT SCH DI	228130HM5	10/22/2020	08/01/2023	98.408	0.000	0.5791	12.55	0.015994	0.016040				3.37		
CROWLEY TEX INDPT SCH DI	228130HN3	10/22/2020	08/01/2024	97.246	0.000	0.7411	15.90	0.020284	0.020359	0.020434	0.020510		7.34	4.30	
CROWLEY TEX INDPT SCH DI	228130HQ6	10/22/2020	08/01/2026	93.899	0.000	1.0930	22.71	0.029065	0.029224	0.029383	0.029544	0.029705	10.54	10.66	
CROWLEY TEX INDPT SCH DI	228130HP8	10/22/2020	08/01/2025	95.934	0.000	0.8712	18.46	0.023576	0.023679	0.023782	0.023885	0.023989	8.54	8.61	
Canadian Imperial Bank	13607G302	05/02/2019	04/28/2023	100.000	0.000	2.9112	111.73	0.089448					10.47		
Canadian Imperial Bank of Commerce	13607Y352	08/24/2023	08/28/2026	100.000	0.000	5.5140			0.153167	0.153261	0.157486	0.161828	19.46	56.99	
Canadian Imperial Bank of Commerce	13607Y469	07/20/2023	08/31/2026	100.000	0.000	5.3500			0.148611	0.149495	0.153471	0.157599	24.03	55.52	
Canadian Imperial Bank of Commerce	13607Y493	06/30/2023	06/26/2026	100.000	0.000	5.2700			0.146389	0.150161	0.154117	0.158178	26.52	54.81	
Canadian Imperial Bank of Commerce	13607Y592	05/18/2023	05/29/2026	100.000	0.000	4.6265		0.128514	0.128696	0.131673	0.134719	0.137835	28.79	48.15	
Canadian Imperial Bank of Commerce	13607XLK1	08/06/2023	09/05/2029	100.000	0.000	5.4848			0.152356	0.153029	0.157225	0.161537	22.17	56.83	
Canadian Imperial Bank of Commerce	13607XM87	08/16/2023	08/16/2028	100.000	VARIABLE	6.4714			0.147757	0.151687	0.155722	0.155722	22.02	55.09	
Canadian Imperial Bank of Commerce	13607XLX3	08/02/2023	08/02/2027	100.000	0.000	5.3193				0.147758	0.151688	0.155723	22.02	55.09	
Canadian Imperial Bank of Commerce	13607XMK0	08/31/2023	09/02/2025	100.000	VARIABLE	6.2586				0.008211	0.008468	0.008386	0.99	3.02	
Canadian Imperial Bank of Commerce	13607XN60	09/15/2023	09/15/2028	100.000	VARIABLE	6.4657				0.010076	0.010046	0.010013	1.07	3.62	
Canadian Imperial Bank of Commerce	13607Y105	02/02/2023	01/26/2029	100.000	0.000	4.5776			0.127156	0.129969	0.132944	0.135986	42.27	48.26	
Canadian Imperial Bank of Commerce	13607W513	08/04/2022	07/28/2028	100.000	0.000	4.0510	16.54	0.112528	0.114731	0.117055	0.119426	0.121845	41.60	43.30	
Canadian Imperial Bank of Commerce	13607XK22	06/27/2023	06/27/2026	100.000	VARIABLE	6.2300			0.009371	0.007414	0.005397	0.005564	1.72	2.30	
Canadian Imperial Bank of Commerce	13607XKF3	08/02/2023	05/04/2026	100.000	0.000	5.3193			0.147758	0.149767	0.153750	0.157839	22.13	55.09	
Canadian Imperial Bank of Commerce	13607XKG1	08/02/2023	08/02/2029	100.000	0.000	5.3059				0.147386	0.151296	0.155310	21.96	54.94	
Canadian Imperial Bank of Commerce	13607Y774	03/23/2023	03/27/2026	100.000	0.000	5.0268		0.139633	0.139711	0.143223	0.146823	0.150513	39.17	52.89	
Canadian Imperial Bank of Commerce	13607Y873	03/09/2023	02/23/2029	100.000	0.000	5.1633			0.143425	0.146799	0.150588	0.154476	42.31	54.51	
Canadian Imperial Bank of Commerce	13607Y808	02/16/2023	02/27/2026	100.000	0.000	4.7340		0.131500	0.131690	0.134807	0.137998	0.141265	41.87	49.91	
Canadian Imperial Bank of Commerce	13607XF85	02/01/2023	08/06/2024	100.000	0.000	4.8707		0.135297	0.135389	0.138686	0.142063		45.16	30.43	
Canadian Imperial Bank of Commerce	13607XFC6	03/02/2023	03/02/2027	100.000	0.000	5.1926			0.144239	0.147984	0.151826	0.155768	43.57	54.89	
Canadian Imperial Bank of Commerce	13607W349	11/03/2022	10/27/2028	100.000	0.000	5.6745	9.14	0.157625	0.161948	0.166543	0.171268	0.176128	58.09	61.42	
Canadian Imperial Bank of Commerce	13607XGX9	05/02/2023	05/03/2027	100.000	0.000	4.6265			0.128514	0.131503	0.134545	0.137658	30.89	48.25	
Canadian Pacific Railway Company	13648TAD9	04/19/2023	05/15/2043	86.549	4.300	5.4100		0.010100	0.010556	0.010833	0.011167	0.011444	2.67	3.99	
Canadian Pacific Railway Company	13648TAC1	04/19/2023	11/15/2029	89.925	4.670	2.8750		0.036154	0.037000	0.037833	0.038722	0.039667	9.34	13.87	
Canadian Pacific Railway Company	13648TAB3	04/19/2023	06/01/2026	95.979	4.520	3.1250		0.033333	0.033944	0.034722	0.035500	0.036333	8.55	12.69	
Canadian Pacific Railway Company	13648TAH0	04/19/2023	11/15/2069	79.755	4.200	5.3900		0.002308	0.002778	0.002889	0.002944	0.003000	0.70	1.05	
Canadian Pacific Railway Company	13648TAG2	04/19/2023	05/01/2050	74.921	3.500	5.2500			0.011979	0.012278	0.012611	0.012944	3.03	4.52	
Canadian Pacific Railway Company	13648TAF4	04/19/2023	05/01/2048	90.782	4.700	5.3700			0.005000	0.005111	0.005222	0.005389	1.26	1.88	
Canadian Pacific Railway Company	13648TAE7	04/19/2023	08/15/2045	93.689	4.950	5.4400			0.004052	0.004167	0.004333	0.004444	1.04	1.56	
Carol Stream, IL	143735TZ1	12/30/2011	11/01/2025	42.963	0.000	6.1994	411.61	0.143384	0.147829	0.152411	0.157135	0.162006	52.96	56.29	
Carol Stream, IL	143735TY4	12/30/2011	11/01/2024	46.530	0.000	6.0492	431.29	0.149154	0.153665	0.158313	0.163101		55.06	48.36	
Carol Stream, IL	143735TX6	12/30/2011	11/01/2023	50.827	0.000	5.7993	445.29	0.152142	0.156553				46.44		
Carol Stream, IL	143735UC0	12/30/2011	11/01/2028	33.512	0.000	6.5994	349.68	0.124169	0.128267	0.132499	0.136871	0.141388	45.94	49.02	
Carol Stream, IL	143735UB2	12/30/2011	11/01/2027	36.593	0.000	6.4493	369.95	0.130430	0.134636	0.138978	0.143459	0.148085	48.22	51.39	
Carol Stream, IL	143735UA4	12/30/2011	11/01/2026	39.556	0.000	6.3493	391.46	0.137353	0.141714	0.146213	0.150854	0.155644	50.76	54.04	
Carol Stream, IL	143735UF3	12/30/2011	11/01/2031	26.288	0.000	6.8495	288.80	0.103781	0.107335	0.111011	0.114813	0.118745	38.43	41.11	
Carol Stream, IL	143735UE6	12/30/2011	11/01/2030	28.377	0.000	6.7995	308.59	0.110627	0.114388	0.118277	0.122298	0.126456	40.96	43.79	
Carol Stream, IL	143735UD8	12/30/2011	11/01/2029	30.868	0.000	6.6994	328.84	0.117328	0.121259	0.125320	0.129518	0.133857	43.43	46.38	
Centerpoint Energy, Inc.	15189T206	09/21/1999	09/15/2029	100.000	VARIABLE	9.9395	7114.25	2.034258	2.132169	2.234945	2.342829	2.456074	771.23	847.44	
Champaign County, IL	158199BB4	11/04/2015	12/01/2026	98.267	VARIABLE	4.1631	291.33	0.111759	0.111599	0.111436	0.111269	0.111099	40.19	40.08	
Champaign County, IL	158199BA6	11/04/2015	12/01/2023	124.115	VARIABLE	N/A	320.78	0.218056	0.218056				71.96		

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Christian & Sangamon CNT	170592BK4	03/28/2013	12/01/2023	99.390	VARIES	3.6841	359.35	0.102251	0.102293					33.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QJS4	09/13/2023	03/13/2025	100.000	0.000	5.6400				0.156667	0.161085	0.165627	16.92	58.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PSN0	07/29/2022	01/30/2025	100.000	0.000	4.3620	18.42	0.121167	0.123824	0.126525	0.129284	0.132104	44.91	46.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QJD7	08/30/2023	09/03/2024	100.000	0.000	5.6998			0.158328	0.158403	0.162917		19.17	39.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PAF6	07/05/2022	01/02/2026	100.000	0.000	4.7240	23.10	0.131222	0.134270	0.137441	0.140688	0.144011	48.90	51.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLN7	07/25/2022	01/24/2025	100.000	0.000	4.5580	19.75	0.126611	0.129481	0.132431	0.135450	0.138536	47.01	49.18	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RUJ9	08/31/2023	03/05/2026	100.000	0.000	5.5330			0.153694	0.153813	0.158068	0.162441	18.61	57.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PL49	07/29/2022	07/31/2024	100.000	0.000	4.3130	18.21	0.119820	0.122404	0.125043	0.127740		44.39	26.62	
CITIGROUP GBLB MKTS HOLDINGS INC	17331AJC6	07/20/2023	08/20/2024	100.000	0.000	5.8504			0.162511	0.163303	0.168080		26.27	38.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QAD6	08/18/2023	08/18/2028	100.000	0.000	5.3780				0.149389	0.153406	0.157531	19.87	55.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330N542	07/29/2022	07/31/2024	100.000	0.000	4.3130	18.21	0.119820	0.122404	0.125043	0.127740		44.39	26.62	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKE8	07/29/2022	07/31/2025	100.000	0.000	4.4110	18.63	0.122543	0.125245	0.128008	0.130831	0.133716	45.43	47.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKF5	07/27/2022	07/25/2025	100.000	0.000	4.4700	19.12	0.124167	0.126911	0.129747	0.132647	0.135612	46.06	48.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PKH1	07/29/2022	07/31/2028	100.000	0.000	4.5870	19.37	0.127433	0.130356	0.133345	0.136404	0.139532	47.29	49.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PMR7	07/27/2022	07/27/2026	100.000	0.000	4.5090	19.29	0.125250	0.128074	0.130961	0.133914	0.136933	46.48	48.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RRK0	07/31/2023	10/31/2024	100.000	0.000	5.6781			0.157725	0.159964	0.164505		23.95	48.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RXP2	08/31/2023	08/31/2028	100.000	0.000	5.4560				0.151556	0.155667	0.159937	18.34	56.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17291Q3K8	08/23/2023	11/21/2024	100.000	0.000	5.7380			0.159389	0.161625	0.166262		20.49	52.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RXH0	09/06/2023	03/05/2025	100.000	0.000	5.5920				0.155333	0.159652	0.164116	17.86	57.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RX31	09/06/2023	12/05/2024	100.000	0.000	5.7380			0.159389	0.161650	0.166288		18.39	54.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17291Q2L7	08/31/2023	08/31/2028	100.000	0.000	5.4560				0.151556	0.155667	0.159937	18.34	56.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RWT5	08/31/2023	09/03/2025	100.000	0.000	5.6020			0.155611	0.155684	0.160044	0.164527	18.84	57.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RYU0	09/01/2023	09/03/2026	100.000	0.000	5.4850			0.152361	0.152408	0.156587	0.160882	18.29	56.62	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PH77	07/29/2022	07/29/2027	100.000	0.000	4.5480	19.20	0.126333	0.129206	0.132144	0.135149	0.138223	46.88	49.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5U9	07/06/2022	07/06/2026	100.000	0.000	4.7140	22.92	0.130944	0.134031	0.137190	0.140423	0.143733	48.79	51.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJS9	07/29/2022	07/31/2025	100.000	0.000	4.4110	18.63	0.122543	0.125245	0.128008	0.130831	0.133716	45.43	47.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PK99	08/01/2022	07/30/2027	100.000	0.000	4.5090	18.79	0.125250	0.128058	0.130945	0.133897	0.136916	46.46	48.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QB45	08/15/2023	09/13/2024	100.000	0.000	6.1360			0.170444	0.171258	0.176512		23.27	44.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RUX8	08/08/2023	11/08/2024	100.000	0.000	5.6310			0.156417	0.158619	0.163085		22.48	49.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RV33	09/06/2023	03/05/2026	100.000	0.000	5.3870				0.149639	0.153647	0.157786	17.21	55.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RUR1	09/06/2023	09/05/2025	100.000	0.000	5.4560				0.151556	0.155667	0.159914	17.43	56.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJH3	07/26/2022	07/24/2025	100.000	0.000	4.6560	20.05	0.129333	0.132311	0.135391	0.138543	0.141768	48.05	50.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RWK4	08/31/2023	03/05/2025	100.000	0.000	5.7380			0.159389	0.159516	0.164092	0.168800	19.30	59.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RVT6	08/31/2023	09/03/2030	100.000	0.000	5.4170			0.150472	0.150540	0.154618	0.158805	18.22	55.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QBL7	08/31/2023	03/05/2025	100.000	0.000	5.7380			0.159389	0.159516	0.164092	0.168800	19.30	59.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RW40	08/16/2023	09/16/2024	100.000	0.000	5.6597			0.157214	0.157955	0.162425		21.30	41.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17330P3K3	07/06/2022	07/03/2025	100.000	0.000	4.6360	22.54	0.128778	0.131713	0.134766	0.137890	0.141086	47.95	50.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PD55	07/29/2022	01/30/2025	100.000	0.000	4.3620	18.42	0.121167	0.123824	0.126525	0.129284	0.132104	44.91	46.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17291Q7A6	08/23/2023	02/21/2025	100.000	0.000	5.6020				0.155611	0.159921	0.164401	19.92	57.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17291Q6X7	08/23/2023	08/23/2028	100.000	0.000	5.5240				0.153444	0.157683	0.162038	19.64	57.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17291Q6U3	08/22/2023	08/20/2026	100.000	0.000	5.4850				0.152361	0.156493	0.160785	19.65	56.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCA5	07/28/2022	07/30/2024	100.000	0.000	4.2350	18.00	0.117667	0.120158	0.122703	0.125301		43.57	26.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCG2	07/08/2022	07/14/2023	100.000	0.000	3.9220	18.86	0.109016	0.111153				21.42		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCM9	08/02/2022	07/31/2025	100.000	0.000	4.3040	17.81	0.119556	0.122100	0.124727	0.127412	0.130153	44.28	46.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RZL9	08/31/2023	12/04/2024	100.000	0.000	5.8640			0.162889	0.165383	0.170232		19.78	55.95	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QFA7	09/13/2023	09/11/2025	100.000	0.000	5.5040				0.152889	0.157050	0.161372	16.51	56.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RZG0	08/31/2023	03/05/2026	100.000	0.000	5.5330			0.153694	0.153813	0.158068	0.162441	18.61	57.14	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17291RYZ9	08/31/2023	09/03/2026	100.000	0.000	5.4950			0.152639	0.152709	0.156904	0.161215	18.48	56.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RYV8	08/31/2023	06/02/2026	100.000	0.000	5.5530			0.154250	0.156439	0.160782	0.165247	18.73	57.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PE54	07/29/2022	01/30/2025	100.000	0.000	4.3620	18.42	0.121167	0.123824	0.126525	0.129284	0.132104	44.91	46.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PV63	07/29/2022	01/30/2025	100.000	0.000	4.3620	18.42	0.121167	0.123824	0.126525	0.129284	0.132104	44.91	46.89	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0AK5	05/15/2006	05/15/2036	11.570	0.000	7.3200	266.72	0.077038	0.079858	0.082781	0.085810	0.088951	28.51	30.63	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0TK5	05/30/2013	05/30/2033	100.000	VARIES	4.1925	353.82	0.107943	0.109659	0.111412	0.113201	0.114567	39.28	40.53	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0BT5	02/14/2007	02/14/2037	100.000	VARIES	5.8404	897.54	0.157837	0.157936	0.158037	0.158141	0.158249	56.87	56.94	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T03J6	12/29/2014	12/29/2034	100.000	VARIES	4.3208	327.66	0.116726	0.117414	0.118117	0.118856	0.119612	42.15	42.66	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0KZ1	11/09/2010	11/09/2030	100.000	VARIES	5.5699	577.82	0.137271	0.138498	0.139760	0.141056	0.142389	49.77	50.68	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0KV0	11/19/2010	11/19/2030	100.000	VARIES	5.1246	574.82	0.134317	0.134730	0.135153	0.135587	0.136032	48.46	48.77	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0HN2	04/29/2010	04/29/2030	100.000	VARIES	5.9942	658.94	0.148474	0.149697	0.150892	0.152123	0.153391	53.82	54.70	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0GY9	04/28/2009	04/28/2024	100.000	VARIES	8.1832	1029.74	0.221359	0.223274	0.225268			80.28	26.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17327T282	01/31/2020	02/02/2027	100.000	0.000	2.6047	78.49	0.077198	0.078204	0.079222	0.080254	0.081299	28.27	29.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CHZ2	04/28/2017	04/28/2027	100.000	VARIES	2.7213	16.49	0.008197	0.008309	0.008422	0.008537	0.008653	2.99	3.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AE24	02/23/2022	02/22/2027	100.000	0.000	2.8508	24.54	0.080312	0.081457	0.082618	0.083796	0.084990	29.42	30.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VYS3	07/06/2020	07/05/2024	100.000	0.000	1.2060	30.35	0.034315	0.034522	0.034730	0.034940		12.46	6.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AE57	02/28/2022	02/26/2027	100.000	0.000	2.8993	24.55	0.081708	0.082892	0.084094	0.085313	0.086550	29.93	30.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QCY4	08/04/2021	08/03/2028	100.000	0.000	1.8322	26.03	0.051828	0.052303	0.052782	0.053265	0.053753	18.88	19.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VYQ7	07/31/2020	08/02/2027	100.000	0.000	1.5241	37.42	0.043645	0.043978	0.044313	0.044651	0.044991	15.87	16.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QCW8	08/31/2021	08/31/2028	100.000	0.000	1.9013	25.62	0.053822	0.054328	0.054851	0.055369	0.055898	19.59	19.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17330L454	04/05/2022	04/05/2029	100.000	0.000	3.6383	27.04	0.102902	0.104774	0.106680	0.108621	0.110597	37.71	39.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FCW2	05/26/2021	05/27/2026	100.000	0.000	1.4552	23.43	0.041311	0.041612	0.041915	0.042220	0.042527	14.95	15.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17328QV9	02/19/2021	02/19/2041	100.000	VARIES	2.8472	52.52	0.077114	0.076511	0.075965	0.075481	0.075059	27.50	27.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F2B6	04/11/2022	08/09/2024	100.000	0.000	3.6974	26.88	0.103951	0.105872	0.107830	0.109823		38.32	23.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VHM5	03/31/2020	07/01/2024	100.000	0.000	3.2340	92.37	0.098132	0.098132	0.101331	0.101331		35.61	18.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QD72	08/31/2021	08/31/2028	100.000	0.000	1.9013	25.62	0.053822	0.054328	0.054851	0.055369	0.055898	19.59	19.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FTY0	08/04/2021	08/04/2026	100.000	0.000	1.4752	20.92	0.041890	0.042199	0.042510	0.042824	0.043138	15.12	15.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YRG1	03/31/2021	03/30/2028	100.000	0.000	2.0694	36.76	0.059286	0.059899	0.060519	0.061145	0.061778	21.57	22.01	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YRC0	04/06/2021	04/06/2026	100.000	0.000	1.6533	29.01	0.047075	0.047464	0.047856	0.048252	0.048651	17.08	17.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17327THY5	11/01/2019	11/01/2024	100.000	0.000	2.5315	82.94	0.075832	0.076791	0.077763	0.078748		27.59	23.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FUE2	07/01/2021	12/31/2026	100.000	0.000	1.7520	26.51	0.049954	0.050392	0.050833	0.051279	0.051728	18.06	18.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VYX2	06/30/2020	06/30/2027	100.000	0.000	1.7917	45.65	0.052038	0.052505	0.052975	0.053450	0.053928	18.82	19.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17329B848	04/21/2021	05/07/2026	100.000	0.000	1.5037	25.72	0.042747	0.043068	0.043392	0.043718	0.044047	15.48	15.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TFZ6	10/31/2019	05/03/2023	100.000	0.000	2.3404	76.55	0.069726					8.51		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YRL0	04/06/2021	04/06/2026	100.000	0.000	1.6533	29.01	0.047075	0.047464	0.047856	0.048252	0.048651	17.08	17.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UPX3	02/03/2022	02/04/2027	100.000	0.000	2.4354	22.31	0.068480	0.069314	0.070158	0.071012	0.071877	25.05	25.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F3J1	04/28/2021	10/28/2026	100.000	0.000	1.7233	29.17	0.049118	0.049541	0.049968	0.050399	0.050833	17.81	18.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FC25	04/22/2022	04/23/2026	100.000	2.600	4.0001	27.82	0.113350	0.112728	0.114983	0.114394	0.116681	40.80	41.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17330A3B6	03/02/2022	03/02/2029	100.000	0.000	3.0668	25.63	0.086494	0.087820	0.089167	0.090534	0.091922	31.69	32.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FSR3	05/11/2022	05/11/2027	100.000	0.000	4.1129	28.33	0.125286	0.128051	0.130876	0.133764	0.136715	45.88	47.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17330A3D2	02/25/2022	02/25/2027	100.000	0.000	2.8609	24.46	0.080605	0.081758	0.082928	0.084114	0.085317	29.52	30.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WLC0	09/30/2020	09/30/2027	100.000	0.000	1.5842	36.20	0.045417	0.045777	0.046139	0.046505	0.046873	16.48	16.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F3G7	05/05/2021	05/05/2026	100.000	0.000	1.5643	26.14	0.044479	0.044827	0.045178	0.045531	0.045887	16.11	16.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CJ64	04/28/2017	04/28/2027	100.000	VARIES	2.8252	27.12	0.013152	0.013338	0.013526	0.013717	0.013911	4.79	4.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QE89	09/02/2021	03/04/2027	100.000	0.000	1.6633	22.29	0.046978	0.047369	0.047763	0.048160	0.048561	17.07	17.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YAT1	01/12/2021	01/10/2025	100.000	0.000	0.8580	17.01	0.024141	0.024245	0.024349	0.024453	0.024558	8.75	8.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YB37	01/06/2021	01/08/2029	100.000	0.000	1.5840	31.83	0.045059	0.045415	0.045775	0.046138	0.046503	16.41	16.67	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17329FE42	06/30/2021	06/29/2028	100.000	0.000	1.9800	30.05	0.056646	0.057207	0.057774	0.058346	0.058923	20.50	20.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F3P7	04/30/2021	05/02/2028	100.000	0.000	2.0793	35.15	0.059586	0.060206	0.060832	0.061464	0.062103	21.64	22.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FE26	06/30/2021	06/30/2027	100.000	0.000	1.7920	27.17	0.051128	0.051586	0.052048	0.052514	0.052985	18.49	18.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TH41	02/03/2020	02/02/2023	100.000	0.000	2.1983	65.72	0.064489					2.00		
CITIGROUP GBLB MKTS HOLDINGS INC	17328WJT6	08/12/2020	08/12/2025	100.000	0.000	1.0971	26.45	0.031149	0.031320	0.031492	0.031665	0.031838	11.29	11.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17327T6P6	03/04/2020	08/31/2023	100.000	0.000	1.7725	51.13	0.051446	0.051897				12.38		
CITIGROUP GBLB MKTS HOLDINGS INC	17330AU34	03/31/2022	04/03/2029	100.000	0.000	3.8243	28.98	0.108295	0.110366	0.112476	0.114627	0.116819	39.73	41.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TXX8	09/10/2019	09/10/2024	100.000	0.250	2.3208	79.07	0.068591	0.069306	0.070030	0.070762		24.98	17.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ACR1	02/25/2022	02/25/2032	100.000	VARIES	2.3569	19.92	0.064605	0.063730	0.064411	0.064795	0.064913	23.08	23.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VKW5	07/06/2020	07/06/2028	100.000	0.000	1.8910	47.91	0.054544	0.055059	0.055580	0.056106	0.056636	19.91	20.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VY79	08/05/2020	08/05/2025	100.000	0.000	1.2061	29.35	0.034319	0.034526	0.034734	0.034943	0.035154	12.45	12.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17329Q2K5	07/20/2021	07/19/2029	100.000	0.000	2.0691	30.24	0.058668	0.059275	0.059888	0.060507	0.061133	21.43	21.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VYC8	06/30/2020	06/30/2027	100.000	0.000	1.7917	45.65	0.052038	0.052505	0.052975	0.053450	0.053928	18.82	19.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FAM3	04/29/2022	04/29/2037	100.000	VARIES	2.3669	15.75	0.063107	0.060435	0.059194	0.059401	0.059611	21.99	21.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WKC1	09/21/2020	09/21/2027	100.000	0.000	1.4782	34.12	0.042289	0.042601	0.042916	0.043233	0.043553	15.34	15.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YLW4	12/11/2018	12/11/2025	100.000	VARIES	3.4423	19.91	0.013624	0.013859	0.014097	0.014340	0.014587	4.96	5.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YQH0	02/26/2021	02/28/2028	100.000	0.000	1.7232	32.21	0.049120	0.049543	0.049970	0.050401	0.050835	17.86	18.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FCF9	04/30/2021	10/30/2026	100.000	0.000	1.7623	29.73	0.050259	0.050702	0.051148	0.051599	0.052054	18.23	18.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FCV4	06/30/2021	06/29/2028	100.000	0.000	1.9800	30.05	0.056646	0.057207	0.057774	0.058346	0.058923	20.50	20.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17325E804	04/12/2017	12/12/2024	100.000	0.000	3.3138	206.86	0.110896	0.112733	0.114601	0.116500		40.32	39.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329PTW4	08/04/2021	08/04/2026	100.000	0.000	1.4752	20.92	0.041583	0.041890	0.042199	0.042510	0.042824	15.12	15.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VHK9	04/03/2020	04/05/2023	100.000	0.000	2.2190	62.45	0.065143					6.12		
CITIGROUP GBLB MKTS HOLDINGS INC	17329FD68	05/28/2021	12/01/2026	100.000	0.000	1.6332	26.23	0.046492	0.046872	0.047255	0.047640	0.048029	16.83	17.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QU65	10/05/2021	10/05/2026	100.000	0.000	1.6533	20.62	0.046689	0.047075	0.047464	0.047856	0.048252	16.94	17.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FD43	06/30/2021	06/29/2028	100.000	0.000	1.9800	30.05	0.056646	0.057207	0.057774	0.058346	0.058923	20.50	20.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ATK8	04/01/2022	04/01/2027	100.000	0.000	3.6877	27.83	0.104325	0.106248	0.108207	0.110203	0.112235	38.25	39.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YQP2	03/03/2021	03/05/2029	100.000	0.000	2.0693	38.36	0.059290	0.059903	0.060523	0.061149	0.061782	21.60	22.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FAW1	04/26/2022	04/26/2032	100.000	VARIES	2.6165	17.69	0.070907	0.069109	0.069286	0.069466	0.069648	25.10	25.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CHQ2	05/03/2017	05/03/2027	100.000	VARIES	2.7384	21.88	0.010774	0.010921	0.011071	0.011223	0.011376	3.92	4.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ATL6	03/18/2022	03/18/2037	100.000	VARIES	4.0501	31.83	0.112378	0.112321	0.112316	0.112310	0.112306	40.44	40.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YQN7	01/29/2021	01/31/2028	100.000	0.000	1.4841	28.83	0.042152	0.042464	0.042779	0.043097	0.043417	15.33	15.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AFT4	02/15/2022	02/15/2037	100.000	VARIES	2.0896	18.19	0.056910	0.055763	0.056346	0.056821	0.057058	20.20	20.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AWT5	03/08/2022	03/08/2029	100.000	0.000	3.0178	24.70	0.085092	0.086376	0.087679	0.089002	0.090345	31.16	32.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VJW1	06/30/2020	06/30/2027	100.000	0.000	1.8120	46.18	0.052655	0.053132	0.053613	0.054099	0.054589	19.04	19.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CKB1	07/06/2017	07/06/2027	100.000	VARIES	2.8475	28.51	0.014095	0.014295	0.014499	0.014705	0.014915	5.18	5.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F4C2	04/21/2022	04/22/2027	100.000	0.000	4.0709	28.43	0.115396	0.117745	0.120142	0.122587	0.125082	42.29	44.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QWA4	10/04/2021	04/03/2025	100.000	0.000	1.2163	15.17	0.034196	0.034404	0.034614	0.034824	0.035036	12.38	12.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VK58	05/19/2020	11/18/2027	100.000	0.000	2.4153	64.85	0.071238	0.072099	0.072969	0.073851	0.074742	25.88	26.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AWY4	03/23/2022	03/23/2027	100.000	0.000	3.3824	26.28	0.095545	0.097161	0.098804	0.100475	0.102174	35.01	36.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F4G3	05/06/2022	05/08/2024	100.000	0.000	3.9750	26.07	0.112635	0.114874	0.117157			41.19	14.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F4Z4	04/28/2021	10/28/2026	100.000	0.000	1.7233	29.17	0.049118	0.049541	0.049968	0.050399	0.050833	17.81	18.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QFJ4	09/30/2021	04/01/2027	100.000	0.000	1.7523	22.11	0.049536	0.049970	0.050407	0.050849	0.051295	17.99	18.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WND6	11/04/2020	11/04/2025	100.000	0.000	1.2962	28.28	0.036947	0.037187	0.037428	0.037670	0.037915	13.37	13.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F4L2	04/29/2022	04/30/2026	100.000	2.200	4.1669	28.16	0.118185	0.118101	0.120562	0.120527	0.123038	42.67	43.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y2F0	12/28/2020	12/26/2025	100.000	0.000	1.1170	22.62	0.031725	0.031902	0.032080	0.032260	0.032440	11.45	11.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FELL1	04/28/2022	04/30/2024	100.000	0.000	3.8571	26.17	0.109230	0.111337	0.113484			39.96	13.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FFH2	04/19/2021	04/20/2028	100.000	0.000	2.1036	36.23	0.060299	0.060933	0.061574	0.062222	0.062876	21.91	22.38	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y2D5	11/24/2020	11/24/2027	100.000	0.000	1.5489	32.98	0.044375	0.044718	0.045065	0.045414	0.045765	16.06	16.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YTF1	03/01/2021	02/27/2026	100.000	0.000	1.1861	21.92	0.033534	0.033732	0.033933	0.034134	0.034336	12.16	12.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AGB2	03/01/2022	08/27/2027	100.000	0.000	3.0769	25.80	0.086755	0.088090	0.089445	0.090821	0.092219	31.81	32.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YCP7	01/29/2021	01/30/2031	100.000	0.000	2.0301	39.60	0.058131	0.058721	0.059317	0.059919	0.060527	21.21	21.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YTQ7	03/23/2021	09/23/2024	100.000	0.000	1.0472	18.69	0.029546	0.029703	0.029859	0.030015		10.70	7.85	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CKS4	07/28/2017	01/30/2023	100.000	0.500	2.8926	166.59	0.090627					2.63		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YCM4	01/29/2021	01/30/2031	100.000	0.000	2.0301	39.60	0.058131	0.058721	0.059317	0.059919	0.060527	21.21	21.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17329P5L4	04/30/2021	04/30/2027	100.000	0.000	1.8423	31.10	0.052603	0.053087	0.053576	0.054070	0.054568	19.08	19.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y2W3	12/28/2020	12/26/2025	100.000	0.000	1.1170	22.62	0.031725	0.031902	0.032080	0.032260	0.032440	11.45	11.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FFZ2	05/28/2021	05/31/2028	100.000	0.000	1.9802	31.87	0.056661	0.057222	0.057789	0.058361	0.058939	20.53	20.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WNR5	12/03/2020	12/04/2025	100.000	0.000	1.1771	24.69	0.033474	0.033671	0.033869	0.034069	0.034269	12.10	12.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F3Y5	04/22/2022	04/22/2037	100.000	VARIES	4.9654	34.01	0.133078	0.128106	0.128406	0.128714	0.128420	46.69	46.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y2T0	12/24/2020	12/27/2027	100.000	0.000	1.4840	30.31	0.042465	0.042780	0.043098	0.043417	0.043739	15.35	15.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y2S2	12/24/2020	12/27/2027	100.000	0.000	1.4840	30.31	0.042465	0.042780	0.043098	0.043417	0.043739	15.35	15.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17329P5V2	04/30/2021	05/02/2028	100.000	0.000	2.0793	35.15	0.059586	0.060206	0.060832	0.061464	0.062103	21.64	22.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QEA4	09/30/2021	10/02/2028	100.000	0.000	1.9703	24.88	0.055821	0.056371	0.056927	0.057488	0.058054	20.29	20.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VZX1	07/06/2020	07/05/2024	100.000	0.000	1.2060	30.35	0.034315	0.034522	0.034730	0.034940		12.46	6.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FDA6	04/13/2022	04/11/2025	100.000	0.000	3.7088	26.73	0.104910	0.106855	0.108837	0.110855	0.112911	38.43	39.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AF56	02/28/2022	02/28/2029	100.000	0.000	3.0477	25.81	0.085949	0.087259	0.088589	0.089938	0.091309	31.50	32.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AVU3	03/29/2022	09/27/2024	100.000	0.000	3.3938	25.79	0.095855	0.097482	0.099136	0.100818		35.11	26.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WLU0	10/05/2020	10/03/2025	100.000	0.000	1.2962	29.35	0.036946	0.037185	0.037426	0.037669	0.037913	13.39	13.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CZ22	08/31/2017	02/28/2023	100.000	0.000	2.7931	159.55	0.089113					5.08		
CITIGROUP GBLB MKTS HOLDINGS INC	17328VZR4	07/31/2020	08/02/2027	100.000	0.000	1.5241	37.42	0.043645	0.043978	0.044313	0.044651	0.044991	15.87	16.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FVK7	06/16/2021	06/16/2031	100.000	VARIES	2.0752	31.67	0.055963	0.055391	0.055231	0.055207	0.055295	20.03	19.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UQT1	01/31/2022	01/29/2027	100.000	0.000	2.3464	21.69	0.065938	0.066711	0.067494	0.068286	0.069087	24.11	24.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YNT9	03/29/2019	04/01/2024	100.000	0.000	3.2016	126.73	0.099407	0.100998	0.102615			36.36	9.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FEG5	06/09/2021	06/09/2025	100.000	VARIES	2.0633	31.44	0.053459	0.052148	0.050056	0.048861	0.048438	18.93	17.77	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YNS1	03/29/2019	04/01/2024	100.000	0.500	3.2003	125.81	0.097965	0.099088	0.100674			35.71	9.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FED2	06/02/2021	06/01/2026	100.000	0.000	1.4151	22.54	0.040148	0.040432	0.040718	0.041006	0.041297	14.52	14.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F4C5	04/15/2021	04/17/2031	100.000	0.000	2.6134	45.45	0.075489	0.076475	0.077474	0.078487	0.079512	27.50	28.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YBBS9	02/03/2021	02/03/2026	100.000	0.000	1.0671	20.55	0.030118	0.030279	0.030441	0.030603	0.030766	10.92	11.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VZ26	08/05/2020	08/05/2025	100.000	0.000	1.2061	29.35	0.034319	0.034526	0.034734	0.034943	0.035154	12.45	12.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F2N0	03/31/2022	03/31/2037	100.000	VARIES	2.2180	16.48	0.059214	0.056790	0.055880	0.056499	0.057126	20.58	20.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YBMS5	12/21/2020	12/21/2040	100.000	VARIES	2.5695	50.62	0.067530	0.067175	0.066857	0.066581	0.066339	24.24	24.01	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FVL5	07/30/2021	07/31/2031	100.000	0.000	2.2282	31.96	0.063281	0.063986	0.064698	0.065419	0.066148	23.12	23.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FTV3	05/17/2022	05/15/2025	100.000	0.000	4.1696	26.05	0.118210	0.120675	0.123190	0.125759	0.128381	43.23	45.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WMR6	11/30/2020	11/30/2027	100.000	0.000	1.4941	31.54	0.042757	0.043077	0.043398	0.043723	0.044049	15.47	15.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YSW5	02/22/2021	02/22/2041	100.000	VARIES	2.8536	51.93	0.075982	0.075256	0.074604	0.074044	0.073566	27.05	26.62	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QVX5	09/15/2021	09/15/2033	100.000	VARIES	1.7790	22.72	0.047817	0.047314	0.046975	0.046748	0.046602	17.03	16.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F2Z3	04/25/2022	10/24/2024	100.000	0.000	3.8764	26.63	0.109754	0.111882	0.114050	0.116261		40.18	33.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YSU9	02/26/2021	02/26/2041	100.000	VARIES	2.9720	53.33	0.077224	0.075214	0.073412	0.071582	0.070832	26.96	25.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FF74	05/26/2021	05/26/2027	100.000	0.000	1.7422	28.10	0.049670	0.050103	0.050539	0.050979	0.051423	17.99	18.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F4R2	04/28/2021	04/27/2028	100.000	0.000	2.0693	35.10	0.059281	0.059894	0.060514	0.061140	0.061773	21.53	21.98	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F4Q4	05/05/2021	05/05/2026	100.000	0.000	1.5643	26.14	0.044479	0.044827	0.045178	0.045531	0.045887	16.11	16.37	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WML9	11/30/2020	11/30/2027	100.000	0.000	1.4941	31.54	0.042757	0.043077	0.043398	0.043723	0.044049	15.47	15.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YT38	02/26/2021	02/26/2031	100.000	VARIES	1.6111	29.38	0.043038	0.042174	0.041553	0.041155	0.040950	15.15	14.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17328V3K4	04/14/2020	04/11/2025	100.000	1.000	2.6920	74.63	0.078419	0.078727	0.079786	0.080112	0.081191	28.39	28.89	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17328W6M5	07/22/2020	07/22/2024	100.000	0.000	1.1071	27.32	0.031439	0.031613	0.031788	0.031964			11.40	6.42
CITIGROUP GBLB MKTS HOLDINGS INC	17329PQ56	06/09/2021	06/09/2031	100.000	0.000	2.5442	40.26	0.073403	0.074336	0.075282	0.076240	0.077210		26.63	27.32
CITIGROUP GBLB MKTS HOLDINGS INC	17329QPS3	09/29/2021	09/29/2033	100.000	VARIES	1.7595	21.80	0.047283	0.046722	0.046375	0.046174	0.046069		16.84	16.63
CITIGROUP GBLB MKTS HOLDINGS INC	17328YN26	02/24/2021	08/22/2024	100.000	0.000	0.6991	13.02	0.019622	0.019691	0.019760	0.019829			7.09	4.58
CITIGROUP GBLB MKTS HOLDINGS INC	17326W282	03/05/2019	03/04/2026	100.000	0.000	3.7445	152.39	0.118425	0.120642	0.122901	0.125202	0.127546		43.56	45.20
CITIGROUP GBLB MKTS HOLDINGS INC	17328VUJ7	05/19/2020	05/19/2025	100.000	0.000	1.9503	52.11	0.056869	0.057424	0.057984	0.058549	0.059120		20.62	21.02
CITIGROUP GBLB MKTS HOLDINGS INC	17328WKK9	11/02/2020	02/02/2026	100.000	0.000	1.3450	29.44	0.038249	0.038507	0.038766	0.039026	0.039289		13.89	14.08
CITIGROUP GBLB MKTS HOLDINGS INC	17328WKL7	12/03/2020	12/04/2025	100.000	0.000	1.1771	24.69	0.033474	0.033671	0.033869	0.034069	0.034269		12.10	12.24
CITIGROUP GBLB MKTS HOLDINGS INC	17326X595	11/15/2018	11/14/2023	100.000	0.000	4.0525	180.16	0.132150	0.134828					41.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VE55	04/01/2020	10/02/2023	100.000	0.000	2.8014	79.53	0.083428	0.084596					22.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TV86	12/20/2019	12/23/2026	100.000	0.170	2.6310	82.26	0.078676	0.079649	0.080635	0.081634	0.082645		28.51	29.22
CITIGROUP GBLB MKTS HOLDINGS INC	17328V3S7	03/31/2020	10/01/2025	100.000	0.000	3.3432	95.60	0.100903	0.102590	0.104305	0.106049	0.107821		36.93	38.18
CITIGROUP GBLB MKTS HOLDINGS INC	17327T3P9	02/05/2020	02/03/2023	100.000	0.000	2.1859	65.22	0.064104						2.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TUT1	11/29/2019	05/30/2025	100.000	0.000	2.5704	82.10	0.077092	0.078082	0.079086	0.080102	0.081132		27.99	28.72
CITIGROUP GBLB MKTS HOLDINGS INC	17327T3Q7	02/28/2020	05/31/2023	100.000	0.000	1.8421	53.51	0.053823						8.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17327T3N4	02/28/2020	05/31/2023	100.000	0.000	1.8421	53.51	0.053823						8.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CDY9	01/31/2017	01/31/2024	100.000	0.000	3.3783	219.36	0.112826	0.114732	0.116670				41.54	3.38
CITIGROUP GBLB MKTS HOLDINGS INC	17328WYB8	10/26/2020	04/25/2024	100.000	0.000	0.8781	19.29	0.024823	0.024932	0.025041				8.97	2.85
CITIGROUP GBLB MKTS HOLDINGS INC	17324CED4	02/16/2017	02/16/2027	100.000	VARIES	2.9107	28.05	0.013139	0.013330	0.013524	0.013721	0.013920		4.82	4.96
CITIGROUP GBLB MKTS HOLDINGS INC	17329ULR0	10/29/2021	10/29/2041	98.000	VARIES	2.9484	32.73	0.072746	0.072201	0.071672	0.071334	0.071012		26.02	25.70
CITIGROUP GBLB MKTS HOLDINGS INC	17329ULQ2	12/23/2021	12/26/2028	100.000	0.000	2.1480	22.08	0.060967	0.061622	0.062284	0.062953	0.063629		22.07	22.55
CITIGROUP GBLB MKTS HOLDINGS INC	17328VND2	03/02/2021	05/29/2026	100.000	0.000	1.3451	24.85	0.038246	0.038503	0.038762	0.039022	0.039285		13.83	14.02
CITIGROUP GBLB MKTS HOLDINGS INC	17328VUY4	04/30/2020	05/01/2025	100.000	0.000	2.2185	60.68	0.065125	0.065847	0.066578	0.067316	0.068063		23.66	24.19
CITIGROUP GBLB MKTS HOLDINGS INC	17328W6Y9	08/21/2020	02/23/2024	100.000	0.000	0.8681	20.67	0.024537	0.024643	0.024750				8.88	1.29
CITIGROUP GBLB MKTS HOLDINGS INC	17328VEE6	03/31/2020	03/29/2023	100.000	0.000	2.7726	78.77	0.082499						7.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17328V4B3	04/13/2020	10/12/2023	100.000	0.000	2.6242	73.42	0.077798	0.078818					22.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AQB1	03/28/2022	03/29/2027	100.000	0.000	3.5696	27.23	0.100935	0.102736	0.104570	0.106436	0.108336		37.00	38.33
CITIGROUP GBLB MKTS HOLDINGS INC	17329PQL1	05/28/2021	05/28/2027	100.000	0.000	1.7232	27.69	0.049114	0.049537	0.049964	0.050395	0.050829		17.79	18.09
CITIGROUP GBLB MKTS HOLDINGS INC	17328W7B8	09/03/2020	09/05/2025	100.000	0.000	1.1571	27.23	0.032895	0.033086	0.033277	0.033470	0.033663		11.92	12.06
CITIGROUP GBLB MKTS HOLDINGS INC	17328WFL7	08/31/2020	08/31/2027	100.000	0.000	1.4942	35.39	0.042759	0.043075	0.043400	0.043723	0.044051		15.53	15.76
CITIGROUP GBLB MKTS HOLDINGS INC	17328WFH6	09/11/2020	03/13/2024	100.000	0.000	0.8181	19.00	0.023100	0.023195	0.023289				8.35	1.68
CITIGROUP GBLB MKTS HOLDINGS INC	17329UJX0	11/29/2021	05/27/2027	100.000	0.000	2.0993	23.01	0.059537	0.060162	0.060794	0.061432	0.062077		21.59	22.04
CITIGROUP GBLB MKTS HOLDINGS INC	17328YLL6	02/26/2021	02/28/2028	100.000	0.000	1.7232	32.21	0.049120	0.049543	0.049970	0.050401	0.050835		17.86	18.17
CITIGROUP GBLB MKTS HOLDINGS INC	17328WX60	10/30/2020	11/01/2027	100.000	0.000	1.5642	34.39	0.044827	0.045178	0.045531	0.045887	0.046246		16.24	16.50
CITIGROUP GBLB MKTS HOLDINGS INC	17326YYH3	05/31/2019	12/04/2024	100.000	0.000	3.1681	119.34	0.098271	0.099827	0.101409	0.103015	0.104571		35.74	34.06
CITIGROUP GBLB MKTS HOLDINGS INC	17330APT3	03/31/2022	04/03/2029	100.000	0.000	3.8243	28.98	0.108295	0.110366	0.112476	0.114627	0.116819		39.73	41.26
CITIGROUP GBLB MKTS HOLDINGS INC	17328VCM0	03/31/2020	04/01/2027	100.000	0.000	3.4611	99.11	0.104762	0.106575	0.108420	0.110296	0.112205		38.37	39.71
CITIGROUP GBLB MKTS HOLDINGS INC	17324CCV6	12/13/2016	12/13/2046	100.000	VARIES	0.8469	28.72	0.013421	0.013411	0.013401	0.013391	0.013381		4.83	4.82
CITIGROUP GBLB MKTS HOLDINGS INC	17328YME1	03/03/2021	03/03/2026	100.000	0.000	1.3652	25.19	0.038704	0.038969	0.039235	0.039502	0.039772		14.04	14.24
CITIGROUP GBLB MKTS HOLDINGS INC	17324CDA1	12/30/2016	01/02/2024	100.000	0.000	3.3300	219.27	0.112792						40.94	0.11
CITIGROUP GBLB MKTS HOLDINGS INC	17328VTY6	05/20/2020	05/20/2027	100.000	0.000	2.2283	59.64	0.065423	0.066152	0.066889	0.067635	0.068388		23.74	24.28
CITIGROUP GBLB MKTS HOLDINGS INC	17329PFC2	05/28/2021	12/01/2026	100.000	0.000	1.6332	26.23	0.046492	0.046872	0.047255	0.047640	0.048029		16.83	17.10
CITIGROUP GBLB MKTS HOLDINGS INC	17329FPB4	06/02/2021	06/01/2026	100.000	0.000	1.4151	22.54	0.040148	0.040432	0.040718	0.041006	0.041297		14.52	14.73
CITIGROUP GBLB MKTS HOLDINGS INC	17328VD64	04/15/2020	03/31/2025	100.000	0.000	2.4947	69.55	0.073651	0.074570	0.075500	0.076442	0.077395		26.85	27.52
CITIGROUP GBLB MKTS HOLDINGS INC	17329UKJ9	12/15/2021	06/15/2027	100.000	0.000	2.0491	21.53	0.058093	0.058688	0.059290	0.059897	0.060511		21.04	21.47
CITIGROUP GBLB MKTS HOLDINGS INC	17328WFW3	09/30/2020	06/30/2026	100.000	0.000	1.4250	32.51	0.040869	0.041160	0.041453	0.041749	0.042046		14.77	14.98
CITIGROUP GBLB MKTS HOLDINGS INC	17328WXE3	10/23/2020	10/25/2027	100.000	0.000	1.5742	34.93	0.045125	0.045480	0.045838	0.046199	0.046562		16.36	16.61

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330FNN7	05/11/2022	05/11/2027	100.000	0.000	4.4129	28.33	0.125286	0.128051	0.130876	0.133764	0.136715	45.88	47.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FNQ0	05/12/2022	05/12/2027	100.000	VARIES	5.1635	32.73	0.141037	0.138583	0.136065	0.133482	0.132648	50.09	48.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UNE7	02/01/2022	07/30/2027	100.000	0.000	2.4554	22.63	0.069037	0.069885	0.070743	0.071611	0.072491	25.26	25.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WZR2	10/30/2020	11/01/2027	100.000	0.000	1.5642	34.39	0.044827	0.045178	0.045531	0.045887	0.046246	16.24	16.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QS84	09/30/2021	10/02/2028	100.000	0.000	1.9703	24.88	0.055821	0.056371	0.056927	0.057488	0.058054	20.29	20.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FS96	06/30/2021	06/30/2033	100.000	VARIES	2.0721	30.52	0.054131	0.052965	0.050636	0.049172	0.048644	19.27	17.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TWP7	10/02/2019	10/02/2023	100.000	0.000	2.3580	79.11	0.070272	0.071101				19.19		
CITIGROUP GBLB MKTS HOLDINGS INC	17330L223	04/05/2022	04/04/2029	100.000	0.000	3.6386	27.04	0.102901	0.104773	0.106679	0.108620	0.110596	37.71	39.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TX84	02/04/2020	02/04/2025	100.000	0.000	2.4251	72.63	0.071549	0.072416	0.073295	0.074183	0.075083	26.17	26.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VMV8	05/05/2020	05/05/2025	100.000	0.000	1.9904	54.01	0.058096	0.058674	0.059258	0.059848	0.060443	21.08	21.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17327FFW1	09/30/2019	09/30/2025	100.000	0.000	2.5748	86.80	0.077226	0.078221	0.079227	0.080247	0.081281	28.16	28.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FAP8	04/27/2022	04/28/2025	100.000	0.000	4.1792	28.48	0.118530	0.121007	0.123535	0.126117	0.128752	43.43	45.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WJ58	09/30/2020	12/31/2026	100.000	0.000	1.5240	34.80	0.043805	0.044139	0.044475	0.044814	0.045155	15.83	16.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17326X819	01/04/2019	01/05/2026	100.000	0.000	4.1130	176.47	0.131762	0.134472	0.137237	0.140059	0.142940	48.89	50.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QT42	10/01/2021	04/01/2027	100.000	0.000	1.7824	22.44	0.050396	0.050846	0.051299	0.051756	0.052217	18.30	18.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ABF8	02/28/2022	02/28/2029	100.000	0.000	3.0477	25.81	0.085949	0.087259	0.088589	0.089938	0.091309	31.50	32.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FA68	04/08/2022	04/10/2025	100.000	0.000	3.5215	25.87	0.099561	0.101314	0.103098	0.104913	0.106761	36.44	37.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TXH4	10/02/2019	10/02/2024	100.000	0.000	2.4893	83.67	0.074475	0.075402	0.076340	0.077290		27.14	20.86	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FSP0	07/30/2021	02/01/2027	100.000	0.000	1.6132	23.07	0.045538	0.045905	0.046275	0.046649	0.047025	16.57	16.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17327T6F8	03/02/2020	08/31/2023	100.000	0.000	2.1027	61.01	0.061537	0.062176				14.82		
CITIGROUP GBLB MKTS HOLDINGS INC	17328VXE5	07/01/2020	07/01/2025	100.000	0.000	1.4940	37.91	0.043074	0.043074	0.043719	0.043719	0.044375	15.56	15.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ASK9	03/31/2022	04/03/2029	100.000	0.000	3.8243	28.98	0.110295	0.110366	0.112476	0.114627	0.116819	39.73	41.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WJG4	09/21/2020	09/21/2027	100.000	0.000	1.4782	34.12	0.042289	0.042601	0.042916	0.043233	0.043553	15.34	15.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WHP6	09/30/2020	03/31/2028	100.000	0.000	1.7012	38.91	0.048885	0.049301	0.049721	0.050143	0.050570	17.75	18.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ARL8	03/25/2022	09/25/2025	100.000	0.000	3.5212	27.16	0.099533	0.101286	0.103069	0.104884	0.106730	36.49	37.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WHM3	08/31/2020	05/29/2026	100.000	0.000	1.3060	30.89	0.037356	0.037600	0.037846	0.038093	0.038342	13.51	13.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WYN2	11/30/2020	11/30/2027	100.000	0.000	1.4941	31.54	0.042757	0.043077	0.043398	0.043723	0.044049	15.47	15.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QOS2	09/29/2021	09/29/2033	100.000	VARIES	1.7344	21.58	0.047082	0.046437	0.045836	0.045398	0.044916	16.72	16.36	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QR36	10/29/2021	10/31/2028	100.000	0.000	2.2084	26.09	0.062710	0.063403	0.064103	0.064810	0.065526	22.79	23.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TF92	01/31/2020	02/02/2023	100.000	0.000	2.2035	66.08	0.064665					2.00		
CITIGROUP GBLB MKTS HOLDINGS INC	17327T4W3	12/24/2019	12/24/2024	100.000	0.000	2.4008	74.72	0.071638	0.072498	0.073369	0.074249		25.96	26.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AAT9	02/28/2022	08/27/2026	100.000	0.000	2.8110	23.79	0.079173	0.080286	0.081414	0.082559	0.083719	28.98	29.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VF62	04/03/2020	04/05/2023	100.000	0.000	2.2190	62.45	0.065143					6.12		
CITIGROUP GBLB MKTS HOLDINGS INC	17330AAS1	02/28/2022	08/28/2025	100.000	0.000	2.6531	22.45	0.074675	0.075666	0.076669	0.077686	0.078717	27.31	28.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AS94	03/23/2022	03/23/2027	100.000	0.000	3.3824	26.28	0.095545	0.097161	0.098804	0.100475	0.102174	35.01	36.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TET9	12/02/2019	12/02/2024	100.000	0.000	2.4449	77.74	0.073048	0.073941	0.074845	0.075760		26.51	24.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VEP1	03/31/2020	03/31/2025	100.000	0.750	3.2898	93.40	0.097779	0.098702	0.100326	0.101291	0.102957	35.59	36.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VM22	07/06/2020	07/03/2025	100.000	0.000	1.4650	36.96	0.041895	0.042202	0.042512	0.042823	0.043137	15.25	15.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FRK2	07/06/2021	07/06/2026	100.000	0.000	1.5640	23.42	0.044128	0.044473	0.044820	0.045171	0.045524	16.07	16.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AQZ8	03/31/2022	04/02/2027	100.000	0.000	3.7567	28.46	0.106336	0.108333	0.110368	0.112441	0.114553	39.00	40.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QRJ1	09/30/2021	10/02/2028	100.000	0.000	1.9703	24.88	0.055821	0.056371	0.056927	0.057488	0.058054	20.29	20.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17325K776	08/03/2017	02/05/2024	100.000	0.000	3.0276	176.58	0.097749	0.099229	0.100731			35.89	3.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QRG7	10/29/2021	10/31/2028	100.000	0.000	2.2084	26.09	0.062710	0.063403	0.064103	0.064810	0.065526	22.79	23.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FAD6	04/30/2021	05/01/2031	100.000	0.000	2.5734	43.63	0.074283	0.075238	0.076206	0.077187	0.078180	27.03	27.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CFE1	03/10/2017	03/10/2027	100.000	VARIES	2.9100	22.96	0.010879	0.011037	0.011198	0.011361	0.011526	3.98	4.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17328V5E6	04/15/2020	03/31/2025	100.000	0.000	2.4947	69.55	0.073651	0.074570	0.075500	0.076442	0.077395	26.85	27.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17325K792	09/14/2017	09/14/2023	100.000	0.000	2.8890	164.12	0.092627	0.093965				23.68		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330ARG9	04/05/2022	04/05/2027	100.000	0.000	3.5796	26.60	0.101213	0.103024	0.104868	0.106745	0.108656	37.08	38.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FRM8	06/30/2021	12/31/2026	100.000	0.000	1.7230	26.12	0.049109	0.049532	0.049958	0.050389	0.050823	17.76	18.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FAK0	04/21/2021	04/21/2031	100.000	0.000	2.5734	44.30	0.074278	0.075234	0.076202	0.077182	0.078175	27.05	27.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UGY1	12/23/2021	12/26/2028	100.000	0.000	2.1480	22.08	0.060967	0.061622	0.062284	0.062953	0.063629	22.07	22.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VQB9	05/20/2020	05/20/2025	100.000	0.000	1.9603	52.32	0.057175	0.057736	0.058302	0.058873	0.059450	20.73	21.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U6U0	11/24/2021	11/22/2024	100.000	0.000	1.3362	14.80	0.037613	0.037864	0.038117	0.038372		13.61	12.28	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TQA7	09/04/2019	03/03/2023	100.000	0.000	2.1796	74.76	0.064610					4.01		
CITIGROUP GBLB MKTS HOLDINGS INC	17329UGR6	12/27/2021	12/24/2026	100.000	0.000	1.8910	19.22	0.053518	0.054024	0.054535	0.055051	0.055571	19.36	19.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VQN3	04/29/2020	04/29/2025	100.000	0.000	2.2376	61.28	0.065710	0.066445	0.067189	0.067940	0.068700	23.88	24.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AMH2	03/31/2022	01/02/2026	100.000	0.000	3.6961	28.00	0.103638	0.105553	0.107504	0.109490	0.111514	38.35	39.78	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VQM5	05/19/2020	11/17/2023	100.000	0.000	1.6533	44.03	0.047851	0.048247				15.19		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YZV9	03/17/2021	03/17/2031	100.000	VARIES	1.6101	28.38	0.043405	0.043262	0.043215	0.043246	0.043336	15.58	15.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QM56	09/03/2021	09/03/2026	100.000	0.000	1.4843	19.84	0.041844	0.042154	0.042467	0.042782	0.043100	15.19	15.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UYA3	12/17/2021	06/20/2025	100.000	0.000	1.6041	16.74	0.045282	0.045645	0.046011	0.046380	0.046752	16.37	16.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WCK2	10/05/2020	10/03/2025	100.000	0.000	1.2962	29.35	0.036946	0.037185	0.037426	0.037669	0.037913	13.39	13.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UGZ8	12/27/2021	12/24/2026	100.000	0.000	1.8910	19.22	0.053518	0.054024	0.054535	0.055051	0.055571	19.36	19.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17328W2G2	07/31/2020	02/02/2026	100.000	0.000	1.3551	33.22	0.038675	0.038937	0.039201	0.039467	0.039734	14.05	14.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VA59	03/24/2020	09/22/2023	100.000	0.000	4.1210	119.66	0.126732	0.129343				33.55		
CITIGROUP GBLB MKTS HOLDINGS INC	17327TA55	03/02/2020	08/29/2025	100.000	0.000	2.1805	63.32	0.063931	0.064625	0.065333	0.066045	0.066765	23.31	23.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WTW8	12/03/2020	12/04/2025	100.000	0.000	1.1771	24.69	0.033474	0.033671	0.033869	0.034069	0.034269	12.10	12.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VR44	05/29/2020	05/30/2025	100.000	0.000	1.9013	50.22	0.055374	0.055900	0.056432	0.056968	0.057510	20.06	20.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VQS2	04/30/2020	05/01/2025	100.000	0.000	2.2285	60.96	0.065435	0.066164	0.066901	0.067647	0.068400	23.78	24.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17326Y4G8	04/26/2019	04/27/2029	100.000	2.000	3.7071	140.99	0.110630	0.110621	0.112671	0.112700	0.114789	39.95	40.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QLZ1	09/30/2021	10/02/2028	100.000	0.000	1.9703	24.88	0.055821	0.056371	0.056927	0.057488	0.058054	20.29	20.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WU48	10/23/2020	10/25/2027	100.000	0.000	1.5475	34.33	0.044335	0.044678	0.045024	0.045372	0.045723	16.07	16.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UHD6	11/26/2021	11/28/2028	100.000	0.000	2.1392	23.63	0.060708	0.061358	0.062014	0.062677	0.063348	22.02	22.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UZ61	01/31/2022	01/31/2029	100.000	0.000	2.5733	23.80	0.072401	0.073333	0.074276	0.075232	0.076200	26.52	27.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YJG0	01/29/2021	01/31/2029	100.000	0.000	1.6831	32.75	0.047946	0.048349	0.048756	0.049167	0.049580	17.46	17.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UYU9	01/31/2022	01/29/2027	100.000	0.000	2.3464	21.69	0.065938	0.066711	0.067494	0.068286	0.069087	24.11	24.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YF68	03/29/2019	03/28/2024	100.000	0.000	3.1838	125.99	0.098770	0.100342	0.101939			36.13	8.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17328W2Y3	08/05/2020	08/04/2028	100.000	0.000	1.5941	38.94	0.045708	0.046072	0.046440	0.046810	0.047183	16.63	16.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U5V9	12/23/2021	12/26/2028	100.000	0.000	2.1480	22.08	0.060967	0.061622	0.062284	0.062953	0.063629	22.07	22.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FKL7	05/28/2021	05/31/2028	100.000	0.000	1.9802	31.87	0.056661	0.057222	0.057789	0.058361	0.058939	20.53	20.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YU95	03/13/2019	03/13/2026	100.000	0.000	3.6227	146.22	0.114106	0.116173	0.118277	0.120419	0.122601	41.90	43.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJN2	04/08/2022	04/09/2026	100.000	0.000	3.5900	26.38	0.101522	0.103344	0.105199	0.107087	0.109010	37.18	38.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YTV8	09/25/2018	09/25/2023	100.000	1.000	3.1087	138.44	0.094074	0.095536				25.10		
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y7E8	01/29/2021	01/29/2027	100.000	0.000	1.2761	24.76	0.036130	0.036360	0.036592	0.036826	0.037061	13.12	13.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WBA5	09/30/2020	09/30/2030	100.000	0.000	2.0203	46.34	0.058420	0.059010	0.059606	0.060208	0.060817	21.25	21.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U5Q0	11/26/2021	11/28/2028	100.000	0.000	2.1392	23.63	0.060708	0.061358	0.062014	0.062677	0.063348	22.02	22.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y7D0	12/21/2020	06/20/2024	100.000	0.000	0.7780	15.87	0.021949	0.022034	0.022120			7.92	3.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YYU2	03/31/2021	03/31/2031	100.000	VARIES	1.6136	27.61	0.041899	0.040919	0.040389	0.040232	0.040376	14.77	14.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YHR8	02/18/2021	05/15/2026	100.000	0.000	1.1860	22.36	0.033631	0.033831	0.034032	0.034233	0.034436	12.16	12.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VPK0	07/01/2020	04/01/2024	100.000	0.000	1.2260	31.04	0.035005	0.035220	0.035436			12.68	3.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJX0	05/02/2022	04/30/2027	100.000	0.000	4.2079	28.08	0.119318	0.121829	0.124392	0.127009	0.129681	43.72	45.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UG96	10/29/2021	04/29/2027	100.000	0.000	2.1885	25.86	0.062129	0.062809	0.063496	0.064191	0.064893	22.57	23.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WC71	09/18/2020	12/18/2025	100.000	0.000	1.2660	29.28	0.036180	0.036409	0.036640	0.036872	0.037105	13.07	13.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TPT7	09/30/2019	03/30/2023	100.000	0.000	2.3505	78.99	0.070033					6.23		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17329UXG1	01/28/2022	07/30/2025	100.000	0.000	1.9804	18.40	0.055561	0.056111	0.056667	0.057228	0.057795	20.27	20.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YHY3	01/29/2021	01/29/2041	100.000	VARIABLES	2.6993	51.37	0.073435	0.072961	0.072520	0.072124	0.071768	26.21	25.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YHW7	02/26/2021	02/26/2027	100.000	0.000	1.4752	27.53	0.041891	0.042200	0.042511	0.042825	0.043141	15.21	15.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QKY5	09/03/2021	09/03/2033	100.000	VARIABLES	1.7822	23.23	0.047408	0.047000	0.046727	0.046546	0.046434	16.91	16.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CQ74	12/20/2017	06/21/2023	100.000	0.000	2.9374	158.00	0.094409					16.05		
CITIGROUP GBLB MKTS HOLDINGS INC	17329FL93	05/21/2021	05/21/2031	100.000	VARIABLES	2.1464	34.21	0.057947	0.057377	0.057221	0.057216	0.057332	20.73	20.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CQ90	01/30/2018	01/30/2023	100.000	0.000	3.1864	168.28	0.102042					2.96		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YHJ1	02/26/2021	02/27/2031	100.000	0.000	2.3173	43.49	0.066637	0.067409	0.068190	0.068980	0.069779	24.32	24.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U6P1	10/22/2021	10/22/2036	100.000	VARIABLES	2.7993	32.65	0.073294	0.072359	0.071440	0.071044	0.070664	26.09	25.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJC6	03/31/2022	03/31/2037	100.000	VARIABLES	2.1578	16.08	0.058189	0.056419	0.057028	0.057643	0.058265	20.52	20.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VPY0	06/03/2020	12/04/2023	100.000	0.000	1.5242	39.92	0.043979	0.044314				14.71		
CITIGROUP GBLB MKTS HOLDINGS INC	17330FJH5	04/29/2022	04/29/2027	100.000	0.000	4.2270	28.57	0.119898	0.122432	0.125020	0.127662	0.130360	43.94	45.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WB3	08/31/2020	03/02/2028	100.000	0.000	1.4842	35.15	0.042467	0.042783	0.043100	0.043420	0.043742	15.42	15.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VPV6	05/20/2020	05/18/2028	100.000	0.000	2.3763	63.71	0.070015	0.070847	0.071688	0.072540	0.073402	25.43	26.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WSY5	10/30/2020	11/01/2027	100.000	0.000	1.5642	34.39	0.044827	0.045178	0.045531	0.045887	0.046246	16.24	16.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WVK1	11/04/2020	11/04/2025	100.000	0.000	1.2962	28.28	0.036947	0.037187	0.037428	0.037670	0.037915	13.37	13.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TSJ6	10/31/2019	10/31/2025	100.000	0.000	2.6129	85.78	0.078459	0.079484	0.080522	0.081574	0.082640	28.56	29.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VSB7	06/03/2020	06/05/2028	100.000	0.000	2.2772	60.12	0.069498	0.067710	0.068481	0.069261	0.070049	24.28	24.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17325E242	01/05/2017	07/03/2024	100.000	0.000	3.3441	219.72	0.111460	0.113324	0.115219	0.117146		41.13	21.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17328W4Q8	07/31/2020	08/02/2027	100.000	0.000	1.5441	37.92	0.044236	0.044577	0.044922	0.045268	0.045618	16.09	16.34	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WEQ7	09/30/2020	09/30/2025	100.000	0.000	1.2862	29.31	0.036656	0.036892	0.037129	0.037368	0.037608	13.28	13.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WVS4	10/30/2020	07/30/2026	100.000	0.000	1.3950	30.63	0.039706	0.039983	0.040262	0.040543	0.040825	14.43	14.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AP55	04/05/2022	04/05/2027	100.000	0.000	3.5796	26.60	0.101213	0.103024	0.104868	0.106745	0.108656	37.08	38.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QNT3	10/05/2021	10/05/2026	100.000	0.000	1.6533	20.62	0.046689	0.047075	0.047464	0.047856	0.048252	16.94	17.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AP48	03/17/2022	03/12/2026	100.000	0.000	3.1664	25.13	0.089311	0.090725	0.092161	0.093620	0.095102	32.72	33.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VXS9	06/22/2020	06/22/2028	100.000	0.000	2.4751	64.09	0.073113	0.074018	0.074934	0.075861	0.076800	26.50	27.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17328W4W5	08/03/2020	05/02/2024	100.000	0.000	1.0070	24.52	0.028612	0.028756	0.028901			10.34	3.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UJ1	11/26/2021	11/27/2026	100.000	0.000	1.8613	20.54	0.052671	0.053161	0.053656	0.054155	0.054659	19.08	19.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VSU5	04/29/2020	10/27/2023	100.000	0.000	1.9316	52.72	0.056291	0.056835				16.76		
CITIGROUP GBLB MKTS HOLDINGS INC	17327TT63	01/31/2020	02/02/2023	100.000	0.000	2.2035	66.08	0.064665					2.00		
CITIGROUP GBLB MKTS HOLDINGS INC	17327TSV9	08/14/2019	08/13/2026	100.000	0.000	2.5545	89.62	0.076568	0.077546	0.078536	0.079540	0.080556	28.01	28.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WF60	09/03/2020	09/05/2025	100.000	0.000	1.1571	27.23	0.032895	0.033086	0.033277	0.033470	0.033663	11.92	12.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YY59	03/01/2019	03/03/2025	100.000	1.000	3.5616	142.94	0.108837	0.109786	0.111741	0.112742	0.114749	39.69	40.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FLS8	05/06/2022	05/08/2024	100.000	0.000	3.9650	26.00	0.112346	0.114573	0.116845			41.08	14.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WUG1	10/01/2020	01/02/2026	100.000	0.000	1.3750	31.32	0.039123	0.039392	0.039663	0.039936	0.040210	14.23	14.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17325K263	07/06/2017	01/03/2024	100.000	0.000	3.1136	184.72	0.100912	0.102483	0.104079			37.17	0.21	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FML5	06/30/2021	06/30/2031	100.000	0.000	2.3860	36.29	0.068678	0.069498	0.070327	0.071166	0.072015	24.87	25.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17328W3C0	07/20/2020	07/18/2025	100.000	0.000	1.3751	34.11	0.039255	0.039525	0.039797	0.040071	0.040346	14.27	14.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WUD8	10/30/2020	02/01/2027	100.000	0.000	1.4941	32.83	0.042599	0.042917	0.043238	0.043561	0.043886	15.49	15.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FM81	05/09/2022	05/08/2025	100.000	0.000	4.2771	27.70	0.121334	0.123929	0.126579	0.129286	0.132051	44.43	46.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QM36	08/06/2021	08/06/2026	100.000	0.000	1.4152	19.98	0.039868	0.040150	0.040434	0.040721	0.041009	14.49	14.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TRQ1	07/31/2019	01/30/2025	100.000	0.000	2.8012	99.81	0.084584	0.085768	0.086970	0.088188	0.089423	31.02	31.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YJX3	02/26/2021	02/28/2028	100.000	0.000	1.7232	32.21	0.049120	0.049543	0.049970	0.050401	0.050835	17.86	18.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YJV7	03/03/2021	03/03/2026	100.000	0.000	1.3652	25.19	0.038704	0.038969	0.039235	0.039502	0.039772	14.04	14.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17330ANM0	03/17/2022	03/12/2026	100.000	0.000	3.1664	25.13	0.089311	0.090725	0.092161	0.093620	0.095102	32.72	33.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17324P784	10/05/2016	04/03/2024	100.000	0.000	2.6555	178.93	0.086400	0.087547	0.088709			31.51	8.16	
CITIGROUP GBLB MKTS HOLDINGS INC	17328W3W6	07/31/2020	07/31/2025	100.000	0.000	1.2561	30.76	0.035777	0.036002	0.036228	0.036455	0.036684	12.99	13.15	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330AMQ2	03/15/2022	03/16/2037	100.000	VARIES	3.9112	30.94	0.107368	0.106072	0.105898	0.105719	0.105253	38.26	38.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VB58	03/31/2020	07/01/2024	100.000	0.000	3.2340	92.37	0.098132	0.098132	0.101331	0.101331		35.61	18.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WV96	12/01/2020	03/02/2026	100.000	0.000	1.2860	27.08	0.036535	0.036770	0.037007	0.037245	0.037484	13.25	13.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VRU6	06/30/2020	06/30/2025	100.000	0.000	1.5040	38.21	0.043372	0.043698	0.044027	0.044358	0.044692	15.67	15.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YFJ0	06/28/2019	12/31/2024	100.000	0.000	2.6784	97.84	0.081674	0.082768	0.083876	0.085000		29.60	30.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YMM4	07/02/2019	01/03/2023	100.000	0.000	2.5315	91.96	0.075836					0.15		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YK94	02/26/2021	02/28/2028	100.000	0.000	1.7232	32.21	0.049120	0.049543	0.049970	0.050401	0.050835	17.86	18.17	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YFQ4	04/30/2019	10/30/2024	100.000	0.000	3.2236	124.54	0.100148	0.101762	0.103402	0.105069		36.54	31.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AYY2	04/05/2022	04/05/2027	100.000	0.000	3.5796	26.60	0.101213	0.103024	0.104868	0.106745	0.108656	37.08	38.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329Q7D6	09/03/2021	09/03/2026	100.000	0.000	1.4843	19.84	0.041844	0.042154	0.042467	0.042782	0.043100	15.19	15.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QYD6	11/03/2021	11/03/2026	100.000	0.000	2.0494	23.97	0.058102	0.058697	0.059299	0.059906	0.060520	21.09	21.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YEA8	01/29/2021	04/30/2026	100.000	0.000	1.1770	22.82	0.033375	0.033571	0.033769	0.033968	0.034168	12.07	12.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UTN1	01/31/2022	01/31/2029	100.000	0.000	2.5733	23.80	0.072401	0.073333	0.074276	0.075232	0.076200	26.52	27.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FHB3	07/06/2021	07/06/2026	100.000	0.000	1.5640	23.42	0.044128	0.044473	0.044820	0.045171	0.045524	16.07	16.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YEM2	02/03/2021	02/05/2029	100.000	0.000	1.7231	33.34	0.049118	0.049541	0.049968	0.050398	0.050832	17.88	18.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VME7	05/20/2020	05/22/2028	100.000	0.000	2.3713	63.57	0.069877	0.070706	0.071544	0.072392	0.073250	25.37	25.98	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QHM5	08/31/2021	08/31/2028	100.000	0.000	1.9013	25.62	0.053822	0.054328	0.054851	0.055369	0.055898	19.59	19.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UTY7	02/03/2022	02/04/2027	100.000	0.000	2.4354	22.31	0.068480	0.069314	0.070158	0.071012	0.071877	25.05	25.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WPG7	10/19/2020	10/19/2027	100.000	0.000	1.5142	33.75	0.043349	0.043677	0.044008	0.044341	0.044677	15.71	15.95	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U2U4	10/06/2021	10/05/2028	100.000	1.000	2.0590	25.61	0.057804	0.058399	0.058828	0.059303	0.059805	20.97	21.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QYM6	10/29/2021	10/31/2028	100.000	0.000	2.2084	26.09	0.062710	0.063403	0.064103	0.064810	0.065526	22.79	23.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YEG5	01/25/2021	07/25/2024	100.000	0.000	0.7090	13.78	0.019906	0.019976	0.020047	0.020118		7.20	4.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CMJ2	09/21/2017	09/21/2027	100.000	VARIES	2.7273	24.83	0.012767	0.012941	0.013117	0.013296	0.013478	4.66	4.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UD40	11/22/2021	11/22/2033	100.000	VARIES	1.8518	20.29	0.049903	0.049703	0.049639	0.049617	0.049620	17.92	17.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F7G3	04/30/2021	05/02/2028	100.000	0.000	2.0793	35.15	0.059586	0.060206	0.060832	0.061464	0.062103	21.64	22.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YET7	12/30/2020	12/30/2027	100.000	0.000	1.4932	30.24	0.042730	0.043049	0.043371	0.043695	0.044021	15.44	15.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FZ72	06/25/2021	06/27/2029	100.000	0.000	2.1190	32.49	0.060760	0.061404	0.062054	0.062712	0.063376	21.99	22.46	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CMQ6	10/31/2017	05/01/2023	100.000	0.750	2.8328	153.87	0.087431					10.49		
CITIGROUP GBLB MKTS HOLDINGS INC	17324P248	06/03/2016	12/05/2023	100.000	0.000	2.8709	206.25	0.095997	0.097375				32.31		
CITIGROUP GBLB MKTS HOLDINGS INC	17330AYL0	04/29/2022	05/01/2029	100.000	0.000	4.3735	29.57	0.124172	0.126887	0.129662	0.132497	0.135395	45.52	47.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AHM7	03/16/2022	09/16/2024	100.000	0.000	2.9501	23.48	0.083156	0.084383	0.085628	0.086891	0.088173	30.42	22.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WFW2	10/30/2020	11/01/2027	100.000	0.000	1.5642	34.39	0.048827	0.045178	0.045531	0.045887	0.046246	16.24	16.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YAH9	07/03/2019	07/03/2024	100.000	0.000	2.5848	93.90	0.077550	0.078553	0.079568	0.080596		28.46	14.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YVZ4	04/06/2021	04/06/2029	100.000	0.000	2.3564	41.53	0.067797	0.068596	0.069405	0.070222	0.071050	24.69	25.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AYV8	03/30/2022	03/28/2025	100.000	0.000	3.4925	26.45	0.098689	0.100412	0.102166	0.103950	0.105765	36.16	37.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WPR3	11/04/2020	11/04/2025	100.000	0.000	1.2962	28.28	0.036947	0.037187	0.037428	0.037670	0.037915	13.37	13.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CLB0	09/01/2017	03/03/2023	100.000	0.500	2.7655	155.92	0.086092					5.34		
CITIGROUP GBLB MKTS HOLDINGS INC	17330F5C1	04/08/2022	04/10/2025	100.000	2.000	3.5191	25.85	0.099491	0.099286	0.101033	0.100856	0.102630	35.90	36.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AXV9	03/30/2022	03/31/2027	100.000	0.000	3.5996	27.26	0.101789	0.103621	0.105486	0.107385	0.109317	37.31	38.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CLA2	08/02/2017	08/02/2027	100.000	VARIES	2.7689	24.34	0.012200	0.012369	0.012540	0.012714	0.012890	4.47	4.60	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WVKX7	05/05/2020	05/04/2023	100.000	0.000	1.6435	44.43	0.047557					5.85		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YDA9	01/29/2021	01/31/2028	100.000	0.000	1.4841	28.83	0.042152	0.042464	0.042779	0.043097	0.043417	15.33	15.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VL81	05/20/2020	05/20/2025	100.000	0.000	1.9603	52.32	0.057175	0.057736	0.058302	0.058873	0.059450	20.73	21.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F5D9	04/29/2022	04/29/2037	100.000	VARIES	4.9132	32.90	0.134370	0.132212	0.130001	0.127735	0.127387	47.71	46.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FGA6	05/24/2021	11/24/2026	100.000	0.000	1.7032	27.56	0.048530	0.048944	0.049361	0.049781	0.050205	17.58	17.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F5F4	04/29/2022	10/30/2025	100.000	0.000	4.1497	28.04	0.117674	0.120116	0.122608	0.125152	0.127749	43.10	44.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17329USL6	12/06/2021	12/06/2028	100.000	0.000	2.1582	23.23	0.061251	0.061911	0.062580	0.063255	0.063937	22.20	22.68	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17328VL65	06/03/2020	06/03/2025	100.000	0.000	1.8512	48.65	0.053847	0.054345	0.054848	0.055356	0.055869	19.50	19.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VL40	06/22/2020	06/20/2025	100.000	0.500	1.4840	37.89	0.042359	0.042468	0.042783	0.042894	0.043212	15.27	15.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y2Y9	12/24/2020	03/26/2026	100.000	0.000	1.2260	25.00	0.034795	0.035008	0.035223	0.035438	0.035656	12.61	12.76	
CITIGROUP GBLB MKTS HOLDINGS INC	17326E530	01/03/2018	01/04/2023	100.000	0.000	2.9118	155.32	0.092127					0.28		
CITIGROUP GBLB MKTS HOLDINGS INC	17329Q6K1	08/02/2021	02/02/2027	100.000	0.000	1.5942	22.71	0.044991	0.045350	0.045712	0.046076	0.046443	16.37	16.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FG47	05/04/2022	05/02/2025	100.000	0.000	4.1400	27.39	0.117354	0.119784	0.122263	0.124794	0.127377	42.97	44.77	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AYG1	04/29/2022	05/01/2029	100.000	0.000	4.3735	29.57	0.124172	0.126887	0.129662	0.132497	0.135395	45.52	47.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FG39	04/27/2022	04/25/2024	100.000	0.000	3.8181	26.01	0.108060	0.110123	0.112226			39.55	12.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QXG0	07/30/2021	08/01/2028	100.000	0.000	1.8422	26.38	0.052121	0.052601	0.053086	0.053574	0.054068	18.99	19.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FY81	06/22/2021	06/22/2026	100.000	VARIES	2.0841	31.50	0.056667	0.056563	0.056596	0.056731	0.056942	20.38	20.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QG08	08/31/2021	03/03/2027	100.000	0.000	1.6733	22.52	0.047267	0.047663	0.048062	0.048464	0.048869	17.18	17.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17324P156	05/05/2016	11/03/2023	100.000	0.000	2.9324	213.82	0.098407	0.099850				29.98		
CITIGROUP GBLB MKTS HOLDINGS INC	17324CLR5	08/17/2017	08/17/2027	100.000	VARIES	2.6967	25.27	0.012773	0.012946	0.013120	0.013297	0.013476	4.68	4.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CLU8	08/25/2017	08/25/2029	100.000	VARIES	2.5876	13.23	0.006790	0.006878	0.006967	0.007057	0.007148	2.48	2.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QH29	08/31/2021	08/31/2028	100.000	0.000	1.9013	25.62	0.053822	0.054328	0.054851	0.055369	0.055898	19.59	19.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VLH1	05/20/2020	05/20/2025	100.000	0.000	1.9603	52.32	0.057175	0.057736	0.058302	0.058873	0.059450	20.73	21.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QXR6	10/20/2021	10/20/2031	100.000	VARIES	1.7328	20.57	0.047036	0.047080	0.047138	0.047196	0.047255	16.95	16.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FH23	05/28/2021	05/30/2031	100.000	0.000	2.5342	40.91	0.073115	0.074042	0.074980	0.075930	0.076892	26.55	27.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y3M4	12/24/2020	12/27/2027	100.000	0.000	1.4840	30.31	0.042465	0.042780	0.043098	0.043417	0.043739	15.35	15.58	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YUP7	03/31/2021	03/30/2028	100.000	0.000	2.0694	36.76	0.059286	0.059899	0.060519	0.061145	0.061778	21.57	22.01	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YDL5	01/25/2021	01/25/2031	100.000	VARIES	1.4542	27.75	0.039119	0.038551	0.038088	0.037749	0.037531	13.82	13.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YUN2	03/01/2021	02/27/2026	100.000	0.000	1.1861	21.92	0.033534	0.033732	0.033933	0.034134	0.034336	12.16	12.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UTG6	01/31/2022	01/31/2029	100.000	0.000	2.5733	23.80	0.072401	0.073333	0.074276	0.075232	0.076200	26.52	27.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330A6P2	03/03/2022	03/04/2027	100.000	0.000	2.9590	24.64	0.083417	0.084651	0.085903	0.087174	0.088464	30.54	31.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17330A6Q0	02/24/2022	02/23/2026	100.000	0.000	2.6729	22.92	0.075234	0.076240	0.077259	0.078291	0.079338	27.52	28.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F6W9	04/28/2021	04/26/2024	100.000	0.000	0.9482	15.97	0.026713	0.026839	0.026966			9.66	3.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AGQ9	03/03/2022	03/04/2027	100.000	0.000	2.9590	24.64	0.083417	0.084651	0.085903	0.087174	0.088464	30.54	31.45	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QXY1	10/29/2021	04/29/2027	100.000	0.000	2.1885	25.86	0.062129	0.062809	0.063496	0.064191	0.064893	22.57	23.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QG44	08/04/2021	08/03/2028	100.000	0.000	1.8322	26.03	0.051828	0.052303	0.052782	0.053265	0.053753	18.88	19.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AY55	04/29/2022	05/01/2029	100.000	0.000	4.3735	29.57	0.124172	0.126887	0.129662	0.132497	0.135395	45.52	47.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17329F6U3	04/30/2021	05/02/2028	100.000	0.000	2.0793	35.15	0.059586	0.060206	0.060832	0.061464	0.062103	21.64	22.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UF71	11/26/2021	11/28/2028	100.000	0.000	2.1392	23.63	0.060708	0.061358	0.062014	0.062677	0.063348	22.02	22.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WAA6	09/30/2020	09/30/2027	100.000	0.000	1.5842	36.20	0.045417	0.045777	0.046139	0.046505	0.046873	16.48	16.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y6B5	02/03/2021	02/03/2026	100.000	0.000	1.0671	20.55	0.030118	0.030279	0.030441	0.030603	0.030766	10.92	11.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U4N8	11/26/2021	11/28/2028	100.000	0.000	2.1392	23.63	0.060708	0.061358	0.062014	0.062677	0.063348	22.02	22.49	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YCA2	04/26/2019	04/26/2029	100.000	VARIES	3.0551	17.55	0.012570	0.012762	0.012957	0.013155	0.013356	4.58	4.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FJR6	06/30/2021	06/29/2028	100.000	0.000	1.9800	30.05	0.056646	0.057207	0.057774	0.058346	0.058923	20.50	20.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YY24	04/06/2021	10/05/2026	100.000	0.000	1.8324	32.18	0.052309	0.052788	0.053271	0.053760	0.054252	19.00	19.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y6K5	01/12/2021	01/10/2025	100.000	0.000	0.8580	17.01	0.024141	0.024245	0.024349	0.024453	0.024558	8.75	8.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U4U2	11/17/2021	11/17/2031	100.000	VARIES	1.8560	20.65	0.050187	0.050144	0.050199	0.050277	0.050356	18.06	18.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YXX7	03/31/2021	03/30/2028	100.000	0.000	2.0694	36.76	0.059286	0.059899	0.060519	0.061145	0.061778	21.57	22.01	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YHB3	12/30/2020	12/30/2027	100.000	0.000	1.4932	30.24	0.042730	0.043049	0.043371	0.043695	0.044021	15.44	15.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FKC7	05/28/2021	05/31/2028	100.000	0.000	1.9802	31.87	0.056661	0.057222	0.057789	0.058361	0.058939	20.53	20.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YHA5	01/29/2021	01/31/2028	100.000	0.000	1.4841	28.83	0.042152	0.042464	0.042779	0.043097	0.043417	15.33	15.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AJU7	03/23/2022	03/23/2026	100.000	0.000	3.4519	26.82	0.097540	0.099223	0.100936	0.102678	0.104450	35.75	36.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WRX8	11/30/2020	05/30/2024	100.000	0.000	0.8281	17.39	0.023385	0.023482	0.023579			8.44	3.51	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UWL1	12/23/2021	12/24/2026	100.000	0.000	1.9011	19.53	0.053819	0.054330	0.054847	0.055368	0.055895	19.47	19.85	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17328VP61	05/20/2020	05/20/2025	100.000	0.000	1.9603	52.32	0.057175	0.057736	0.058302	0.058873	0.059450	20.73	21.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WB80	08/21/2020	11/21/2025	100.000	0.000	1.2860	30.74	0.036769	0.037005	0.037243	0.037483	0.037724	13.30	13.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17329QZJ2	10/29/2021	10/31/2028	100.000	0.000	2.2084	26.09	0.062710	0.063403	0.064103	0.064810	0.065526	22.79	23.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FZJ6	07/30/2021	08/01/2028	100.000	0.000	1.8422	26.38	0.052121	0.052601	0.053086	0.053574	0.054068	18.99	19.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y5D2	02/02/2021	02/02/2028	100.000	0.000	1.4841	28.71	0.042150	0.042463	0.042778	0.043095	0.043415	15.32	15.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17329UV24	01/31/2022	01/31/2029	100.000	0.000	2.5733	23.80	0.072401	0.073333	0.074276	0.075232	0.076200	26.52	27.20	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F7M7	04/21/2022	04/23/2024	100.000	0.000	3.5326	24.65	0.099880	0.101644	0.103439			36.52	11.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F7L9	04/29/2022	05/01/2025	100.000	0.000	4.0129	27.12	0.113731	0.116013	0.118341	0.120716	0.123138	41.63	43.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TMZ6	08/30/2019	03/04/2025	100.000	0.000	2.1981	75.67	0.065214	0.065930	0.066655	0.067388	0.068128	23.77	24.30	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YFN9	01/29/2021	01/31/2028	100.000	0.000	1.4841	28.83	0.042152	0.042464	0.042779	0.043097	0.043417	15.33	15.55	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TNH5	07/31/2019	02/01/2023	100.000	0.000	2.4950	88.50	0.074664					2.24		
CITIGROUP GBLB MKTS HOLDINGS INC	17328Y5K6	12/24/2020	09/24/2026	100.000	0.000	1.2860	26.24	0.036533	0.036768	0.037005	0.037242	0.037482	13.24	13.41	
CITIGROUP GBLB MKTS HOLDINGS INC	17324CNJ1	12/04/2017	06/02/2023	100.000	0.750	2.9364	156.79	0.091084					13.75		
CITIGROUP GBLB MKTS HOLDINGS INC	17328YJ99	03/31/2021	03/31/2031	100.000	0.000	2.6134	46.58	0.075478	0.076465	0.077464	0.078476	0.079501	27.53	28.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FHV6	04/08/2022	04/10/2024	100.000	0.000	3.3654	24.72	0.095074	0.096674	0.098301			34.78	9.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17328YWY6	03/31/2021	04/01/2027	100.000	0.000	1.8423	32.68	0.052606	0.053091	0.053580	0.054074	0.054572	19.11	19.47	
CITIGROUP GBLB MKTS HOLDINGS INC	17324P396	08/03/2016	02/05/2024	100.000	0.000	2.5904	179.42	0.083985	0.085072	0.086174			30.75	2.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FZY3	07/30/2021	08/01/2028	100.000	0.000	1.8422	26.38	0.052121	0.052601	0.053086	0.053574	0.054068	18.99	19.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F6Z9	04/08/2022	04/08/2027	100.000	0.000	3.6386	26.74	0.102912	0.104785	0.106691	0.108632	0.110608	37.70	39.08	
CITIGROUP GBLB MKTS HOLDINGS INC	17328VJN5	06/22/2020	03/21/2024	100.000	0.000	1.2560	32.13	0.035885	0.036111	0.036337			13.00	2.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FZT4	07/30/2021	08/01/2028	100.000	0.000	1.8422	26.38	0.052121	0.052601	0.053086	0.053574	0.054068	18.99	19.35	
CITIGROUP GBLB MKTS HOLDINGS INC	17329FJ99	05/28/2021	05/31/2028	100.000	0.000	1.9802	31.87	0.056661	0.057222	0.057789	0.058361	0.058939	20.53	20.94	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AZR6	04/29/2022	05/01/2029	100.000	0.000	4.3735	29.57	0.124172	0.126887	0.129662	0.132497	0.135395	45.52	47.53	
CITIGROUP GBLB MKTS HOLDINGS INC	17329U4J7	11/29/2021	11/27/2026	100.000	0.000	1.9803	21.70	0.056096	0.056652	0.057213	0.057779	0.058351	20.33	20.74	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AZU9	04/29/2022	04/29/2027	100.000	0.000	4.2270	28.57	0.119898	0.122432	0.125020	0.127662	0.130360	43.94	45.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17326YSN7	02/28/2019	03/04/2024	100.000	0.000	3.5717	145.73	0.112370	0.114376	0.116419			41.29	7.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17330AJ78	04/05/2022	04/05/2027	100.000	0.000	3.5796	26.60	0.101213	0.103024	0.104868	0.106745	0.108656	37.08	38.42	
CITIGROUP GBLB MKTS HOLDINGS INC	17328WA73	08/31/2020	08/31/2027	100.000	0.000	1.4842	35.15	0.042464	0.042776	0.043097	0.043415	0.043739	15.42	15.65	
CITIGROUP GBLB MKTS HOLDINGS INC	17327TNS1	09/03/2019	09/03/2024	100.000	0.000	1.8671	63.81	0.054839	0.055351	0.055867	0.056389		19.96	13.61	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QLX0	09/29/2023	10/01/2030	100.000	0.000	5.7380			0.159389	0.159440	0.164014	0.168720	14.67	59.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QMT8	09/29/2023	10/01/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	14.42	58.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QML5	09/29/2023	12/30/2024	100.000	0.000	5.8961			0.163781	0.166222	0.171122		15.07	60.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QTT2	09/29/2023	03/31/2026	100.000	0.000	5.6700				0.157500	0.161990	0.166582	14.49	58.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QTF2	09/15/2023	12/17/2024	100.000	0.000	5.7960			0.161000	0.163385	0.168120		17.10	57.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QPQ1	10/04/2023	01/03/2025	100.000	0.000	5.9320				0.164778	0.167194	0.172153	14.34	61.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QR71	09/11/2023	09/11/2028	100.000	0.000	5.4170				0.150472	0.154548	0.158734	16.55	55.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QOR8	09/25/2023	09/24/2026	100.000	0.000	5.5630				0.154528	0.158802	0.163219	14.83	57.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QR55	09/29/2023	07/01/2026	100.000	0.000	5.6990				0.160611	0.165188	0.169895	14.56	58.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QQK3	10/04/2023	01/03/2025	100.000	0.000	5.9320				0.164778	0.167194	0.172153	14.34	61.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RDX9	09/06/2023	09/03/2026	100.000	0.000	5.3480				0.148556	0.152462	0.156539	17.08	55.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QDA9	10/04/2023	10/02/2025	100.000	0.000	5.7180				0.158833	0.163324	0.167993	13.82	58.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QCW2	09/28/2023	09/30/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	14.57	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QD27	09/28/2023	09/28/2028	100.000	0.000	5.6020				0.155611	0.159970	0.164451	14.47	57.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RYH9	09/06/2023	09/06/2028	100.000	0.000	5.3290				0.148028	0.151972	0.156021	17.02	54.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RY71	09/06/2023	09/06/2028	100.000	0.000	5.3290				0.148028	0.151972	0.156021	17.02	54.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QRV8	10/04/2023	10/02/2026	100.000	0.000	5.6310				0.156417	0.160772	0.165298	13.61	57.88	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QCJ1	09/29/2023	10/01/2025	100.000	0.000	5.7090				0.158583	0.158634	0.163162	0.167819	14.59	58.75

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17291QTM6	09/29/2023	03/31/2025	100.000	0.000	5.8250				0.161806	0.166544	0.171395	14.89	59.98	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QTG9	10/04/2023	04/02/2026	100.000	0.000	5.6600				0.157222	0.161622	0.166196	13.68	58.19	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QCG7	10/03/2023	10/01/2026	100.000	0.000	5.7180				0.158833	0.163324	0.167993	13.98	58.81	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QC44	09/15/2023	10/15/2024	100.000	0.000	5.6998			0.158328	0.159080	0.163613		16.84	45.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QHR8	09/29/2023	09/29/2028	100.000	0.000	5.6500				0.156944	0.161378	0.165937	14.44	58.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QH2	09/29/2023	10/01/2030	100.000	0.000	5.7380			0.159389	0.159440	0.164014	0.168720	14.67	59.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QX6	09/29/2023	03/31/2026	100.000	0.000	5.6700				0.157500	0.161990	0.166582	14.49	58.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QFJ8	09/29/2023	12/31/2024	100.000	0.000	5.9220			0.164500	0.166962	0.171906		15.14	60.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QGG3	10/04/2023	04/03/2025	100.000	0.000	5.8350				0.162083	0.166786	0.171652	14.10	60.04	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QFV1	09/29/2023	09/29/2028	100.000	0.000	5.6500				0.156944	0.161378	0.165937	14.44	58.13	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C3N5	01/31/2023	01/29/2026	100.000	0.000	4.8220			0.133944	0.137156	0.140463	0.143849	44.82	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CE37	02/01/2023	02/01/2027	100.000	0.000	4.7930			0.133139	0.136330	0.139597	0.142942	44.41	50.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CDZ7	01/27/2023	01/27/2028	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	45.60	51.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CDE4	01/25/2023	07/25/2028	100.000	0.000	4.8410			0.134472	0.137727	0.141061	0.144475	45.69	51.23	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YJP6	12/28/2022	06/27/2024	100.000	0.000	5.3480	0.45	0.148556	0.152506	0.156584			54.22	27.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YJ27	12/05/2022	12/04/2025	100.000	0.000	5.4070	3.91	0.150194	0.154232	0.158402	0.162684	0.167083	55.02	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2L0	01/31/2023	01/29/2026	100.000	0.000	4.8220			0.133944	0.137156	0.140463	0.143849	44.82	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YZ9	01/04/2023	01/02/2026	100.000	0.000	5.3680			0.149111	0.153069	0.157177	0.161396	53.94	57.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2P1	01/31/2023	07/31/2024	100.000	0.000	5.1050			0.141806	0.145425	0.149137		47.48	31.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2Q9	01/05/2023	01/04/2028	100.000	0.000	5.3870			0.149639	0.153647	0.157786	0.162035	53.98	57.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2U0	01/31/2023	01/31/2028	100.000	0.000	4.7930			0.133139	0.136330	0.139597	0.142942	44.55	50.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C2T3	12/30/2022	07/02/2024	100.000	0.000	5.4850	0.15	0.152361	0.152408	0.156587	0.160882		55.61	29.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YZG8	12/28/2022	12/26/2025	100.000	0.000	5.2020	0.43	0.144500	0.148217	0.152072	0.156027	0.160085	52.73	55.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YLH1	12/02/2022	12/04/2025	100.000	0.000	5.3870	4.34	0.149684	0.153715	0.157856	0.162108	0.166474	54.83	57.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C5F0	01/31/2023	01/30/2025	100.000	0.000	4.9980			0.138833	0.142303	0.145859	0.149504	46.48	52.96	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YLQ1	12/05/2022	12/03/2026	100.000	0.000	5.3290	3.85	0.148028	0.151928	0.155976	0.160132	0.164399	54.21	57.14	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YM31	12/28/2022	12/27/2024	100.000	0.000	5.2610	0.44	0.146139	0.149962	0.153906	0.157955		53.33	55.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CEQ6	01/27/2023	01/27/2028	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	45.60	51.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4S3	01/31/2023	01/31/2028	100.000	0.000	4.7930			0.133139	0.136330	0.139597	0.142942	44.55	50.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4R5	01/31/2023	07/31/2025	100.000	0.000	4.8710			0.135306	0.138601	0.141977	0.145434	45.28	51.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4U8	01/31/2023	01/31/2030	100.000	0.000	4.8510			0.134750	0.138018	0.141366	0.144795	45.10	51.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4V6	01/20/2023	01/23/2025	100.000	0.000	5.1730		0.143694	0.143756	0.147475	0.151289	0.155202	49.61	55.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4Y0	01/31/2023	07/31/2025	100.000	0.000	4.8710			0.135306	0.138601	0.141977	0.145434	45.28	51.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CEY9	01/27/2023	01/27/2028	100.000	0.000	4.8610			0.135028	0.138310	0.141671	0.145115	45.60	51.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4D6	01/31/2023	02/29/2024	100.000	0.000	5.7470		0.159639	0.160352	0.164986			53.62	9.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4F1	12/30/2022	12/30/2027	100.000	0.000	5.3580	0.15	0.148833	0.152821	0.156915	0.161118	0.165435	54.31	57.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C4J3	01/31/2023	02/05/2026	100.000	0.000	4.8220		0.133944	0.134034	0.137266	0.140575	0.143964	44.84	50.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YVW8	12/30/2022	01/02/2026	100.000	0.000	5.3100	0.15	0.147500	0.147544	0.151461	0.155482	0.159610	53.82	56.71	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YFY1	12/28/2022	06/26/2025	100.000	0.000	5.2020	0.43	0.144500	0.148217	0.152072	0.156027	0.160085	52.73	55.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YWC0	01/05/2023	07/06/2026	100.000	0.000	5.3680			0.149111	0.153135	0.157246	0.161466	53.79	57.33	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YVK3	12/22/2022	12/23/2027	100.000	0.000	5.0460	1.26	0.140167	0.143723	0.147349	0.151066	0.154878	51.16	53.77	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YF21	12/07/2022	12/07/2026	100.000	0.000	5.0660	3.38	0.140722	0.144287	0.147941	0.151689	0.155531	51.47	54.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YES5	12/28/2022	12/28/2027	100.000	0.000	5.2510	0.44	0.145861	0.149691	0.153621	0.157654	0.161793	53.22	56.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YW89	12/30/2022	12/31/2025	100.000	0.000	5.3780	0.15	0.149389	0.153406	0.157531	0.161767	0.166117	54.51	57.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YVF4	12/14/2022	12/12/2024	100.000	0.000	5.3190	2.51	0.147750	0.151636	0.155669	0.159809		54.04	53.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YHS2	12/27/2022	01/25/2024	100.000	0.000	6.0190	0.67	0.167194	0.167977	0.173032			61.24	4.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YZ94	01/31/2023	10/30/2025	100.000	0.000	4.9000			0.136111	0.137778	0.141154	0.144612	0.148155	45.66	51.87

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17330YZ86	12/30/2022	12/31/2025	100.000	0.000	5.3780	0.15	0.149389	0.153406	0.157531	0.161767	0.166117	54.51	57.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CBT3	02/01/2023	01/30/2026	100.000	0.000	4.8320			0.134222	0.137447	0.140768	0.144169	44.78	51.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YHAI	12/27/2022	06/26/2024	100.000	0.000	5.3780	0.60	0.149389	0.153384	0.157508			54.54	27.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YYC8	12/28/2022	12/28/2027	100.000	0.000	5.2510	0.44	0.145861	0.149691	0.153621	0.157654	0.161793	53.22	56.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YYG9	12/14/2022	12/12/2024	100.000	0.000	5.3190	2.51	0.147750	0.151636	0.155669	0.159809		54.04	53.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CBB2	01/25/2023	07/24/2025	100.000	0.000	4.8800			0.135556	0.138845	0.142233	0.145703	46.06	51.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YXP0	12/23/2022	12/26/2025	100.000	0.000	5.1930	1.15	0.144312	0.148059	0.151904	0.155848	0.159895	52.66	55.44	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YY46	12/22/2022	12/24/2024	100.000	0.000	5.2120	1.30	0.148200	0.148594	0.152466	0.156439		52.87	54.54	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YH60	12/27/2022	06/26/2025	100.000	0.000	5.2320	0.58	0.145333	0.149114	0.153015	0.157018	0.161125	53.04	55.85	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YXBI	12/28/2022	12/27/2024	100.000	0.000	5.2610	0.44	0.146139	0.149962	0.153906	0.157955		53.33	55.52	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YXG0	01/05/2023	01/05/2027	100.000	0.000	5.3390			0.148306	0.152265	0.156329	0.160502	53.49	57.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CAB3	01/12/2023	07/14/2025	100.000	0.000	5.2410		0.145583	0.145626	0.149442	0.153358	0.157377	51.46	55.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSP6	12/02/2022	12/02/2027	100.000	0.000	5.3390	4.30	0.148306	0.152265	0.156329	0.160502	0.164787	54.34	57.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSR2	12/27/2022	06/26/2024	100.000	0.000	5.3780	0.60	0.149389	0.153384	0.157508			54.54	27.56	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YSQ4	12/27/2022	12/27/2024	100.000	0.000	5.3000	0.59	0.147222	0.151124	0.155128	0.159239		53.73	55.97	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CLN5	01/23/2023	01/23/2026	100.000	0.000	4.9880			0.138556	0.142011	0.145553	0.149183	47.38	52.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRF9	12/30/2022	01/05/2026	100.000	0.000	5.2410	0.15	0.145583	0.145689	0.149507	0.153425	0.157445	53.12	55.92	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CLD7	01/25/2023	07/23/2027	100.000	0.000	4.8220			0.133944	0.137138	0.140444	0.143830	45.51	51.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YRQ5	12/05/2022	12/03/2027	100.000	0.000	5.3390	3.86	0.148306	0.152221	0.156284	0.160456	0.164739	54.32	57.25	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YR77	12/27/2022	09/25/2025	100.000	0.000	5.3000	0.59	0.147222	0.149130	0.153082	0.157138	0.161302	53.91	56.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CKR7	01/31/2023	07/31/2024	100.000	0.000	5.1050			0.141806	0.145425	0.149137		47.48	31.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CKS5	01/13/2023	01/13/2028	100.000	0.000	5.1240			0.142333	0.145980	0.149720	0.153556	50.14	54.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CL88	01/20/2023	01/23/2026	100.000	0.000	5.0950		0.141528	0.141588	0.145195	0.148894	0.152687	48.85	54.12	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YDM9	12/28/2022	12/26/2025	100.000	0.000	5.2020	0.43	0.144500	0.148217	0.152072	0.156027	0.160085	52.73	55.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YU2	12/14/2022	12/12/2024	100.000	0.000	5.3190	2.51	0.147750	0.151636	0.155669	0.159809		54.04	53.83	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YE71	12/27/2022	12/27/2027	100.000	0.000	5.2710	0.59	0.146417	0.150275	0.154236	0.158301	0.162473	53.44	56.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YUF5	12/02/2022	06/03/2024	100.000	0.000	5.5820	4.50	0.155056	0.159407	0.163856			56.85	24.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YT65	12/28/2022	12/26/2025	100.000	0.000	5.2020	0.43	0.144500	0.148217	0.152072	0.156027	0.160085	52.73	55.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YD31	12/27/2022	06/26/2025	100.000	0.000	5.2320	0.58	0.145333	0.149114	0.153015	0.157018	0.161125	53.04	55.85	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YTU4	12/28/2022	12/28/2027	100.000	0.000	5.2510	0.44	0.145861	0.149691	0.153621	0.157654	0.161793	53.22	56.05	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YC81	12/27/2022	12/27/2027	100.000	0.000	5.2710	0.59	0.146417	0.150275	0.154236	0.158301	0.162473	53.44	56.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YTA8	12/28/2022	12/26/2025	100.000	0.000	5.2020	0.43	0.144500	0.148217	0.152072	0.156027	0.160085	52.73	55.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CHW0	01/31/2023	07/31/2024	100.000	0.000	5.1050			0.141806	0.145425	0.149137		47.48	31.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YNP1	12/28/2022	06/26/2025	100.000	0.000	5.2020	0.43	0.144500	0.148217	0.152072	0.156027	0.160085	52.73	55.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C6H5	01/25/2023	01/25/2027	100.000	0.000	4.7830			0.132861	0.136038	0.139292	0.142623	45.14	50.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YQD5	12/05/2022	12/04/2025	100.000	0.000	5.4070	3.91	0.150194	0.154232	0.158402	0.162684	0.167083	55.02	58.03	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YPR5	12/27/2022	12/27/2029	100.000	0.000	5.3680	0.60	0.149111	0.153113	0.157223	0.161443	0.165776	54.43	57.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CJP3	01/27/2023	01/28/2027	100.000	0.000	4.8410			0.134472	0.137745	0.141079	0.144494	45.41	51.22	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CJQ1	01/19/2023	01/19/2028	100.000	0.000	4.9680			0.138000	0.141428	0.144941	0.148541	47.75	52.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CK63	01/25/2023	01/25/2027	100.000	0.000	4.7830			0.132861	0.136038	0.139292	0.142623	45.14	50.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CJX6	01/23/2023	01/23/2026	100.000	0.000	4.9880			0.138556	0.142011	0.145553	0.149183	47.38	52.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YPG9	12/27/2022	12/24/2026	100.000	0.000	5.2220	0.58	0.145056	0.148780	0.152664	0.156651	0.160741	52.94	55.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HCC8	04/03/2023	04/03/2028	100.000	VARIABLE	4.8316			0.134142	0.134528	0.134995	0.135238	34.26	49.39	
CITIGROUP GBLB MKTS HOLDINGS INC	17331C3Y1	12/30/2022	06/17/2027	105.330	0.031	5.3710		0.158097	0.162057	0.166344	0.170747	0.175270	55.57	60.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17330F2H3	05/04/2022	05/04/2026	100.000	3.000	4.2300	27.96	0.119839	0.118850	0.120011	0.121711	0.121583	42.93	43.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HSQ0	05/17/2023	05/18/2043	100.000	VARIABLE	5.1000			0.140799	0.137283	0.133678	0.129981	31.29	48.46	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CDB0	01/19/2023	01/23/2043	100.000	VARIABLE	5.4466		0.149416	0.145920	0.142329	0.138640	0.134851	49.97	50.74	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17290ACE8	05/25/2022	05/25/2037	100.000	VARIES	3.9200	23.19	0.105278	0.102833	0.100278	0.098444	0.098722	37.32	35.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QLF9	09/19/2023	09/21/2043	100.000	VARIES	5.5500				0.153309	0.149831	0.146256	15.40	53.86	
CITIGROUP GBLB MKTS HOLDINGS INC	17330REB7	08/16/2022	08/14/2025	100.000	1.750	4.2800	15.95	0.119000	0.121522	0.122067	0.124657	0.125257	43.71	44.84	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PPA1	07/29/2022	07/29/2042	100.000	VARIES	4.8600	20.41	0.134133	0.130638	0.127023	0.123338	0.119562	46.58	43.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RPT3	08/18/2023	09/18/2024	100.000	VARIES	5.3580				0.148353	0.148369	0.148713	17.82	40.06	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HRL2	07/01/2023	05/31/2027	100.000	VARIES	4.6900			0.129383	0.128519	0.128652	0.129229	27.14	46.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RDU6	09/21/2022	09/22/2042	100.000	VARIES	5.5100	15.08	0.151437	0.146985	0.142409	0.137707	0.136279	52.83	48.69	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VYLZ1	11/30/2022	12/01/2042	100.000	VARIES	5.4700	4.54	0.149131	0.144167	0.138215	0.132099	0.128457	52.59	48.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HVG8	04/28/2023	04/28/2043	100.000	VARIES	4.9700			0.137188	0.133672	0.130069	0.126376	33.17	47.02	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YMA5	10/31/2022	10/31/2037	100.000	VARIES	6.1500	10.14	0.169021	0.167300	0.165527	0.163695	0.163056	60.54	59.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CXA0	03/16/2023	03/16/2043	100.000	VARIES	5.0900			0.140521	0.137006	0.135214	0.129703	39.75	47.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PAP4	06/07/2022	07/17/2023	100.000	3.000	2.9300	16.90	0.082873	0.084118				16.43		
CITIGROUP GBLB MKTS HOLDINGS INC	17331CWE3	03/15/2023	03/15/2028	100.000	VARIES	5.0500			0.140023	0.138994	0.137937	0.136854	37.74	49.66	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R6S9	08/24/2022	08/14/2025	100.000	1.000	4.2800	15.95	0.119000	0.121522	0.122261	0.125569	0.127084	43.83	45.29	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PRS0	08/01/2022	07/30/2026	100.000	3.000	4.4300	18.34	0.123083	0.125811	0.124906	0.127672	0.126811	45.07	45.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HE51	03/31/2023	03/31/2043	100.000	VARIES	5.2200			0.144134	0.140623	0.137019	0.133322	38.68	49.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17290AA67	02/24/2023	02/24/2026	100.000	VARIES	4.4940			0.124592	0.123641	0.122945	0.123228	38.00	44.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FUA7	05/18/2022	05/18/2032	100.000	VARIES	3.3800	20.66	0.090778	0.088556	0.086333	0.084667	0.085222	32.09	30.70	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QL77	08/31/2023	08/31/2043	100.000	VARIES	5.4900				0.151641	0.148154	0.144571	18.70	53.10	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CF77	02/16/2023	02/17/2043	100.000	VARIES	5.0600			0.139486	0.135152	0.130707	0.126149	43.40	46.64	
CITIGROUP GBLB MKTS HOLDINGS INC	17291OKT0	09/29/2023	09/29/2043	100.000	VARIES	5.7600				0.159062	0.155256	0.151339	14.72	55.87	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RXQ3	10/19/2022	10/19/2037	100.000	VARIES	7.0000	13.88	0.188908	0.173158	0.161170	0.161853	0.162559	62.88	58.24	
CITIGROUP GBLB MKTS HOLDINGS INC	17330R5V3	08/30/2022	09/30/2023	100.000	VARIES	4.0400	13.34	0.111179	0.111167	0.018548			30.01		
CITIGROUP GBLB MKTS HOLDINGS INC	17291RND0	07/31/2023	07/29/2027	100.000	2.750	5.1930				0.144251	0.147972	0.147872	21.78	53.15	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HU79	05/12/2023	06/12/2024	100.000	VARIES	5.0600			0.113862	0.113077	0.113200				
CITIGROUP GBLB MKTS HOLDINGS INC	17331HCV7	04/20/2023	04/20/2043	100.000	VARIES	5.0200			0.138577	0.135061	0.131456	0.127760	34.60	47.46	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLR8	07/28/2022	07/28/2032	100.000	VARIES	3.2800	13.88	0.090267	0.088559	0.086823	0.085059	0.083778	31.68	30.46	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RCC4	06/30/2023	06/30/2043	100.000	VARIES	5.1800			0.142188	0.138674	0.135069	0.131371	25.73	49.27	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VYT3	12/16/2022	12/16/2042	100.000	VARIES	5.3756	2.23	0.147052	0.141859	0.136526	0.131049	0.126566	51.85	48.00	
CITIGROUP GBLB MKTS HOLDINGS INC	17290A6V7	05/27/2022	05/27/2027	100.000	VARIES	3.5200	20.31	0.095929	0.095171	0.095115	0.095229	0.095419	34.40	34.26	
CITIGROUP GBLB MKTS HOLDINGS INC	17331CQUA	02/28/2023	02/27/2043	100.000	VARIES	5.3000			0.146035	0.141224	0.136284	0.131213	43.87	48.71	
CITIGROUP GBLB MKTS HOLDINGS INC	17290AGD6	11/15/2022	11/15/2029	100.000	VARIES	5.5500	6.84	0.151953	0.147693	0.144361	0.144349	0.144727	53.94	51.67	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PLK3	07/06/2022	07/06/2027	100.000	VARIES	3.1600	13.03	0.086220	0.085458	0.085431	0.085637	0.085795	30.87	30.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RDK5	07/28/2023	08/28/2024	100.000	VARIES	5.6890				0.157587	0.157570	0.157897	24.11	41.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YET3	11/17/2022	11/17/2042	100.000	VARIES	5.0700	6.95	0.156099	0.148638	0.140964	0.133071	0.126747	54.19	48.63	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VYD3	11/22/2022	11/22/2027	100.000	2.500	5.3300	5.77	0.148028	0.151972	0.152322	0.156380	0.156823	54.02	55.89	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VZ60	12/30/2022	12/30/2042	100.000	VARIES	5.4361			0.149129	0.145627	0.142041	0.138351	0.134561	53.05	50.46
CITIGROUP GBLB MKTS HOLDINGS INC	17291RRC8	07/31/2023	07/31/2043	100.000	VARIES	5.1100				0.141032	0.137338	0.133548	21.18	48.99	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RTM7	10/20/2022	10/22/2026	100.000	3.800	5.9600	11.76	0.165582	0.170573	0.169308	0.174411	0.173317	60.59	62.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17331HR24	05/11/2023	05/11/2035	100.000	VARIES	4.9400			0.136526	0.133706	0.130816	0.127853	31.30	47.32	
CITIGROUP GBLB MKTS HOLDINGS INC	17290AG87	10/07/2022	10/07/2032	100.000	VARIES	5.4700	4.53	0.049876	0.048059	0.046225	0.044375	0.042789	17.63	16.31	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RCC7	08/31/2022	08/29/2042	100.000	VARIES	4.9600	16.84	0.136298	0.130867	0.126638	0.126352	0.125876	46.83	45.46	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YXY1	12/23/2022	12/24/2026	100.000	3.500	5.1630	1.00	0.143414	0.147137	0.145961	0.149687	0.148573	52.17	53.38	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PMF3	06/24/2022	06/24/2027	100.000	VARIES	3.2400	16.01	0.088111	0.087444	0.087333	0.087667	0.087778	31.59	31.50	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FPQ8	05/26/2022	05/26/2037	100.000	VARIES	4.7900	28.28	0.129056	0.126167	0.123167	0.120778	0.120278	45.73	43.79	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RGJ5	06/30/2023	07/30/2024	100.000	5.700	5.6200				0.158333	0.158333		28.82	32.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17330VYX0	11/18/2022	11/18/2042	100.000	VARIES	5.7800	6.87	0.159029	0.155587	0.152046	0.150237	0.145134	56.33	53.76	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024	
CITIGROUP GBLB MKTS HOLDINGS INC	17291RX49	08/16/2023	08/17/2043	100.000	VARIES	5.4200				0.149637	0.145913	0.142088	20.09	52.19		
CITIGROUP GBLB MKTS HOLDINGS INC	17330P6K0	06/07/2022	06/07/2029	100.000	1.000	4.4900	25.38	0.127522	0.129139	0.131306	0.134483	0.135239	46.17	48.08		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RMX0	10/19/2022	10/20/2042	100.000	VARIES	6.4600	12.68	0.176633	0.168817	0.160786	0.152495	0.145780	61.06	55.20		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PGX1	07/14/2022	07/15/2027	100.000	2.000	4.7100	21.87	0.130945	0.134049	0.134624	0.137762	0.131385	48.31	49.66		
CITIGROUP GBLB MKTS HOLDINGS INC	17291RYD8	08/31/2023	09/02/2027	100.000	3.000	5.4460				0.151280	0.155442	0.155162	18.31	55.83		
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5W5	06/16/2022	06/16/2037	100.000	VARIES	5.3500	28.68	0.144483	0.141655	0.139414	0.139038	0.138402	51.42	50.11		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YQZ6	12/19/2022	12/19/2025	100.000	VARIES	5.2845	1.60	0.145332	0.143300	0.142673	0.145248	0.146059	51.95	51.83		
CITIGROUP GBLB MKTS HOLDINGS INC	17291RXV9	07/28/2023	07/28/2027	100.000	VARIES	5.3800				0.150449	0.154293	0.156156	13.45	55.45		
CITIGROUP GBLB MKTS HOLDINGS INC	17291REJ7	06/30/2023	07/01/2027	100.000	2.750	5.0370				0.139917	0.143440	0.143244	0.146856	25.19	26.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17330PJP5	08/02/2022	08/02/2027	100.000	VARIES	3.3100	10.93	0.090949	0.090157	0.089719	0.090014	0.090193	35.16	32.41		
CITIGROUP GBLB MKTS HOLDINGS INC	17291R4C3	06/16/2023	06/16/2043	100.000	VARIES	5.2300				0.144321	0.140442	0.136462	0.132377	28.10	49.72	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YUV0	01/13/2023	01/13/2028	102.500	0.063	5.3230				0.152517	0.156422	0.160428	0.164539	0.168761	55.61	58.49
CITIGROUP GBLB MKTS HOLDINGS INC	17330VV98	12/16/2022	12/16/2042	100.000	VARIES	5.3756	2.23	0.147469	0.143967	0.140370	0.136677	0.133561	52.35	49.76		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YTZ3	11/30/2022	12/01/2042	100.000	VARIES	5.4700	4.54	0.149696	0.147037	0.143450	0.139764	0.135978	53.35	50.76		
CITIGROUP GBLB MKTS HOLDINGS INC	17330Y2Z2	10/31/2022	10/31/2042	100.000	VARIES	6.3100	10.47	0.173019	0.167066	0.160923	0.154587	0.148049	60.50	56.03		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YCM0	11/17/2022	11/17/2042	100.000	VARIES	5.0700	6.95	0.156889	0.152632	0.148254	0.143750	0.139118	55.34	52.16		
CITIGROUP GBLB MKTS HOLDINGS INC	17331HLT1	04/13/2023	04/15/2027	100.000	3.300	4.6260				0.128500	0.131506	0.130306	0.133322	33.25	47.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17330YTV2	11/17/2022	11/17/2042	100.000	VARIES	5.7100	6.95	0.155112	0.143647	0.134724	0.134239	0.133530	52.76	48.37		
CITIGROUP GBLB MKTS HOLDINGS INC	17331CMM4	02/27/2023	02/27/2030	100.000	VARIES	5.4650				0.151514	0.150333	0.149119	0.147873	40.83	53.68	
CITIGROUP GBLB MKTS HOLDINGS INC	17291REP3	06/29/2023	07/29/2024	100.000	5.700	5.6200					0.158333	0.158333		28.82	32.93	
CITIGROUP GBLB MKTS HOLDINGS INC	17330RJV8	09/30/2022	09/30/2042	100.000	VARIES	5.8700	14.77	0.160506	0.152964	0.145201	0.137209	0.130973	55.04	49.37		
CITIGROUP GBLB MKTS HOLDINGS INC	17330P5U1	06/17/2022	06/17/2027	100.000	0.125	5.0200	27.21	0.144779	0.146292	0.149838	0.153494	0.157261	51.98	54.86		
CITIGROUP GBLB MKTS HOLDINGS INC	17330YNW6	11/28/2022	11/29/2027	100.000	VARIES	5.4200	4.80	0.150140	0.147416	0.148567	0.149199	0.145929	53.51	53.51		
CITIGROUP GBLB MKTS HOLDINGS INC	17331C6Q5	01/09/2023	01/07/2027	100.000	3.500	5.3390				0.148303	0.152220	0.151140	0.155126	0.154124	52.85	55.11
CITIGROUP GBLB MKTS HOLDINGS INC	17330PCE7	07/20/2022	07/20/2027	100.000	VARIES	3.1700	13.07	0.087064	0.086298	0.085647	0.085803	0.086008	30.97	30.91		
CITIGROUP GBLB MKTS HOLDINGS INC	17290AA34	12/07/2022	12/07/2029	100.000	VARIES	5.0000	3.17	0.137673	0.135975	0.134235	0.132451	0.131211	49.26	48.00		
CITIGROUP GBLB MKTS HOLDINGS INC	17331H5G7	03/22/2023	03/22/2028	100.000	0.250	5.2940				0.155384	0.159339	0.163400	0.167569	43.74	59.07	
CITIGROUP GBLB MKTS HOLDINGS INC	17330FWM9	05/27/2022	05/27/2037	100.000	VARIES	2.8400	16.63	0.075167	0.072278	0.069389	0.067222	0.067167	26.35	24.14		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PSU4	07/21/2022	07/21/2042	100.000	VARIES	5.1800	22.69	0.141571	0.134427	0.128742	0.127882	0.126876	47.60	45.90		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PVX6	05/17/2022	05/17/2032	100.000	VARIES	2.7400	16.81	0.073111	0.071500	0.071722	0.071944	0.072167	25.96	25.89		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PBX6	06/17/2022	06/17/2042	100.000	VARIES	5.2600	27.86	0.137500	0.130889	0.125722	0.125444	0.124500	48.12	45.19		
CITIGROUP GBLB MKTS HOLDINGS INC	17331CGM3	01/25/2023	01/25/2027	100.000	3.300	4.7830				0.132861	0.136039	0.134906	0.138134	0.137033	45.14	49.10
CITIGROUP GBLB MKTS HOLDINGS INC	17331CKC0	01/19/2023	01/23/2043	100.000	VARIES	5.4466				0.149416	0.145920	0.142329	0.138640	0.135462	49.97	50.74
CITIGROUP GBLB MKTS HOLDINGS INC	17330PWV7	08/18/2022	08/18/2042	100.000	VARIES	4.8100	17.62	0.132189	0.128682	0.125089	0.121411	0.118311	46.01	43.44		
CITIGROUP GBLB MKTS HOLDINGS INC	17330RLF0	09/20/2022	09/20/2032	100.000	VARIES	4.9200	4.59	0.045002	0.043781	0.042550	0.041308	0.040204	15.76	14.87		
CITIGROUP GBLB MKTS HOLDINGS INC	17291RRL7	07/19/2023	07/20/2043	100.000	VARIES	5.2000				0.142828	0.136281	0.131156	23.03	48.33		
CITIGROUP GBLB MKTS HOLDINGS INC	17331CJD0	01/31/2023	01/30/2043	100.000	VARIES	5.0900				0.140521	0.137006	0.133401	0.129703	0.126561	45.67	47.58
CITIGROUP GBLB MKTS HOLDINGS INC	17330PDT3	07/21/2022	07/21/2037	100.000	VARIES	5.1700	22.78	0.142272	0.138758	0.135153	0.132181	0.131343	49.45	47.50		
CITIGROUP GBLB MKTS HOLDINGS INC	17330PE39	06/30/2022	06/30/2042	100.000	VARIES	5.1900	25.84	0.137829	0.132728	0.127493	0.123192	0.122013	48.69	45.12		
CITIGROUP GBLB MKTS HOLDINGS INC	17330P3W7	06/16/2022	06/16/2037	100.000	VARIES	2.9400	15.59	0.080190	0.075659	0.072283	0.072549	0.072819	26.56	26.17		
CITIGROUP GBLB MKTS HOLDINGS INC	17291RJC7	07/19/2023	07/20/2043	100.000	VARIES	5.2000				0.143578	0.140066	0.136462	0.132764	23.13	49.91	
CITIGROUP GBLB MKTS HOLDINGS INC	17291QG65	09/29/2023	09/03/2027	100.000	3.100	5.6110				0.155861	0.160236	0.159950	14.34	57.27		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0A90	10/30/2013	10/30/2033	100.000	VARIES	4.6216	369.85	0.113065	0.114488	0.115944	0.117312	0.118712	41.14	42.15		
CITIGROUP GBLB MKTS HOLDINGS INC	17323P496	01/05/2016	07/06/2023	100.000	0.000	3.1941	247.92	0.109030	0.110771				20.48			
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0A82	11/15/2013	11/15/2028	100.000	VARIES	4.5367	366.34	0.113089	0.114325	0.115590	0.116770	0.117977	41.05	41.93		
CITIGROUP GBLB MKTS HOLDINGS INC	1730TOR76	06/27/2014	06/27/2034	100.000	VARIES	4.4526	332.85	0.107912	0.108975	0.110063	0.111174	0.112400	39.05	39.83		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0A58	10/22/2013	10/22/2033	100.000	VARIES	4.6765	365.48	0.109372	0.110931	0.112527	0.114202	0.115916	39.87	41.05		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	1730TOR50	06/18/2014	06/18/2034	100.000	VARIES	4.4513	332.40	0.112941	0.115403	0.117920	0.120493	0.122902	41.17	42.98	
CITIGROUP GBLB MKTS HOLDINGS INC	17323Q692	09/18/2015	03/20/2023	100.000	0.000	3.1459	255.41	0.108746					8.59		
CITIGROUP GBLB MKTS HOLDINGS INC	17323P363	02/03/2016	08/03/2023	100.000	0.000	2.9606	225.23	0.099551	0.101025				21.37		
CITIGROUP GBLB MKTS HOLDINGS INC	1730TORN1	02/27/2013	02/27/2028	100.000	VARIES	3.2574	281.29	0.079586	0.080573	0.081577	0.082597	0.083610	29.08	29.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17323Q643	10/05/2015	04/04/2023	100.000	0.000	3.1923	257.71	0.110672					10.29		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T02B4	10/30/2014	10/30/2034	100.000	VARIES	4.5064	340.63	0.119161	0.120243	0.121351	0.122483	0.123640	43.23	44.03	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T02D0	10/31/2014	10/31/2029	100.000	VARIES	4.0094	292.44	0.099163	0.100056	0.100968	0.101898	0.102847	35.97	36.63	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0T58	06/27/2014	06/27/2034	100.000	VARIES	4.3618	330.89	0.104266	0.104450	0.104637	0.104829	0.105199	37.57	37.71	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0C23	11/12/2013	11/12/2033	100.000	VARIES	4.7621	378.87	0.113773	0.115206	0.116673	0.118204	0.119772	41.36	42.43	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0SM2	04/29/2013	04/29/2033	100.000	VARIES	3.4970	303.18	0.090307	0.091389	0.092490	0.093609	0.094493	32.84	33.62	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0SX8	04/22/2013	04/22/2023	100.000	VARIES	1.4141	26.27	0.007944					0.88		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0C56	11/26/2013	11/26/2033	100.000	VARIES	4.7711	380.58	0.117635	0.119040	0.120478	0.121834	0.123221	42.70	43.71	
CITIGROUP GBLB MKTS HOLDINGS INC	17298C626	02/29/2016	03/01/2023	100.000	0.000	2.8956	217.19	0.096965					5.82		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0UG2	07/09/2013	07/09/2028	100.000	VARIES	4.4999	388.79	0.117078	0.118317	0.119583	0.120572	0.121582	42.80	43.57	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0UB3	07/09/2013	07/09/2033	100.000	VARIES	4.7565	417.24	0.127752	0.129242	0.130766	0.132327	0.133925	46.78	47.90	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CJ82	03/20/2020	03/20/2030	100.000	VARIES	2.2121	9.84	0.009138	0.009239	0.009342	0.009445	0.009549	3.33	3.40	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CJ74	03/04/2020	03/04/2030	100.000	VARIES	1.9573	8.76	0.008081	0.008160	0.008240	0.008321	0.008402	2.94	3.00	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0UK3	07/30/2013	07/30/2033	100.000	VARIES	4.8333	404.18	0.123540	0.123416	0.123337	0.123095	0.122896	44.67	45.98	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0TT6	06/28/2013	06/28/2033	100.000	VARIES	4.5398	385.33	0.121016	0.123283	0.125225	0.127211	0.129241	43.99	45.45	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T02P3	10/31/2014	10/31/2034	100.000	VARIES	4.7455	354.16	0.114848	0.114909	0.114971	0.115035	0.115100	41.36	41.41	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0U49	07/31/2014	07/31/2034	100.000	VARIES	4.3417	330.77	0.109644	0.110622	0.111622	0.112643	0.113686	39.95	40.68	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0TQ2	06/11/2013	06/11/2033	100.000	VARIES	4.2945	373.07	0.112387	0.113731	0.115104	0.116507	0.117575	40.76	41.74	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0TZ2	06/27/2013	06/27/2033	100.000	VARIES	4.6405	403.31	0.124052	0.125788	0.127282	0.128811	0.130375	44.98	46.11	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T02V0	11/26/2014	11/26/2034	100.000	VARIES	4.2546	305.89	0.111416	0.113637	0.115906	0.118222	0.120589	40.67	42.31	
CITIGROUP GBLB MKTS HOLDINGS INC	1730TON62	04/29/2014	04/29/2034	100.000	VARIES	4.5423	341.17	0.108610	0.109872	0.111163	0.112483	0.113818	39.49	40.42	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0P86	05/30/2014	05/30/2034	100.000	VARIES	4.4254	323.23	0.102704	0.104185	0.105700	0.107248	0.108825	37.33	38.43	
CITIGROUP GBLB MKTS HOLDINGS INC	17323P249	02/03/2016	08/03/2023	100.000	0.000	2.9606	225.23	0.099551	0.101025				21.37		
CITIGROUP GBLB MKTS HOLDINGS INC	17323P140	03/03/2016	09/01/2023	100.000	0.000	3.0322	228.14	0.102408	0.103960				24.86		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T3AX1	09/30/2015	09/30/2035	100.000	VARIES	4.3723	279.09	0.107076	0.109071	0.111111	0.113456	0.115853	39.27	40.85	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T3AW3	08/31/2015	08/31/2035	100.000	VARIES	4.4100	290.63	0.108374	0.107632	0.109875	0.109752	0.112685	39.60	40.54	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T3AV5	08/31/2015	08/31/2035	100.000	VARIES	4.4143	288.30	0.111088	0.111546	0.115116	0.116235	0.120625	41.13	43.02	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T3AZ6	11/30/2015	11/30/2035	100.000	VARIES	4.3523	278.92	0.113107	0.115419	0.117782	0.119969	0.122204	41.28	42.93	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T3AY9	10/30/2015	10/30/2035	100.000	VARIES	4.3036	274.69	0.109297	0.111585	0.113922	0.116297	0.118723	40.04	41.73	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CAT5	05/27/2015	05/27/2025	100.000	VARIES	2.5639	19.73	0.007504	0.007600	0.007698	0.007796	0.007896	2.73	2.80	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CAR9	05/28/2015	05/28/2035	100.000	VARIES	4.3835	298.12	0.115055	0.117461	0.119642	0.121869	0.124146	42.00	43.62	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0L31	03/28/2014	03/28/2034	100.000	VARIES	4.6422	357.77	0.114189	0.115523	0.116887	0.118283	0.119670	41.60	42.59	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0L64	03/12/2014	03/12/2034	100.000	VARIES	4.7152	350.06	0.107711	0.109184	0.110693	0.112236	0.113916	39.37	40.48	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CAF5	05/15/2015	05/15/2030	100.000	VARIES	2.6421	27.74	0.009630	0.009758	0.009886	0.010017	0.010149	3.50	3.59	
CITIGROUP GBLB MKTS HOLDINGS INC	17298C5U8	01/29/2016	01/31/2023	100.000	0.000	3.1492	241.60	0.107197					3.11		
CITIGROUP GBLB MKTS HOLDINGS INC	17298CFV5	01/22/2018	01/22/2028	100.000	VARIES	3.0673	19.15	0.010626	0.010789	0.010955	0.011123	0.011293	3.91	4.03	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0VD8	09/18/2013	09/18/2033	100.000	VARIES	5.1093	419.29	0.129274	0.131321	0.133421	0.135278	0.137184	47.33	48.75	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CFQ6	12/01/2017	12/01/2027	100.000	VARIES	2.8600	21.68	0.011544	0.011709	0.011877	0.012046	0.012219	4.20	4.32	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0W21	08/28/2014	08/28/2034	100.000	VARIES	4.2433	331.25	0.111894	0.112734	0.113593	0.114469	0.115364	40.64	41.27	
CITIGROUP GBLB MKTS HOLDINGS INC	1730T03W7	01/30/2015	01/30/2035	100.000	VARIES	3.9694	303.68	0.117258	0.119230	0.121242	0.123293	0.124911	43.17	44.57	
CITIGROUP GBLB MKTS HOLDINGS INC	17298C4W5	12/31/2015	01/05/2023	100.000	0.000	3.1984	248.84	0.109245					0.44		
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0E96	01/29/2014	01/29/2034	100.000	VARIES	4.6111	341.03	0.103267	0.104820	0.106408	0.108033	0.109758	37.93	39.11	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CGZ5	06/19/2019	06/19/2026	100.000	VARIES	2.5629	19.15	0.014837	0.015027	0.015220	0.015415	0.015612	5.38	5.52	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
CITIGROUP GBLB MKTS HOLDINGS INC	17298C6X1	02/29/2016	03/01/2023	100.000	0.000	2.8956	217.19	0.096965						5.82	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CGS1	03/29/2019	03/29/2029	100.000	VARIES	3.1121	19.27	0.013525	0.013736	0.013949	0.014166	0.014387		4.95	5.10
CITIGROUP GBLB MKTS HOLDINGS INC	17298C6K9	01/29/2016	01/29/2026	100.000	VARIES	2.4179	33.70	0.013737	0.013903	0.014071	0.014241	0.014413		5.03	5.15
CITIGROUP GBLB MKTS HOLDINGS INC	17298CGL6	11/28/2018	11/28/2028	100.000	VARIES	3.8162	24.27	0.015082	0.015370	0.015663	0.015962	0.016266		5.50	5.71
CITIGROUP GBLB MKTS HOLDINGS INC	17298CGK8	11/20/2018	11/20/2023	100.000	VARIES	3.5118	13.91	0.009600	0.009769					3.09	
CITIGROUP GBLB MKTS HOLDINGS INC	17298CGC6	08/16/2018	08/16/2028	100.000	VARIES	3.4665	11.63	0.007016	0.007140	0.007265	0.007393	0.007523		2.62	2.72
CITIGROUP GBLB MKTS HOLDINGS INC	17298CGD4	09/26/2018	09/26/2028	100.000	VARIES	3.8142	11.30	0.007068	0.007203	0.007340	0.007480	0.007623		2.59	2.69
CITIGROUP GBLB MKTS HOLDINGS INC	1730T06D6	03/27/2015	03/27/2025	100.000	VARIES	3.1775	253.94	0.090252	0.089567	0.089183	0.088727			32.37	32.10
CITIGROUP GBLB MKTS HOLDINGS INC	17298C3F3	10/28/2015	10/28/2025	100.000	VARIES	2.3916	23.07	0.009172	0.009282	0.009393	0.009505	0.009619		3.34	3.42
CITIGROUP GBLB MKTS HOLDINGS INC	1730T0G78	02/19/2014	02/19/2034	100.000	VARIES	4.7124	367.14	0.118724	0.120724	0.122770	0.124866	0.126725		43.63	45.10
CITIGROUP GBLB MKTS HOLDINGS INC	1730T07K9	04/30/2015	04/30/2035	100.000	VARIES	4.1098	288.94	0.101176	0.101153	0.101130	0.101107	0.101268		36.42	36.41
CITIGROUP GBLB MKTS HOLDINGS INC	1730T07D5	04/27/2015	04/27/2025	100.000	VARIES	2.3818	180.36	0.065589	0.065700	0.065813	0.065927	0.066043		23.65	23.73
City of Boston, MA	100853GH7	11/04/2009	09/15/2024	89.556	6.050	7.2063	86.21	0.027878	0.028883	0.029923	0.031002			10.43	7.79
City of Hoboken	434110QH8	08/28/2003	04/01/2027	19.107	0.000	7.1398	551.23	0.144637	0.149801	0.155148	0.160687	0.166423		53.94	57.87
City of Hoboken	434110QP0	08/28/2003	04/01/2033	12.543	0.000	7.1397	361.86	0.094946	0.098335	0.101846	0.105482	0.109247		35.41	37.99
City of Hoboken	434110QM7	08/28/2003	04/01/2031	14.432	0.000	7.1398	416.36	0.109248	0.113148	0.117187	0.121370	0.125703		40.75	43.71
City of Hoboken	434110QN5	08/28/2003	04/01/2032	13.454	0.000	7.1398	388.15	0.101847	0.105482	0.109248	0.113148	0.117187		37.99	40.75
City of Hoboken	434110QL9	08/28/2003	04/01/2030	15.481	0.000	7.1397	446.62	0.117186	0.121370	0.125703	0.130190	0.134838		43.71	46.88
City of Hoboken	434110QJ4	08/28/2003	04/01/2028	17.813	0.000	7.1397	513.89	0.134837	0.139650	0.144636	0.149799	0.155147		50.29	53.94
City of Hoboken	434110QK1	08/28/2003	04/01/2029	16.606	0.000	7.1397	479.07	0.125703	0.130190	0.134838	0.139651	0.144636		46.88	50.29
Clark CNTY SCH DIST, NV	181059QF6	07/08/2010	06/15/2024	91.490	5.510	6.4445	72.32	0.023602	0.024363	0.025148				8.66	4.12
Coles & Cumberland CNTYS	193792FD5	11/26/2013	12/01/2023	99.293	VARIES	5.6308	510.09	0.156214	0.156311					51.57	
Coles Counties, IL	193792EY0	11/26/2013	12/01/2023	98.985	VARIES	4.9628	448.71	0.137638	0.137745					45.44	
Coles Counties, IL	193792EX2	11/26/2013	12/01/2023	99.043	VARIES	4.7528	429.88	0.131828	0.131924					43.52	
Coles Counties, IL	193792EZ7	11/26/2013	12/01/2023	98.936	VARIES	5.1717	467.46	0.143420	0.143538					47.35	
Coles Counties, IL	193792EW4	11/26/2013	12/01/2023	99.115	VARIES	4.5919	415.51	0.127377	0.127463					42.05	
Coles Counties, IL	193792FB9	11/26/2013	12/01/2023	99.347	VARIES	5.4215	491.29	0.150422	0.150509					49.66	
Coles Counties, IL	193792FA1	11/26/2013	12/01/2023	98.886	VARIES	5.3302	481.63	0.147804	0.147931					48.80	
Coles Counties, IL	193792FC7	11/26/2013	12/01/2023	99.318	VARIES	5.5264	500.71	0.153325	0.153417					50.61	
Coles Counties, IL	193792FF0	11/26/2013	12/01/2023	99.314	VARIES	6.2344	564.85	0.172954	0.173064					57.09	
Coles Counties, IL	193792FE3	11/26/2013	12/01/2023	99.301	VARIES	5.9329	537.49	0.164594	0.164697					54.33	
Coles Counties, IL	193792FH6	11/26/2013	12/01/2023	118.448	VARIES	6.4777	657.58	0.184179	0.182092					60.40	
Coles Counties, IL	193792FG8	11/26/2013	12/01/2023	99.331	VARIES	6.5352	592.17	0.181298	0.181413					59.85	
Comcast Corporation	200300606	11/15/1999	11/15/2029	100.000	2.000	10.3811	8044.19	2.442961	2.566881	2.697232	2.834349	2.978584		913.47	1008.63
Comcast Corporation	200300507	10/15/1999	10/15/2029	100.000	2.000	10.5154	8396.13	2.553516	2.684852	2.823093	2.968602	3.121762		963.39	1065.20
Compucredit Corporation	20478NAB8	05/27/2005	05/30/2025	100.000	VARIES	9.1299	2907.99	0.805582	0.823179	0.864676	0.888800	0.939123		299.17	323.29
Compucredit Corporation	20478NAB6	05/27/2005	05/30/2025	100.000	VARIES	9.1299	2907.99	0.805582	0.823179	0.864676	0.888800	0.939123		299.17	323.29
Cook County, IL	215219HMI	06/29/2006	06/01/2026	29.062	0.000	6.2997	518.46	0.140843	0.145280	0.149856	0.154576	0.159445		51.77	55.09
Cook County, IL	215219HK5	06/29/2006	12/01/2024	32.181	0.000	6.2498	566.99	0.153501	0.158298	0.163244	0.168345			56.42	54.79
Cook County, IL	215219HL3	06/29/2006	12/01/2025	30.147	0.000	6.2697	533.81	0.144715	0.149251	0.153930	0.158756	0.163733		53.19	56.58
Cook County, IL	215219HJ8	06/29/2006	12/01/2023	34.398	0.000	6.2198	601.48	0.162506	0.167560					54.54	
Cook County, IL SD #123	214651KH3	10/15/2007	12/01/2025	32.426	0.000	6.3096	510.08	0.145466	0.150055	0.154789	0.159673	0.164710		53.47	56.90
Cook County, IL SD #123	214651KG5	10/15/2007	12/01/2024	34.562	0.000	6.2995	542.36	0.154572	0.159441	0.164463	0.169643			56.82	55.21
Cook County, IL SD #123	214651KF7	10/15/2007	12/01/2023	36.831	0.000	6.2895	576.57	0.164218	0.169383					55.12	
Cook County, IL SD #123	214651KK6	10/15/2007	06/01/2027	29.429	0.000	6.3296	465.16	0.132827	0.137031	0.141368	0.145842	0.150457		48.83	51.97
Cook County, IL SD #123	214651KJ9	10/15/2007	12/01/2026	30.417	0.000	6.3195	479.62	0.136867	0.141191	0.145653	0.150255	0.155003		50.31	53.54
Cook County, IL SD #155	215219JS6	10/08/2009	12/01/2024	36.316	0.000	6.7994	516.63	0.165230	0.170847	0.176656	0.182661			60.84	59.38

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Cook County, IL SD #155	215219JT4	10/08/2009	12/01/2025	33.703	0.000	6.8494	484.70	0.155454	0.160778	0.166284	0.171979	0.177869	57.25	61.23	
Cook County, IL SD #155	215219JR8	10/08/2009	12/01/2023	39.094	0.000	6.7493	550.10	0.175441	0.181361				58.96		
Cook County, IL SD #155	215219JW7	10/08/2009	12/01/2028	26.292	0.000	7.0995	398.95	0.129758	0.134364	0.139134	0.144073	0.149187	47.82	51.28	
Cook County, IL SD #155	215219JX5	10/08/2009	06/01/2029	25.151	0.000	7.1494	385.70	0.125797	0.130294	0.134952	0.139776	0.144772	46.37	49.75	
Cook County, IL SD #155	215219JUI	10/08/2009	12/01/2026	31.248	0.000	6.8993	454.28	0.146107	0.151147	0.156361	0.161755	0.167335	53.81	57.59	
Cook County, IL SD #155	215219TV9	10/08/2009	12/01/2027	28.691	0.000	6.9993	426.17	0.137837	0.142660	0.147653	0.152820	0.158169	50.78	54.40	
Cook County, IL SD #89	214201GS8	11/29/2010	12/15/2026	27.332	0.000	8.2497	453.04	0.165844	0.172685	0.179808	0.187225	0.194947	61.16	66.31	
Cook County, IL SD #89	214201GQ2	11/29/2010	12/15/2025	30.724	0.000	7.9997	485.89	0.175620	0.182645	0.189950	0.197548	0.205450	64.72	70.00	
Cook County, IL SD #89	214201GR0	11/29/2010	12/15/2026	109.444	VARIES	7.6950	998.73	0.221390	0.220557	0.219691	0.218792	0.217858	79.52	78.90	
Cook County, IL SD #89	214201GL3	12/13/2007	12/01/2023	36.291	0.000	6.4499	580.63	0.168143	0.173565				56.46		
Cook County, IL SD #89	214201GP4	11/29/2010	12/15/2024	34.234	0.000	7.7796	519.06	0.185509	0.192725	0.200221	0.208010		68.32	70.28	
Cook County, IL SD #89	214201GMI	12/13/2007	12/01/2024	33.947	0.000	6.4699	545.70	0.158229	0.163347	0.168632	0.174087		58.20	56.63	
Cook County, Illinois	214723CZ9	09/07/2005	12/01/2023	36.271	0.000	5.6396	587.64	0.148181	0.152359				49.65		
Cook County, Illinois	214723DA3	09/07/2005	12/01/2024	33.990	0.000	5.6895	558.20	0.141268	0.145287	0.149420	0.153670		51.82	50.07	
Cook County, Illinois	215219GQ3	06/02/2005	12/01/2023	36.261	0.000	5.5601	588.41	0.146205	0.150269				48.98		
Cook County, Illinois	215219GR1	06/02/2005	12/01/2024	34.002	0.000	5.6101	559.41	0.139511	0.143424	0.147447	0.151583		51.17	49.40	
Corvallis, Benton County	2208855T0	03/12/2002	01/01/2023	23.613	0.000	7.0594	763.87								
Credit Agricole Corp and Investment Bank	22533AL96	09/13/2023	09/11/2025	100.000	0.000	5.3500				0.148611	0.152542	0.156623	16.05	55.09	
Credit Agricole Corporate and Invest Bank	22533AHZ3	01/18/2023	01/18/2025	100.000	VARIES	4.4505		0.123624	0.123624	0.123624	0.123624	0.123624	42.28	44.50	
Credit Suisse	22547WQ22	02/11/2016	02/10/2023	100.000	0.000	1.8032	131.64	0.056286					2.20		
Credit Suisse AG	22551NWL6	04/01/2020	10/02/2025	100.000	0.000	3.0199	85.95	0.090422	0.091787	0.093173	0.094580	0.096008	33.04	34.05	
Credit Suisse AG	22552FJ52	06/28/2019	06/28/2024	100.000	0.000	2.3699	86.17	0.071491	0.072338	0.073195			25.89	12.96	
Credit Suisse AG	22551N6K7	11/29/2019	02/29/2024	100.000	0.000	2.0697	65.70	0.060843	0.061469	0.062109			22.17	3.60	
Credit Suisse AG	22552FDW9	06/05/2019	06/05/2024	100.000	0.000	2.3699	87.81	0.071491	0.072338	0.073195			25.93	11.27	
Credit Suisse AG	22551ND78	12/31/2019	09/29/2023	100.000	0.000	2.0695	63.80	0.060833	0.061463				16.42		
Credit Suisse AG	22551LXX3	03/29/2019	03/29/2024	100.000	0.000	2.5700	100.67	0.078063	0.079066	0.080082			28.47	7.05	
Credit Suisse AG	22551LVQ0	03/05/2019	03/04/2024	100.000	0.000	2.5700	102.55	0.078057	0.079060	0.080076			28.52	5.04	
Credit Suisse AG London	22552PHW5	06/28/2019	09/30/2024	100.000	0.000	2.3697	86.20	0.071074	0.071916	0.072768	0.073630		25.89	19.73	
Credit Suisse AG London	22548Y124	07/05/2019	06/27/2025	100.000	0.000	2.3699	85.68	0.071453	0.072300	0.073156	0.074023	0.074900	25.88	26.50	
Credit Suisse AG London	22551LQP8	01/03/2019	01/03/2024	100.000	0.000	2.8700	120.56	0.088083	0.089347	0.090629			32.39	0.18	
Credit Suisse AG London	22552FJ45	06/28/2019	06/28/2024	100.000	0.000	2.3699	86.17	0.071491	0.072338	0.073195			25.89	12.96	
Credit Suisse AG London	22551LRH5	01/31/2019	02/01/2024	100.000	0.000	2.8700	118.18	0.088089	0.089353	0.090635			32.32	2.72	
Credit Suisse AG London	22551LRW2	02/05/2019	02/05/2024	100.000	0.000	2.6101	106.60	0.079390	0.080426	0.081476			29.07	2.77	
Credit Suisse AG London	22552FL26	07/29/2019	07/29/2024	100.000	0.000	2.4409	86.58	0.072921	0.073811	0.074712	0.075624		26.68	15.70	
Credit Suisse AG London	22551LSS0	01/25/2019	01/24/2024	100.000	0.000	2.8700	118.62	0.088077	0.089341	0.090623			32.33	2.08	
Credit Suisse AG London	22551LST8	01/25/2019	01/24/2024	100.000	0.000	2.8700	118.62	0.088077	0.089341	0.090623			32.33	2.08	
Credit Suisse AG London	22552PLG5	07/26/2019	07/26/2024	100.000	0.000	2.4299	86.40	0.072571	0.073453	0.074345	0.075248		26.56	15.40	
Credit Suisse AG London	22552FLJ9	07/26/2019	07/26/2024	100.000	0.000	2.4299	86.40	0.072571	0.073453	0.074345	0.075248		26.56	15.40	
Credit Suisse AG London	22552FM25	07/29/2019	01/27/2023	100.000	0.000	2.3138	81.92	0.068855					1.79		
Credit Suisse AG London	22552FDP4	05/31/2019	05/31/2024	100.000	0.000	2.7591	103.27	0.084355	0.085519	0.086699			30.65	12.92	
Credit Suisse AG London	22552FDM1	05/31/2019	05/31/2024	100.000	0.000	2.3601	87.79	0.071168	0.072007	0.072857			25.82	10.86	
Credit Suisse AG London	22552PDV1	05/31/2019	05/31/2024	100.000	0.000	2.3601	87.79	0.071168	0.072007	0.072857			25.82	10.86	
Credit Suisse AG London	22552FVG4	09/27/2019	03/27/2025	100.000	0.000	2.1800	73.28	0.064624	0.065328	0.066040	0.066760	0.067488	23.52	24.04	
Credit Suisse AG London	22552PVH2	09/27/2019	09/27/2023	100.000	0.000	2.0499	68.79	0.060535	0.061156				16.21		
Credit Suisse AG London	22551LN48	01/03/2019	01/03/2024	100.000	0.000	2.8700	120.56	0.088083	0.089347	0.090629			32.39	0.18	
Credit Suisse AG London	22551LN30	12/31/2018	12/29/2023	100.000	0.000	2.7300	114.65	0.084514	0.085667				30.46		
Credit Suisse AG London	22551LN63	12/31/2018	12/29/2023	100.000	0.000	2.7268	114.51	0.084404	0.085555				30.42		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Credit Suisse AG London	22552FWD0	09/30/2019	12/29/2023	100.000	0.000	2.0796	69.63	0.061782	0.062424					22.23	
Credit Suisse AG London	22552FWE8	09/30/2019	06/28/2024	100.000	0.000	2.1798	73.08	0.064962	0.065670	0.066386				23.52	11.75
Credit Suisse AG London	22552FWF5	10/03/2019	10/04/2023	100.000	0.000	2.0504	68.44	0.060552	0.061173					16.64	
Credit Suisse AG London	22551LXW5	03/29/2019	03/29/2024	100.000	0.000	2.5700	100.67	0.078063	0.079066	0.080082				28.47	7.05
Credit Suisse AG London	22552FA44	05/03/2019	05/03/2024	100.000	0.000	2.3601	89.71	0.071168	0.072007	0.072857				25.87	8.89
Credit Suisse AG London	22552FA36	04/30/2019	04/30/2024	100.000	0.000	2.5300	96.66	0.076742	0.077713	0.078696				27.92	9.36
Credit Suisse AG London	22550WNS2	04/18/2018	04/18/2023	100.000	0.000	3.4700	175.65	0.112527						12.04	
Credit Suisse AG London	22550WP43	04/30/2018	04/28/2023	100.000	0.000	3.5000	175.93	0.113632						13.29	
Credit Suisse AG London	22551LZU7	03/29/2019	03/29/2024	100.000	0.000	2.5700	100.67	0.078063	0.079066	0.080082				28.47	7.05
Credit Suisse AG London	22551LZV5	04/03/2019	04/02/2024	100.000	0.000	2.5300	98.74	0.076736	0.077707	0.078690				27.97	7.16
Credit Suisse AG London	22552FBX9	05/31/2019	06/03/2024	100.000	0.000	2.3600	87.79	0.071181	0.072021	0.072871				25.82	11.08
Credit Suisse AG London	22551LJP6	11/30/2018	11/30/2023	100.000	0.000	3.0301	130.77	0.094927	0.096365					31.49	
Credit Suisse AG London	22552FBV3	05/31/2019	06/03/2024	100.000	0.000	2.3600	87.79	0.071181	0.072021	0.072871				25.82	11.08
Credit Suisse AG London	22552FLZ3	07/29/2019	04/27/2023	100.000	0.000	2.3133	81.93	0.069239						8.03	
Credit Suisse AG London	22552FMC3	08/01/2019	08/03/2023	100.000	0.000	2.3500	83.11	0.070025	0.070848					14.99	
Credit Suisse AG London	22551L3R9	08/10/2018	08/12/2025	100.000	0.000	2.9800	138.74	0.093190	0.094578	0.095988	0.097418	0.098869		34.19	35.21
Credit Suisse AG London	22551LVE7	02/22/2019	02/22/2024	100.000	0.000	2.6101	105.25	0.079390	0.080426	0.081476				29.04	4.16
Credit Suisse AG London	22551LVC1	02/22/2019	02/22/2024	100.000	0.000	2.6101	105.25	0.079390	0.080426	0.081476				29.04	4.16
Credit Suisse AG London	22551LFL9	10/30/2018	10/30/2024	100.000	0.000	3.0899	136.41	0.097032	0.098531	0.100053	0.101599			35.39	30.19
Credit Suisse AG Nassau	22552WLY9	09/24/2020	09/24/2027	100.000	0.000	1.2420	28.50	0.035366	0.035585	0.035806	0.036029	0.036252		12.81	12.97
Credit Suisse AG Nassau	22550WHJ9	03/07/2018	03/07/2023	100.000	0.000	3.2901	170.24	0.105846						6.99	
Credit Suisse AG Nassau	22552W4L6	05/28/2020	05/28/2027	100.000	0.000	1.9169	50.69	0.055848	0.056383	0.056923	0.057469	0.058020		20.24	20.63
Credit Suisse AG Nassau	22549E606	04/05/2018	04/05/2023	100.000	0.000	3.4300	174.92	0.111035						10.44	
Credit Suisse AG Nassau	22550BMY6	10/31/2017	04/28/2023	100.000	0.000	2.2940	125.16	0.071412						8.36	
Credit Suisse AG Nassau	22549M137	05/03/2018	05/06/2025	100.000	0.000	3.7900	191.30	0.124695	0.127058	0.129466	0.131919	0.134419		45.58	47.32
Credit Suisse USA, Inc.	22548QKG9	10/28/2016	10/30/2023	100.000	0.000	1.6003	103.44	0.048920	0.049311					14.70	
Credit Suisse USA, Inc.	22546VUX2	02/10/2016	02/10/2026	100.000	VARIES	2.2723	40.25	0.016468	0.016655	0.016844	0.017036	0.017229		6.02	6.15
Credit Suisse USA, Inc.	22547WQE6	08/12/2016	08/14/2023	100.000	VARIES	N/A	24.62	0.010551	0.010503					2.34	
Credit Suisse USA, Inc.	22547WQ89	04/27/2016	05/01/2023	100.000	0.000	1.5175	106.23	0.046512						5.58	
Credit Suisse USA, Inc.	22542DFP2	02/28/2017	02/28/2024	103.000	0.125	2.1990	139.94	0.070514	0.071251	0.071996				25.70	4.10
Credit Suisse USA, Inc.	22548QHX6	09/28/2016	09/26/2024	100.000	0.000	1.3289	86.43	0.039966	0.040231	0.040498	0.040768			14.49	10.78
Credit Suisse USA, Inc.	22548Q6L4	05/20/2016	05/20/2031	100.000	VARIES	3.7259	246.43	0.103500	0.103498	0.103497	0.103496	0.103497		37.26	37.26
Credit Suisse USA, Inc.	22546VRL2	12/23/2015	12/23/2025	100.000	VARIES	2.4835	21.40	0.008862	0.008972	0.009083	0.009196	0.009310		3.21	3.29
Credit Suisse USA, Inc.	22548X2E9	12/05/2016	12/05/2023	100.000	0.125	2.0339	130.31	0.063341	0.063950					21.27	
Credit Suisse USA, Inc.	22548QN35	11/28/2016	11/28/2023	100.000	0.000	1.9557	125.88	0.061054	0.061651					20.07	
Credit Suisse USA, Inc.	22548QL37	10/20/2016	10/20/2026	100.000	VARIES	2.2705	38.35	0.017270	0.017466	0.017665	0.017865	0.018068		6.28	6.42
Credit Suisse USA, Inc.	22546VMW3	10/30/2015	10/31/2025	100.000	1.500	2.5533	189.97	0.076189	0.075383	0.076658	0.076273	0.077998		27.69	28.07
Credit Suisse USA, Inc.	22546VPW0	11/30/2015	05/30/2023	100.000	0.000	1.9020	143.56	0.060320						8.99	
Credit Suisse USA, Inc.	22546VPR1	11/30/2015	11/28/2023	100.000	0.000	1.9529	147.66	0.062147	0.062754					20.43	
Credit Suisse USA, Inc.	22546VPQ3	11/30/2015	11/28/2025	100.000	1.500	2.5442	186.82	0.076282	0.076722	0.077168	0.077620	0.078077		27.57	27.89
Credit Suisse USA, Inc.	22548Q3E3	04/14/2016	04/14/2026	100.000	VARIES	2.5023	36.97	0.015846	0.016044	0.016245	0.016448	0.016654		5.77	5.92
Credit Suisse USA, Inc.	22548Q2Q7	04/28/2016	04/28/2026	100.000	VARIES	2.7488	58.68	0.024863	0.025205	0.025551	0.025902	0.026258		9.06	9.31
DAYTON-MONTGOMERY CNTY O	23981CAC2	03/04/2021	06/15/2026	93.000	8.750	10.5102	20.09	0.034164	0.035959	0.037849	0.039838	0.041931		12.68	14.05
DENISON TEX INDPT SCH DI	248415XR7	02/27/2020	08/01/2025	90.051	0.000	1.9399	50.85	0.050855	0.051348	0.051846	0.052349	0.052857		18.55	18.91
DENISON TEX INDPT SCH DI	248415XQ9	02/27/2020	08/01/2024	92.210	0.000	1.8399	49.32	0.049271	0.049725	0.050182	0.050644			17.96	10.62
DENISON TEX INDPT SCH DI	248415XP1	02/27/2020	08/01/2023	94.288	0.000	1.7231	47.17	0.047050	0.047456					9.95	
DENISON TEX INDPT SCH DI	248415YD7	02/27/2020	08/01/2026	87.123	0.000	2.1560	54.81	0.054966	0.055559	0.056158	0.056763	0.057375		20.07	20.51

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
DENTON TEX INDPT SCH DIS	249002JG2	12/17/2020	08/15/2023	98.254	0.000	0.6630	13.35	0.018294	0.018355				4.11		
DENTON TEX INDPT SCH DIS	249002JH0	12/17/2020	08/15/2024	96.610	0.000	0.9442	18.74	0.025737	0.025859	0.025981	0.026104		9.32	5.84	
DENTON TEX INDPT SCH DIS	249002JJ6	12/17/2020	08/15/2025	95.041	0.000	1.0941	21.39	0.029413	0.029574	0.029736	0.029898	0.030062	10.66	10.78	
DENTON TEX INDPT SCH DIS	249002JK3	12/17/2020	08/15/2026	92.712	0.000	1.3411	25.62	0.035313	0.035550	0.035788	0.036028	0.036270	12.82	12.99	
DENTON TEX INDPT SCH DIS	249002JL1	12/17/2020	08/15/2027	91.179	0.000	1.3911	26.15	0.036053	0.036304	0.036557	0.036811	0.037067	13.09	13.28	
DRIPPING SPRINGS TEX IND	262061SV7	09/22/2020	02/15/2027	91.910	0.000	1.3230	28.00	0.034633	0.034862	0.035093	0.035325	0.035558	12.57	12.74	
DRISCOLL TEX INDPT SCH D	262068DE6	01/06/2021	08/15/2029	88.305	0.000	1.4500	25.71	0.036403	0.036667	0.036933	0.037201	0.037470	13.22	13.42	
DRISCOLL TEX INDPT SCH D	262068DF3	01/06/2021	08/15/2030	84.988	0.000	1.7000	29.07	0.041242	0.041592	0.041946	0.042302	0.042662	15.01	15.26	
DRISCOLL TEX INDPT SCH D	262068DC0	01/06/2021	08/15/2027	92.458	0.000	1.1901	22.05	0.031154	0.031339	0.031526	0.031714	0.031902	11.30	11.43	
DRISCOLL TEX INDPT SCH D	262068DD8	01/06/2021	08/15/2028	90.269	0.000	1.3501	24.46	0.034593	0.034827	0.035062	0.035298	0.035537	12.56	12.73	
DRISCOLL TEX INDPT SCH D	262068DB2	01/06/2021	08/15/2026	94.348	0.000	1.0400	19.64	0.027716	0.027860	0.028005	0.028150	0.028297	10.04	10.15	
DUNCANVILLE TEX INDPT SC	265138LC9	03/24/2022	02/15/2024	96.692	0.000	1.7859	13.33	0.048302	0.048733	0.049169			17.58	2.16	
DUNCANVILLE TEX INDPT SC	265138LD7	03/24/2022	02/15/2025	94.310	0.000	2.0359	14.83	0.053761	0.054308	0.054861	0.055419	0.055983	19.60	20.00	
DUNCANVILLE TEX INDPT SC	265138LE5	03/24/2022	02/15/2026	92.053	0.000	2.1389	15.21	0.055150	0.055740	0.056336	0.056938	0.057547	20.12	20.55	
DUNCANVILLE TEX INDPT SC	265138LG0	03/24/2022	02/15/2027	89.897	0.000	2.1890	15.21	0.055130	0.055734	0.056344	0.056960	0.057584	20.12	20.56	
Deutsche Bank AG	25152R5G4	05/26/2016	05/26/2026	100.000	VARIES	3.0802	197.41	0.083698	0.083986	0.084255	0.084529	0.084788	30.20	30.40	
Deutsche Bank AG	25152RU7	03/15/2013	03/15/2033	100.000	VARIES	2.5035	224.64	0.065368	0.065887	0.066412	0.066944	0.067357	23.74	24.10	
Deutsche Bank AG	25152RUV3	01/31/2013	01/31/2033	100.000	VARIES	2.3745	217.38	0.062326	0.062811	0.063303	0.063800	0.064177	22.67	23.01	
Deutsche Bank AG	25152RVD2	06/28/2013	06/28/2033	100.000	VARIES	2.0551	180.52	0.054467	0.054855	0.055247	0.055643	0.055936	19.68	19.96	
Deutsche Bank AG	25152RVT7	03/31/2014	03/31/2034	100.000	VARIES	1.1016	84.10	0.026968	0.027117	0.027266	0.027416	0.027567	9.76	9.87	
Deutsche Bank AG	25152RXB4	06/30/2014	06/30/2034	100.000	VARIES	1.0463	78.31	0.025778	0.025912	0.026048	0.026184	0.026321	9.30	9.40	
Deutsche Bank AG	25152RXE8	09/30/2014	09/30/2029	100.000	VARIES	1.1689	87.82	0.029925	0.030100	0.030276	0.030453	0.030631	10.84	10.96	
Deutsche Bank AG	25152RXC2	08/28/2014	08/28/2034	100.000	VARIES	0.8844	65.57	0.022098	0.022195	0.022293	0.022392	0.022491	8.00	8.07	
Deutsche Bank AG	25152R6M0	09/07/2016	09/08/2026	100.000	VARIES	3.0640	187.79	0.082867	0.083156	0.083449	0.083728	0.084012	29.95	30.16	
Deutsche Bank AG	25152R2S1	07/31/2015	07/31/2025	100.000	VARIES	3.0783	228.32	0.085612	0.085599	0.085585	0.085566	0.085548	30.81	30.80	
Deutsche Bank AG	25152BZ1	06/01/2018	01/13/2026	95.724	4.100	4.7762	23.88	0.015924	0.016304	0.016693	0.017092	0.017500	5.93	6.22	
Deutsche Bank AG London	25155MKM2	03/13/2018	05/01/2023	100.000	1.000	3.7501	191.23	0.118521					14.22		
Deutsche Bank AG London	25155MKU4	04/23/2018	05/01/2023	103.000	1.000	3.9232	201.81	0.128472					15.42		
Deutsche Bank AG London	251526BY4	06/01/2018	05/30/2024	95.400	3.700	4.5860	34.01	0.022994	0.023521	0.024060			8.41	3.58	
Diebold Nixdorf Holding Germany GMBH	D3130AAA8	12/29/2022	07/15/2025	100.000	VARIES	13.4500	0.09	0.047339	0.050950	0.053944	0.058367	0.061456	18.34	20.22	
Diebold Nixdorf, Incorporated	25365TAF9	12/29/2022	07/15/2025	69.750	VARIES	26.6530	0.51	0.253150	0.287783	0.322200	0.368789	0.411233	103.60	124.38	
Diebold Nixdorf, Incorporated	25365TAG7	12/29/2022	07/15/2025	69.000	7.900	24.6600	0.52	0.259239	0.292011	0.327473	0.367283	0.410165	101.43	127.18	
Diebold Nixdorf, Incorporated	25365IAD5	12/29/2022	07/15/2025	69.000	9.375	26.9800	0.51	0.256625	0.259717	0.294744	0.334500	0.379622	99.27	127.35	
EAGLE MTN & SAGINAW TEX	269696PK0	12/17/2020	08/15/2024	96.646	0.000	0.9339	18.54	0.025464	0.025583	0.025702	0.025822		9.22	5.78	
EAGLE MTN & SAGINAW TEX	269696PL8	12/17/2020	08/15/2025	95.306	0.000	1.0341	20.26	0.027849	0.027993	0.028137	0.028283	0.028429	10.09	10.20	
EAGLE MTN & SAGINAW TEX	269696PJ3	12/17/2020	08/15/2023	98.246	0.000	0.6660	13.41	0.018378	0.018440				4.13		
EAGLE MTN & SAGINAW TEX	269696MJ1	07/02/2020	08/15/2025	92.667	0.000	1.4931	35.08	0.039664	0.039960	0.040258	0.040559	0.040862	14.41	14.63	
EAGLE MTN & SAGINAW TEX	269696MV9	07/02/2020	08/15/2026	89.494	0.000	1.8220	41.48	0.047069	0.047498	0.047931	0.048367	0.048808	17.14	17.45	
EAGLE MTN & SAGINAW TEX	269696MS6	07/02/2020	08/15/2023	96.405	0.000	1.1770	28.68	0.032314	0.032504				7.27		
EAGLE MTN & SAGINAW TEX	269696MT4	07/02/2020	08/15/2024	94.364	0.000	1.4131	33.78	0.038162	0.038432	0.038703	0.038977		13.86	8.72	
ECTOR CNTY TEX INDPT SCH	279263RD1	12/17/2020	08/15/2027	90.148	0.000	1.5630	29.09	0.040166	0.040480	0.040796	0.041115	0.041436	14.60	14.83	
ECTOR CNTY TEX INDPT SCH	279263QV2	12/17/2020	08/15/2026	92.338	0.000	1.4130	26.90	0.037100	0.037362	0.037626	0.037892	0.038160	13.47	13.67	
EDGEWOOD OHIO CITY SCH D	280455FH4	12/19/2019	12/01/2027	77.391	0.000	3.2499	79.53	0.076835	0.078084	0.079353	0.080642	0.081952	27.96	28.88	
EDGEWOOD OHIO CITY SCH D	280455FJ0	12/19/2019	12/01/2028	74.279	0.000	3.3499	78.78	0.076236	0.077512	0.078811	0.080131	0.081473	27.75	28.69	
EDGEWOOD OHIO CITY SCH D	280455FG6	12/19/2019	12/01/2024	86.505	0.000	2.9500	80.38	0.077283	0.078423	0.079579	0.080753		28.10	26.47	
EL PASO TEX INDPT SCH DI	283770NS0	07/22/2020	08/15/2024	95.211	0.000	1.2112	28.50	0.032841	0.033040	0.033240	0.033441		11.91	7.48	
EL PASO TEX INDPT SCH DI	283770NR2	07/22/2020	08/15/2023	96.975	0.000	1.0050	24.03	0.027639	0.027778				6.22		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
EMERY CALIF UNI SCH DIST	291119JT3	09/12/2019	08/01/2045	39.206	0.000	3.6499	49.77	0.044125	0.044930	0.045750	0.046585	0.047435	16.27	16.87	
EMERY CALIF UNI SCH DIST	291119JS5	09/12/2019	08/01/2039	49.670	0.000	3.5499	61.24	0.054215	0.055178	0.056157	0.057154	0.058168	19.98	20.70	
EMERY CALIF UNI SCH DIST	291119JR7	09/12/2019	08/01/2034	61.883	0.000	3.2498	69.55	0.061311	0.062308	0.063320	0.064349	0.065394	22.55	23.29	
EURONET WORLDWIDE INC	298736AJ8	03/18/2019	03/15/2049	100.000	0.750	5.4000	220.97	0.176412	0.180612	0.184926	0.189357	0.193907	65.17	68.32	
EURONET WORLDWIDE INC	298736AL3	03/18/2019	03/15/2049	100.000	0.750	5.4000	220.97	0.176412	0.180612	0.184926	0.189357	0.193907	65.17	68.32	
EVERMAN TEX INDPT SCH DI	300371T43	11/19/2020	02/15/2024	97.048	0.000	0.9272	19.19	0.025401	0.025519	0.025637			9.20	1.13	
EXPEDIA GROUP INC	U3010DAM2	03/03/2021	03/15/2031	99.081	2.950	3.3084	59.95	0.091168	0.091205	0.091244	0.091283	0.091322	32.84	32.86	
EXPEDIA GROUP INC	30212PBF1	03/03/2021	03/15/2031	99.081	2.950	3.3084	59.95	0.091168	0.091205	0.091244	0.091283	0.091322	32.84	32.86	
EXPEDIA GROUP INC	30212PBB0	07/14/2020	08/01/2027	99.997	4.625	4.8755	120.12	0.135428	0.135428	0.135428	0.135429	0.135429	48.75	48.75	
EXPEDIA GROUP INC	30212PAS4	05/05/2020	05/01/2025	100.000	6.250	6.7500	179.25	0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50	
East Orange NJ	274137WU8	04/14/2003	04/01/2023	27.886	0.000	6.5000	705.40	0.174872					15.74		
East Orange NJ	274137WV6	04/14/2003	04/01/2024	26.105	0.000	6.5100	662.11	0.164265	0.169612	0.175133			61.08	15.76	
East Orange NJ	274137WV4	04/14/2003	04/01/2025	24.381	0.000	6.5300	621.69	0.154471	0.159514	0.164723	0.170101	0.175655	57.44	61.25	
East Orange NJ	274137WX2	04/14/2003	04/01/2026	22.763	0.000	6.5499	583.50	0.145200	0.149955	0.154866	0.159937	0.165175	54.00	57.59	
East Orange NJ	274137WY0	04/14/2003	04/01/2027	21.292	0.000	6.5600	547.26	0.136288	0.140758	0.145375	0.150143	0.155068	50.69	54.07	
East Orange NJ	274137WZ7	04/14/2003	04/01/2028	19.913	0.000	6.5700	513.17	0.127895	0.132096	0.136435	0.140917	0.145547	47.57	50.74	
Eclipse Resources Corp.	U2779QAA2	07/06/2015	07/15/2023	97.903	8.875	9.2509	19.04	0.009539	0.009980				1.93		
Exelon Corporation	30161NAE1	06/17/2014	06/01/2024	100.000	VARIABLES	4.8846	435.07	0.138156	0.137351	0.136527			49.54	20.48	
FABENS TEX INDPT SCH DIS	302783MM4	12/21/2021	02/15/2030	84.263	0.000	2.1119	18.41	0.050112	0.050641	0.051176	0.051716	0.052262	18.28	18.67	
FABENS TEX INDPT SCH DIS	302783ML6	12/21/2021	02/15/2029	86.663	0.000	2.0119	18.03	0.049068	0.049561	0.050060	0.050563	0.051072	17.89	18.25	
FAIRFIELD OHIO CITY SCH	304657NX3	11/06/2019	11/01/2031	68.568	0.000	3.1731	71.57	0.066393	0.067447	0.068517	0.069604	0.070708	24.22	24.99	
FAIRFIELD OHIO CITY SCH	304657NY1	11/06/2019	11/01/2032	66.020	0.000	3.2230	70.04	0.065028	0.066076	0.067141	0.068223	0.069323	23.73	24.50	
FAIRFIELD OHIO CITY SCH	304657NV7	11/06/2019	11/01/2029	73.964	0.000	3.0430	73.91	0.068421	0.069462	0.070518	0.071591	0.072681	24.94	25.71	
FAIRFIELD OHIO CITY SCH	304657NW5	11/06/2019	11/01/2030	71.376	0.000	3.0931	72.55	0.067212	0.068251	0.069306	0.070378	0.071467	24.51	25.27	
FLORIDA DEV FIN CORP EDL	34061UGW2	01/28/2021	06/15/2031	93.000	8.250	9.3165	8.54	0.013662	0.014298	0.014964	0.015661	0.016391	5.05	5.54	
FLOUR BLUFF TEX INDPT SC	343400ER4	08/19/2020	08/15/2024	96.122	0.000	0.9940	22.83	0.027069	0.027204	0.027339	0.027475		9.81	6.15	
FLOUR BLUFF TEX INDPT SC	343400EQ6	08/19/2020	08/15/2023	97.548	0.000	0.8323	19.37	0.022929	0.023024				5.15		
FRENSHIP TEX INDPT SCH D	357866ZJ4	10/29/2020	02/15/2023	98.355	0.000	0.7241	15.57	0.020043					0.88		
FRISCO TEX INDPT SCH DIS	35880CD50	07/15/2020	02/15/2025	93.831	0.000	1.3940	32.64	0.037401	0.037662	0.037925	0.038189	0.038455	13.58	13.77	
FRISCO TEX INDPT SCH DIS	35880CD43	07/15/2020	02/15/2024	95.313	0.000	1.3441	31.95	0.036592	0.036838	0.037086			13.28	1.63	
FRISCO TEX INDPT SCH DIS	35880CD35	07/15/2020	02/15/2023	97.133	0.000	1.1291	27.30	0.031188					1.37		
FRISCO TEX INDPT SCH DIS	35880CS54	06/22/2021	02/15/2029	87.101	0.000	1.8140	24.33	0.044808	0.045214	0.045624	0.046038	0.046456	16.31	16.61	
Federal Home Loan	3134A1H60	10/22/1997	06/03/2024	16.813	0.000	6.8127	741.06	0.171149	0.176978	0.183007			62.99	27.82	
Federal Home Loan	312902VJ5	04/25/2000	01/04/2023	22.536	0.000	6.6749	774.10	0.179427					0.54		
Federal Home Loan	312902VL0	04/25/2000	01/04/2025	20.007	0.000	6.6235	677.27	0.156328	0.161506	0.166854	0.172380	0.178089	59.07	63.05	
Federal Home Loan	312902VK2	04/25/2000	01/04/2024	21.145	0.000	6.6664	724.57	0.167831	0.173425	0.179206			63.44	0.54	
Federal Home Loan	312902VN6	04/25/2000	01/04/2027	17.654	0.000	6.6034	594.20	0.136930	0.141451	0.146121	0.150945	0.155929	51.74	55.21	
Federal Home Loan	312902VM8	04/25/2000	01/04/2026	18.780	0.000	6.6160	634.38	0.146337	0.151178	0.156179	0.161346	0.166683	55.29	59.01	
Federal Home Loan	3134A3ZU3	08/02/1999	12/14/2029	15.469	0.000	6.2411	497.61	0.112752	0.116271	0.119899	0.123640	0.127499	41.35	43.97	
Federal Home Loan	3134A2G77	12/28/1998	11/15/2028	20.230	0.000	5.4199	528.25	0.109229	0.112189	0.115229	0.118352	0.121559	40.13	42.34	
Federal Home Loan	3134A2HG6	06/30/1998	12/11/2025	19.896	0.000	5.9700	642.04	0.139004	0.143153	0.147426	0.151827	0.156359	50.96	54.04	
Federal Home Loan	3128X5LK2	10/02/2006	10/02/2034	24.784	0.000	5.0446	309.01	0.077070	0.079014	0.081007	0.083050	0.085145	28.45	29.90	
Federal Home Loan	312902LX5	12/17/1999	12/17/2029	14.255	0.000	6.6001	493.81	0.116370	0.120210	0.124177	0.128275	0.132508	42.69	45.56	
Federal Home Loan	3128X0A22	10/03/2002	01/02/2034	19.160	0.000	5.3582	367.30		0.083198		0.087715		30.35	32.00	
Federal Home Loan	3134A3D29	09/09/1999	08/15/2027	14.928	0.000	6.9258	580.80	0.136874	0.141614	0.146518	0.151592	0.156841	51.44	55.06	
Federal Home Loan	3128X5ZH0	04/03/2007	04/02/2037	21.177	0.000	5.2422	266.56	0.068762	0.070564	0.072414	0.074312	0.076259	25.40	26.75	
Federal Home Loan Banks	3130AT4J3	09/15/2022	09/15/2027	100.000	VARIABLES	3.5100	4.48	0.007685	0.040722	0.039451	0.038696	0.039061	14.64	14.23	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Federal Home Loan Banks	3130ASTQ2	08/25/2022	08/25/2027	100.000	VARIES	3.2700	7.93	0.061413	0.061657	0.059891	0.060110	0.059022	22.26	21.85	
Federal Home Loan Banks	3130AWHW3	06/28/2023	06/28/2027	98.750	4.500	4.8500			0.007772	0.008033	0.008251	0.008516	1.46	4.43	
Federal Home Loan Mortgage Corporation	3134GYA28	12/30/2022	12/30/2024	100.000	VARIES	4.6431		0.174568	0.017362	0.017310	0.017310		6.25	6.23	
Federal National	3136F7NM5	11/15/2005	11/15/2030	26.938	0.000	5.3159	392.31	0.097050	0.099630	0.102278	0.104996	0.107787	35.64	37.56	
Federal National	3136F3LA2	04/04/2003	10/03/2033	20.285	0.000	5.2999	366.92	0.082808	0.085003	0.087255	0.089567	0.091941	30.60	32.24	
Federal National	3136F1EQ9	12/27/2001	03/17/2031	16.751	0.000	6.2082	437.87	0.102559	0.105742	0.109025	0.112409	0.115898	38.17	40.57	
Federal National	3136F4R55	01/07/2004	12/15/2034	18.268	0.000	5.5708	335.78	0.080032	0.082261	0.084552	0.086907	0.089328	29.28	30.94	
Federal National	3136F3ZC3	06/09/2003	12/15/2033	23.674	0.000	N/A	362.66	0.079846	0.081764	0.083729	0.085741	0.087801	29.15	30.57	
Florida Developmental Finance Corporation	34061WCD4	12/28/2022	07/15/2046	90.000	9.625	10.8030	0.06	0.028400	0.026877	0.025500	0.024193	0.022953	5.59	9.43	
Forney Independent SD, T	3464243J1	02/18/2014	08/15/2053	4.514	0.000	8.0005	45.39	0.019529	0.020310	0.021123	0.021968	0.022847	7.39	7.99	
Forney Independent SD, T	3464243F9	02/18/2014	08/15/2050	6.021	0.000	7.8503	59.01	0.025248	0.026239	0.027269	0.028339	0.029452	9.54	10.31	
Forney Independent SD, T	3464243G7	02/18/2014	08/15/2051	5.475	0.000	7.9003	54.12	0.023200	0.024116	0.025069	0.026059	0.027088	8.77	9.48	
Forney Independent SD, T	3464243H5	02/18/2014	08/15/2052	4.974	0.000	7.9503	49.59	0.021297	0.022143	0.023023	0.023939	0.024890	8.05	8.71	
Forney Independent SD, T	3464243A0	02/18/2014	08/15/2045	10.143	0.000	7.4002	91.82	0.038645	0.040075	0.041558	0.043096	0.044690	14.57	15.66	
Forney Independent SD, T	3464243B8	02/18/2014	08/15/2046	9.141	0.000	7.5003	84.25	0.035589	0.036924	0.038308	0.039745	0.041236	13.42	14.45	
Forney Independent SD, T	3464243C6	02/18/2014	08/15/2047	8.223	0.000	7.6001	77.14	0.032707	0.033950	0.035240	0.036579	0.037969	12.34	13.30	
Forney Independent SD, T	3464243D4	02/18/2014	08/15/2048	7.382	0.000	7.7003	70.48	0.029994	0.031149	0.032348	0.033593	0.034887	11.33	12.21	
Forney Independent SD, T	3464243E2	02/18/2014	08/15/2049	6.615	0.000	7.8003	64.27	0.027450	0.028520	0.029633	0.030788	0.031989	10.37	11.20	
Forney Independent SD, T	3464242X1	02/18/2014	08/15/2042	13.145	0.000	7.2501	115.80	0.048468	0.050225	0.052045	0.053932	0.055887	18.25	19.60	
Forney Independent SD, T	3464242Y9	02/18/2014	08/15/2043	12.068	0.000	7.3002	107.29	0.044989	0.046631	0.048333	0.050097	0.051926	16.95	18.21	
Forney Independent SD, T	3464242Z6	02/18/2014	08/15/2044	11.069	0.000	7.3502	99.31	0.041718	0.043251	0.044840	0.046488	0.048197	15.72	16.90	
Forney Independent SD, T	3464242U7	02/18/2014	08/15/2039	16.888	0.000	7.1001	144.72	0.060235	0.062374	0.064588	0.066881	0.069255	22.66	24.30	
Forney Independent SD, T	3464242V5	02/18/2014	08/15/2040	15.550	0.000	7.1501	134.50	0.056082	0.058087	0.060164	0.062315	0.064542	21.11	22.64	
Forney Independent SD, T	3464242W3	02/18/2014	08/15/2041	14.304	0.000	7.2001	124.86	0.052162	0.054040	0.055986	0.058001	0.060089	19.64	21.08	
Forney Independent SD, T	346424X90	08/27/2013	08/15/2038	17.946	0.000	7.0000	161.93	0.064670	0.066934	0.069276	0.071701	0.074211	24.32	26.05	
Forney Independent SD, T	346424Y40	08/27/2013	08/15/2041	14.210	0.000	7.0999	130.67	0.052391	0.054250	0.056176	0.058171	0.060236	19.71	21.13	
Forney Independent SD, T	346424Y57	08/27/2013	08/15/2042	13.252	0.000	7.1001	121.86	0.048860	0.050594	0.052390	0.054250	0.056176	18.38	19.71	
Forney Independent SD, T	346424Y65	08/27/2013	08/15/2043	12.359	0.000	7.1000	113.65	0.045567	0.047185	0.048860	0.050594	0.052390	17.14	18.38	
Forney Independent SD, T	346424Y24	08/27/2013	08/15/2039	16.544	0.000	7.0499	150.70	0.060304	0.062430	0.064631	0.066909	0.069268	22.68	24.31	
Forney Independent SD, T	346424Y32	08/27/2013	08/15/2040	15.436	0.000	7.0501	140.61	0.056267	0.058251	0.060304	0.062430	0.064631	21.16	22.68	
Freddie Mac	3128X7N59	06/30/2008	06/30/2038	21.820	0.000	5.1394	237.28	0.065016	0.066686	0.068400	0.070158	0.071961	23.71	24.94	
Freddie Mac	3128X8DG4	12/29/2008	02/15/2039	40.774	0.000	2.9999	211.02	0.050984	0.051749	0.052525	0.053313	0.054113	18.70	19.27	
Freddie Mac	3128X75U4	11/24/2008	11/15/2038	27.529	0.000	4.3499	229.82	0.060695	0.062016	0.063364	0.064743	0.066151	22.21	23.19	
Freddie Mac	3128X74S0	11/04/2008	11/15/2038	26.387	0.000	4.4860	230.68	0.061275	0.062649	0.064054	0.065491	0.066960	22.43	23.45	
Freddie Mac	3128X9MG2	11/10/2009	12/15/2036	29.600	0.000	4.5434	238.22	0.067286	0.068815	0.070378	0.071977	0.073612	24.55	25.68	
Freddie Mac	3128X9MF4	11/10/2009	09/15/2036	29.930	0.000	4.5439	240.94	0.067289	0.068818	0.070381	0.071980	0.073615	24.83	25.97	
Freddie Mac	3128X6WP7	12/21/2007	12/21/2037	22.860	0.000	4.9803	250.18	0.066144	0.067791	0.069479	0.071209	0.072982	24.14	25.36	
GCI LIBERTY INC	36164VAA5	06/18/2018	09/30/2046	100.000	1.750	6.9511	351.56	0.242238	0.248967	0.255931	0.263136	0.270592	89.66	94.77	
GDB DEBT RECOVERY AUTH O	36829QAA3	11/29/2018	08/20/2040	100.000	7.500	0.0000	65.67	0.045413	0.044851	0.041381	0.040874	0.037313	8.66	7.21	
GLADEWATER CNTY LINE IND	376470DD9	12/31/2020	08/15/2026	93.714	0.000	1.1575	21.92	0.030701	0.030879	0.031058	0.031237	0.031418	11.13	11.26	
GLADEWATER CNTY LINE IND	376470DC1	12/31/2020	08/15/2025	95.691	0.000	0.9546	18.43	0.025769	0.025892	0.026016	0.026140	0.026265	9.33	9.42	
GLADEWATER CNTY LINE IND	376470DB3	12/31/2020	08/15/2024	97.131	0.000	0.8046	15.75	0.021994	0.022082	0.022171	0.022260		7.96	4.98	
GOOSE CREEK TEX CONS IND	382604Z33	11/17/2020	02/15/2027	91.656	0.000	1.4001	27.55	0.036524	0.036780	0.037037	0.037296	0.037558	13.26	13.45	
GOOSE CREEK TEX CONS IND	382604Y83	11/17/2020	02/15/2026	93.148	0.000	1.3579	27.15	0.035975	0.036219	0.036465	0.036713	0.036962	13.06	13.24	
GRANBURY TEX INDPT SCH D	385064SP8	06/25/2020	08/01/2028	83.987	0.000	2.1660	46.81	0.052870	0.053443	0.054021	0.054606	0.055198	19.31	19.73	
GRANBURY TEX INDPT SCH D	385064SB7	06/25/2020	08/01/2024	94.332	0.000	1.4281	34.40	0.038557	0.038833	0.039110	0.039389		14.01	8.26	
GRANBURY TEX INDPT SCH D	385064SC5	06/25/2020	08/01/2025	92.530	0.000	1.5280	36.14	0.040550	0.040860	0.041172	0.041487	0.041804	14.75	14.97	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GRANBURY TEX INDPT SCH D	385064SD3	06/25/2020	08/01/2026	89.407	0.000	1.8439	42.28	0.047594	0.048033	0.048476	0.048923	0.049374	17.35	17.67	
GRANBURY TEX INDPT SCH D	385064SE1	06/25/2020	08/01/2027	87.165	0.000	1.9440	43.50	0.049022	0.049498	0.049980	0.050465	0.050956	17.88	18.23	
GRANBURY TEX INDPT SCH D	385064SA9	06/25/2020	08/01/2023	96.350	0.000	1.2030	29.53	0.033017	0.033216				6.97		
GREENVILLE OHIO CITY SCH	396352HE9	11/26/2019	01/01/2026	85.114	0.000	2.6608	72.63	0.068276	0.069185	0.070105	0.071038	0.071983	24.74	25.41	
GREENVILLE OHIO CITY SCH	396352HF6	11/26/2019	01/01/2027	82.085	0.000	2.8008	73.86	0.069608	0.070583	0.071572	0.072574	0.073590	25.23	25.95	
GREENVILLE OHIO CITY SCH	396352HC3	11/26/2019	01/01/2024	90.772	0.000	2.3768	68.93	0.064480	0.065247				23.35		
GREENVILLE OHIO CITY SCH	396352HD1	11/26/2019	01/01/2025	87.834	0.000	2.5610	72.04	0.067608	0.068473	0.069350	0.070238		24.49	25.13	
GREENVILLE OHIO CITY SCH	396352HG4	11/26/2019	01/01/2028	79.515	0.000	2.8508	72.87	0.068739	0.069719	0.070712	0.071720	0.072743	24.92	25.64	
GREENVILLE OHIO CITY SCH	396352HH2	11/26/2019	01/01/2029	76.605	0.000	2.9509	72.77	0.068758	0.069772	0.070802	0.071847	0.072907	24.94	25.68	
GREENVILLE OHIO CITY SCH	396352HB5	11/26/2019	01/01/2023	93.085	0.000	2.3267	69.15								
GREENVILLE TEX INDPT SCH	396730MR1	09/24/2020	02/15/2023	98.265	0.000	0.7331	16.46	0.020289					0.89		
GREENWOOD TEX INDPT SCH	397370HZ3	12/05/2019	02/15/2025	87.541	0.000	2.5777	71.70	0.067163	0.068028	0.068905	0.069793	0.070693	24.57	25.21	
GREENWOOD TEX INDPT SCH	397370HY6	12/05/2019	02/15/2024	90.290	0.000	2.4497	70.16	0.065606	0.066410	0.067223			23.98	2.96	
GREENWOOD TEX INDPT SCH	397370HX8	12/05/2019	02/15/2023	92.896	0.000	2.3197	68.24	0.063696					2.80		
GREENWOOD TEX INDPT SCH	397370JA6	12/05/2019	02/15/2026	84.807	0.000	2.6777	72.25	0.067770	0.068677	0.069596	0.070528	0.071473	24.81	25.48	
GS FINANCE CORP	40057RKJ6	05/03/2023	05/03/2027	100.000	0.000	4.9900			0.138611	0.142069	0.145614	0.149247	33.19	52.20	
GS FINANCE CORP	40057PVD1	03/13/2023	03/22/2028	100.000	0.000	5.5900		0.155278	0.155495	0.159841	0.164308	0.168901	45.21	59.24	
GS FINANCE CORP	40057PEC2	01/31/2023	02/09/2028	100.000	0.000	4.8500		0.134722	0.134886	0.138157	0.141507	0.144938	45.11	51.30	
GS FINANCE CORP	40057LZW4	05/25/2022	05/23/2025	100.000	0.000	3.7528	22.59	0.106179	0.108171	0.110201	0.112269	0.114375	38.74	40.20	
GS FINANCE CORP	40057PVC3	03/08/2023	04/08/2024	100.000	0.000	5.5625		0.154514	0.155230	0.159547			45.82	15.48	
GS FINANCE CORP	40057TQN7	08/28/2023	10/16/2024	100.000	0.000	5.9800			0.166111	0.167436	0.172442		20.53	48.62	
GS FINANCE CORP	40057LZX2	05/25/2022	05/23/2025	100.000	0.000	3.7528	22.59	0.106179	0.108171	0.110201	0.112269	0.114375	38.74	40.20	
GS FINANCE CORP	40057PVB5	04/04/2023	04/04/2028	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	37.99	53.40	
GS FINANCE CORP	40057MLU1	07/21/2022	07/20/2027	100.000	0.000	4.7658	21.18	0.132383	0.135520	0.138750	0.142056	0.145441	49.25	51.62	
GS FINANCE CORP	40057NP84	11/02/2022	11/04/2025	100.000	0.000	5.8600	9.61	0.162831	0.167602	0.172512	0.177567	0.182770	60.03	63.60	
GS FINANCE CORP	40057TQR8	08/09/2023	08/18/2028	100.000	0.000	5.4700			0.151944	0.152152	0.156314	0.160589	21.60	56.65	
GS FINANCE CORP	40057LZZ7	05/18/2022	05/18/2032	100.000	0.000	4.7100	29.31	0.133914	0.137068	0.140296	0.143600	0.146982	49.05	51.39	
GS FINANCE CORP	40057RKK3	05/03/2023	05/03/2028	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	33.39	52.53	
GS FINANCE CORP	40057PW73	03/31/2023	04/11/2028	100.000	0.000	5.1600		0.143333	0.143559	0.147263	0.151063	0.154960	39.20	54.31	
GS FINANCE CORP	40057PW65	03/31/2023	04/01/2030	100.000	0.000	5.2500			0.145833	0.149683	0.153612	0.157644	39.87	55.31	
GS FINANCE CORP	40057PW57	03/31/2023	03/31/2028	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	39.18	54.31	
GS FINANCE CORP	40057PVT6	03/28/2023	04/02/2029	100.000	0.146	5.1788			0.144927	0.147527	0.150164	0.152871	40.03	54.96	
GS FINANCE CORP	40057PW40	03/31/2023	04/01/2030	100.000	0.000	5.2500			0.145833	0.149683	0.153612	0.157644	39.87	55.31	
GS FINANCE CORP	40057PW32	03/31/2023	04/02/2026	100.000	0.000	5.1300		0.142500	0.142541	0.146197	0.149947	0.153793	38.95	53.98	
GS FINANCE CORP	40057MMG1	07/22/2022	07/20/2027	100.000	0.000	4.7658	21.05	0.132383	0.135503	0.138732	0.142038	0.145422	49.24	51.62	
GS FINANCE CORP	40057PW24	03/31/2023	01/02/2026	100.000	0.000	5.1713			0.143647	0.145546	0.149309	0.153170	39.27	54.44	
GS FINANCE CORP	40057NPH4	10/28/2022	11/01/2027	100.000	0.000	6.1800	10.82	0.171755	0.177062	0.182534	0.188174	0.193988	63.43	67.41	
GS FINANCE CORP	40057NPX9	10/31/2022	10/31/2025	100.000	0.000	5.8200	9.86	0.161667	0.166371	0.171213	0.176195	0.181322	59.63	63.15	
GS FINANCE CORP	40057MMT3	08/03/2022	08/03/2027	100.000	0.000	4.2300	17.39	0.117500	0.119985	0.122523	0.125114	0.127760	43.49	45.35	
GS FINANCE CORP	40057TAG9	06/14/2023	06/25/2024	100.000	0.000	5.8100		0.161389	0.161675	0.166372			31.88	28.95	
GS FINANCE CORP	40057PEZ1	02/03/2023	02/05/2026	100.000	0.000	4.7400		0.131667	0.131701	0.134823	0.138018	0.141289	43.65	50.06	
GS FINANCE CORP	40057TAF1	06/29/2023	06/29/2028	100.000	0.000	5.3600			0.148889	0.152879	0.156976	0.161183	27.11	55.79	
GS FINANCE CORP	40057TRF3	08/18/2023	08/18/2028	100.000	0.000	5.6900				0.158056	0.162552	0.167177	21.02	58.92	
GS FINANCE CORP	40057NQ67	10/31/2022	11/02/2027	100.000	0.000	6.1000	10.34	0.169502	0.174672	0.179999	0.185489	0.191147	62.57	66.45	
GS FINANCE CORP	40057MN21	07/14/2022	07/14/2028	100.000	0.000	4.4700	20.74	0.124167	0.126942	0.129779	0.132680	0.135645	46.14	48.22	
GS FINANCE CORP	40057MMQ9	08/03/2022	08/01/2025	100.000	0.000	3.8597	15.87	0.107214	0.109260	0.111369	0.113518	0.115708	39.59	41.13	
GS FINANCE CORP	40057PVY5	04/05/2023	04/14/2026	100.000	0.000	5.0400		0.140000	0.140176	0.143709	0.147330	0.151043	37.56	52.95	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057PW99	04/05/2023	04/03/2026	100.000	0.000	5.0588			0.140522	0.144037	0.147680	0.151416	37.69	53.16	
GS FINANCE CORP	40057NQ34	10/31/2022	10/29/2027	100.000	0.000	6.0883	10.32	0.169119	0.174239	0.179543	0.185009	0.190641	62.45	66.31	
GS FINANCE CORP	40057P403	12/05/2022	12/05/2024	100.000	0.000	5.3000	3.83	0.147222	0.151124	0.155128	0.159239		53.91	52.55	
GS FINANCE CORP	40057PW81	03/31/2023	03/31/2028	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	39.18	54.31	
GS FINANCE CORP	40057MMN6	08/03/2022	08/01/2025	100.000	0.000	3.8597	15.87	0.107214	0.109260	0.111369	0.113518	0.115708	39.59	41.13	
GS FINANCE CORP	40057PVW9	03/31/2023	04/01/2030	100.000	0.000	5.2500			0.145833	0.149683	0.153612	0.157644	39.87	55.31	
GS FINANCE CORP	40057PWB4	03/31/2023	04/02/2026	100.000	0.000	5.1300		0.142500	0.142541	0.146197	0.149947	0.153793	38.95	53.98	
GS FINANCE CORP	40057RM54	06/02/2023	06/02/2028	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	30.77	55.14	
GS FINANCE CORP	40057TB86	06/28/2023	06/28/2030	100.000	0.000	5.4200			0.150556	0.154636	0.158826	0.163130	27.56	56.45	
GS FINANCE CORP	40057PMM0	03/31/2023	10/02/2025	100.000	0.000	5.2125		0.144792	0.144834	0.148608	0.152481	0.156455	39.59	54.89	
GS FINANCE CORP	40057TS54	08/15/2023	08/15/2030	100.000	0.000	5.6000				0.155556	0.159911	0.164389	21.16	57.99	
GS FINANCE CORP	40057PFV9	02/01/2023	03/01/2024	100.000	0.000	5.3550		0.148750	0.149414	0.153414			49.77	9.20	
GS FINANCE CORP	38150AP90	09/20/2022	09/20/2032	100.000	VARIES	5.8500	1.50	0.014556	0.013222	0.011889	0.010444	0.009444	4.74	3.75	
GS FINANCE CORP	40057PG63	02/03/2023	02/05/2024	100.000	0.000	5.3700		0.149167	0.149211	0.153217			49.53	5.21	
GS FINANCE CORP	40057NQQ3	11/02/2022	10/31/2025	100.000	0.000	5.8608	9.61	0.162800	0.167518	0.172427	0.177479	0.182680	60.04	63.61	
GS FINANCE CORP	40057RLZ9	04/27/2023	04/30/2025	100.000	0.000	4.9900		0.138611	0.138669	0.142129	0.145675	0.149309	34.05	52.24	
GS FINANCE CORP	40057PWS7	03/31/2023	10/01/2026	100.000	0.000	5.1375			0.142708	0.146395	0.150155	0.154012	39.01	54.06	
GS FINANCE CORP	40057NQN0	11/02/2022	11/02/2026	100.000	0.000	5.9750	9.79	0.165972	0.170931	0.176037	0.181296	0.186713	61.24	64.95	
GS FINANCE CORP	40057MNH8	07/15/2022	07/17/2023	100.000	0.000	2.3600	10.88	0.065564	0.066338				12.99		
GS FINANCE CORP	40057MNG0	07/22/2022	07/24/2025	100.000	0.000	4.4400	19.61	0.123364	0.126102	0.128902	0.131764	0.134689	45.77	47.83	
GS FINANCE CORP	40057WKS5	10/23/2023	10/23/2030	100.000	0.000	6.6200				0.183889	0.189976	0.196264	12.50	68.14	
GS FINANCE CORP	40057KHQ9	12/31/2021	01/29/2029	100.000	VARIES	2.2100	22.09	0.061556	0.062556	0.062889	0.063278	0.062889	22.34	22.71	
GS FINANCE CORP	40057NQX8	10/31/2022	11/02/2027	100.000	0.000	6.1000	10.34	0.169502	0.174672	0.179999	0.185489	0.191147	62.57	66.45	
GS FINANCE CORP	40057WKP1	10/25/2023	10/23/2026	100.000	0.000	6.3225				0.175625	0.181115	0.186841	11.59	64.98	
GS FINANCE CORP	40057NA64	10/13/2022	10/10/2025	100.000	0.000	5.5433	12.01	0.153981	0.158177	0.162561	0.167067	0.171697	56.88	60.07	
GS FINANCE CORP	40057NR82	11/03/2022	11/08/2027	100.000	0.000	6.1100	9.85	0.169866	0.175056	0.180404	0.185915	0.191595	62.64	66.53	
GS FINANCE CORP	40057NQV2	10/31/2022	10/31/2025	100.000	0.000	5.8200	9.86	0.161667	0.166371	0.171213	0.176195	0.181322	59.63	63.15	
GS FINANCE CORP	40057NA49	09/21/2022	09/21/2027	100.000	0.000	5.2000	14.36	0.145611	0.148500	0.151556	0.154500	0.157611	53.52	55.68	
GS FINANCE CORP	40057TSG0	08/07/2023	08/07/2025	100.000	0.000	5.6600				0.157222	0.161672	0.166247	22.64	58.70	
GS FINANCE CORP	40057PFX5	02/03/2023	08/03/2028	100.000	0.000	4.7425			0.131736	0.134860	0.138058	0.141331	43.67	50.08	
GS FINANCE CORP	40057PWZ1	04/05/2023	10/03/2025	100.000	0.000	5.1713			0.143647	0.147320	0.151129	0.155037	38.53	54.40	
GS FINANCE CORP	40057NQT7	10/31/2022	10/29/2027	100.000	0.000	6.0883	10.32	0.169119	0.174239	0.179543	0.185009	0.190641	62.45	66.31	
GS FINANCE CORP	40057NR41	11/02/2022	05/01/2025	100.000	0.000	5.8658	9.61	0.162939	0.167691	0.172609	0.177672	0.182883	60.09	63.67	
GS FINANCE CORP	40057PWY4	04/05/2023	10/03/2025	100.000	0.000	5.1713			0.143647	0.147320	0.151129	0.155037	38.53	54.40	
GS FINANCE CORP	40057NRC3	11/02/2022	11/04/2025	100.000	0.000	5.8600	9.61	0.162831	0.167602	0.172512	0.177567	0.182770	60.03	63.60	
GS FINANCE CORP	40057TST2	08/07/2023	02/08/2029	100.000	0.000	5.5475				0.154097	0.158395	0.162789	22.19	57.49	
GS FINANCE CORP	40057TBQ6	07/06/2023	08/05/2024	100.000	0.000	5.8600			0.162778	0.163546	0.168338		28.60	35.86	
GS FINANCE CORP	40057NRB5	11/02/2022	11/04/2027	100.000	0.000	6.0900	9.98	0.169224	0.174377	0.179687	0.185158	0.190796	62.44	66.31	
GS FINANCE CORP	40057TT38	08/09/2023	08/09/2028	100.000	0.000	5.4700				0.151944	0.156100	0.160369	21.58	56.64	
GS FINANCE CORP	38150APL3	09/30/2022	10/05/2032	100.000	VARIES	6.3100	2.26	0.025944	0.023444	0.020833	0.018167	0.016222	8.46	6.45	
GS FINANCE CORP	40057PXC1	03/20/2023	03/20/2028	100.000	0.000	5.3900			0.149722	0.153757	0.157901	0.162156	42.48	56.95	
GS FINANCE CORP	40057PXB3	04/05/2023	04/03/2026	100.000	0.000	5.0588			0.140522	0.144037	0.147680	0.151416	37.69	53.16	
GS FINANCE CORP	40057PY30	03/29/2023	03/27/2026	100.000	0.000	4.9254			0.136817	0.140149	0.143600	0.147136	37.53	51.73	
GS FINANCE CORP	40057NQG6	11/03/2022	11/05/2025	100.000	0.000	5.8900	9.49	0.163665	0.168485	0.173446	0.178554	0.183813	60.33	63.94	
GS FINANCE CORP	40057RMU9	05/04/2023	11/06/2024	100.000	0.000	5.2800		0.146667	0.146710	0.150583	0.154558		34.98	46.64	
GS FINANCE CORP	40057PXN7	03/20/2023	03/20/2025	100.000	0.000	5.5200			0.153333	0.157565	0.161914	0.166383	43.51	58.40	
GS FINANCE CORP	40057RMS4	05/04/2023	05/07/2024	100.000	0.000	5.3600		0.148889	0.148955	0.152947			35.52	19.27	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057RMR6	05/03/2023	05/03/2030	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	33.79	53.18	
GS FINANCE CORP	40057TT79	08/09/2023	08/18/2027	100.000	0.000	5.4450			0.151250	0.151456	0.155579	0.159815	21.50	56.38	
GS FINANCE CORP	40057RMP0	05/02/2023	05/02/2028	100.000	0.000	5.0900			0.141389	0.144987	0.148677	0.152461	34.00	53.30	
GS FINANCE CORP	40057TC44	06/20/2023	09/19/2024	100.000	0.000	5.9042			0.164006	0.166399	0.171312		31.57	43.82	
GS FINANCE CORP	40057NAC1	09/29/2022	10/01/2025	100.000	0.000	5.5300	14.14	0.153658	0.157907	0.162273	0.166760	0.171371	56.86	60.04	
GS FINANCE CORP	40057T2B9	06/30/2023	04/01/2027	100.000	0.000	5.4600			0.151667	0.153760	0.157958	0.162270	27.64	56.88	
GS FINANCE CORP	40057NAR8	10/13/2022	10/15/2025	100.000	0.000	5.5500	12.03	0.154214	0.158494	0.162892	0.167412	0.172058	56.95	60.15	
GS FINANCE CORP	40057TTE4	08/17/2023	08/16/2030	100.000	0.000	5.7167			0.158797	0.163311	0.167979		21.28	59.22	
GS FINANCE CORP	40057PGX4	02/01/2023	02/01/2028	100.000	0.000	4.8800			0.135556	0.138863	0.142251	0.145722	45.23	51.63	
GS FINANCE CORP	40057TCD4	06/29/2023	07/03/2028	100.000	0.000	5.3600			0.148889	0.148978	0.152970	0.157070	27.11	55.79	
GS FINANCE CORP	40057P6V9	12/07/2022	12/05/2025	100.000	0.000	4.9979	3.33	0.138831	0.142261	0.145816	0.149460	0.153195	50.78	53.34	
GS FINANCE CORP	40057PXY3	03/10/2023	03/10/2028	100.000	0.000	5.5300			0.153611	0.157858	0.162223	0.166709	45.17	58.60	
GS FINANCE CORP	40057NAP2	09/28/2022	09/28/2027	100.000	0.000	5.6300	14.54	0.156389	0.160791	0.165318	0.169971	0.174756	57.92	61.23	
GS FINANCE CORP	40057NS32	11/01/2022	10/27/2025	100.000	0.000	5.7608	9.60	0.160022	0.164529	0.169268	0.174144	0.179160	59.01	62.45	
GS FINANCE CORP	40057PXV9	03/20/2023	03/20/2025	100.000	0.000	5.5200			0.153333	0.157565	0.161914	0.166383	43.51	58.40	
GS FINANCE CORP	40057NRN9	10/31/2022	10/31/2024	100.000	0.000	5.7700	9.78	0.160278	0.164902	0.169659	0.174554		59.10	51.61	
GS FINANCE CORP	40057RN95	05/31/2023	08/28/2025	100.000	0.000	5.5408			0.153911	0.155996	0.160317	0.164759	32.73	58.01	
GS FINANCE CORP	40057PGR7	02/03/2023	03/05/2024	100.000	0.000	5.3438		0.148439	0.149144	0.153129			49.36	9.80	
GS FINANCE CORP	40057PY55	04/05/2023	05/03/2024	100.000	0.000	5.4900		0.152500	0.153151	0.157355			40.96	19.20	
GS FINANCE CORP	40057PHA3	02/01/2023	01/30/2025	100.000	0.000	5.1050			0.141806	0.145405	0.149116	0.152923	47.34	54.15	
GS FINANCE CORP	40057MP94	08/08/2022	08/08/2024	100.000	0.000	2.8600	11.36	0.079444	0.080580	0.081733	0.082902		29.13	17.95	
GS FINANCE CORP	40057TCK8	06/29/2023	07/31/2024	100.000	0.000	5.8504			0.162511	0.163330	0.168108		29.70	35.00	
GS FINANCE CORP	40057NAX5	09/28/2022	09/30/2027	100.000	0.000	5.6300	14.55	0.156438	0.160842	0.165369	0.170024	0.174811	57.92	61.23	
GS FINANCE CORP	40057NB97	09/27/2022	09/27/2027	100.000	0.000	5.5500	14.49	0.154167	0.158445	0.162842	0.167360	0.172005	57.09	60.30	
GS FINANCE CORP	40057MP86	08/08/2022	09/08/2023	100.000	0.000	2.8600	11.38	0.079634	0.080773				19.87		
GS FINANCE CORP	40057RND6	05/17/2023	05/16/2030	100.000	0.000	5.1950			0.144306	0.148033	0.151878	0.155823	32.49	54.33	
GS FINANCE CORP	40057NAW7	10/05/2022	04/04/2024	100.000	0.000	5.3558	12.79	0.148772	0.152734	0.156824			54.97	14.58	
GS FINANCE CORP	40057WM38	10/11/2023	09/29/2028	100.000	0.000	6.2838				0.174550	0.179669	0.185314	13.96	64.75	
GS FINANCE CORP	40057MP78	08/02/2022	08/02/2027	100.000	0.000	4.2800	17.71	0.118889	0.121433	0.124032	0.126686	0.129397	44.02	45.93	
GS FINANCE CORP	40057MP60	08/03/2022	08/03/2027	100.000	0.000	4.2300	17.39	0.117500	0.119985	0.122523	0.125114	0.127760	43.49	45.35	
GS FINANCE CORP	40057NAU1	10/19/2022	10/21/2025	100.000	0.000	5.8800	11.76	0.163387	0.168190	0.173135	0.178225	0.183465	60.37	63.97	
GS FINANCE CORP	40057RNB0	05/17/2023	08/17/2026	100.000	0.000	5.0275			0.139653	0.141408	0.144963	0.148607	31.52	52.51	
GS FINANCE CORP	40057NS81	11/01/2022	10/31/2024	100.000	0.000	5.7708	9.62	0.160300	0.164900	0.169658	0.174553		59.11	51.61	
GS FINANCE CORP	40057RNA2	05/01/2023	10/31/2024	100.000	0.000	5.1454			0.142928	0.146584	0.150356		34.53	44.51	
GS FINANCE CORP	40057NRV1	11/09/2022	11/02/2026	100.000	0.000	5.9371	8.58	0.164919	0.169625	0.174660	0.179845	0.185184	60.79	64.43	
GS FINANCE CORP	40057MP45	07/26/2022	10/23/2023	100.000	0.000	4.2300	18.29	0.118701	0.121212				35.11		
GS FINANCE CORP	40057T2C7	06/30/2023	04/01/2026	100.000	0.000	5.5375			0.153819	0.155973	0.160291	0.164729	28.04	57.72	
GS FINANCE CORP	40057MP37	07/26/2022	08/23/2023	100.000	0.000	4.1500	17.91	0.115637	0.118036				27.26		
GS FINANCE CORP	40057NRU3	11/02/2022	10/31/2025	100.000	0.000	5.8608	9.61	0.162800	0.167518	0.172427	0.177479	0.182680	60.04	63.61	
GS FINANCE CORP	40057NSE8	11/23/2022	11/24/2028	100.000	0.000	5.5450	5.85	0.154028	0.158322	0.162711	0.167223	0.171859	56.54	59.73	
GS FINANCE CORP	40057MPB9	07/28/2022	07/25/2024	100.000	0.000	4.2300	17.98	0.119944	0.122481	0.125071			43.52	25.45	
GS FINANCE CORP	40057NSD0	11/23/2022	11/23/2027	100.000	0.000	5.5000	5.81	0.152778	0.156979	0.161296	0.165732	0.170289	56.08	59.21	
GS FINANCE CORP	40057TCS1	06/29/2023	08/12/2024	100.000	0.000	5.8817			0.163381	0.164528	0.169367		29.89	37.23	
GS FINANCE CORP	40057TD43	07/11/2023	10/16/2025	100.000	0.000	5.7562			0.159894	0.162323	0.166995	0.171801	27.36	59.99	
GS FINANCE CORP	40057NSC2	11/18/2022	11/23/2029	100.000	0.000	5.5900	6.68	0.155398	0.159742	0.164206	0.168796	0.173514	57.06	60.29	
GS FINANCE CORP	40057TCR3	06/29/2023	07/24/2024	100.000	0.000	5.9000			0.163889	0.164560	0.169415		29.93	34.28	
GS FINANCE CORP	40057RNN4	06/02/2023	06/04/2026	100.000	0.000	5.3000		0.147222	0.147266	0.151168	0.155174	0.159286	30.88	55.36	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057T2Q6	07/05/2023	04/06/2026	100.000	0.000	5.5675			0.154653	0.156829	0.161195	0.165682	27.40	58.00	
GS FINANCE CORP	40057T2P8	07/05/2023	07/05/2029	100.000	0.000	5.4650				0.151806	0.155954	0.160215	26.72	56.88	
GS FINANCE CORP	40057NBA4	09/30/2022	10/06/2025	100.000	0.000	5.5800	14.12	0.155144	0.159473	0.163922	0.168495	0.173196	57.38	60.62	
GS FINANCE CORP	40057RNL8	06/05/2023	03/05/2025	100.000	0.000	5.4788			0.152189	0.154273	0.158500	0.162842	31.59	57.29	
GS FINANCE CORP	40057NSA6	11/18/2022	11/23/2029	100.000	0.000	5.5900	6.68	0.155398	0.159742	0.164206	0.168796	0.173514	57.06	60.29	
GS FINANCE CORP	40057PHD7	02/03/2023	05/06/2024	100.000	0.000	5.2913			0.146981	0.148990	0.152931		48.90	19.12	
GS FINANCE CORP	38150AQP3	12/07/2022	12/07/2027	100.000	VARIES	5.9300	0.37	0.014944	0.013389	0.012222	0.012611	0.013000	5.02	4.49	
GS FINANCE CORP	40057PHC9	02/03/2023	05/06/2024	100.000	0.000	5.2913			0.146981	0.148990	0.152931		48.90	19.12	
GS FINANCE CORP	40057TCM4	06/21/2023	06/20/2025	100.000	0.000	5.6592				0.157200	0.161623	0.166197	0.170899	29.92	59.11
GS FINANCE CORP	40057MPH6	07/27/2022	07/29/2025	100.000	0.000	4.1300	17.67	0.114749	0.117118	0.119537	0.122005	0.124524	42.46	44.24	
GS FINANCE CORP	40057TTZ7	08/01/2023	09/09/2024	100.000	0.000	5.8200				0.161667	0.162660	0.167393	24.36	41.19	
GS FINANCE CORP	40057TCW2	07/06/2023	07/10/2028	100.000	0.000	5.3800			0.149444	0.149534	0.153556	0.157687	26.17	55.95	
GS FINANCE CORP	40057TD84	06/30/2023	06/30/2028	100.000	0.000	5.4100			0.150278	0.154343	0.158518	0.162806	27.20	56.32	
GS FINANCE CORP	40057RNS3	06/05/2023	06/08/2026	100.000	0.000	5.2100			0.144722	0.144785	0.148557	0.152427	0.156397	29.91	54.36
GS FINANCE CORP	40057MPD5	07/28/2022	08/08/2029	100.000	0.000	4.6700	19.87	0.129891	0.132923	0.136027	0.139203	0.142454	48.18	50.46	
GS FINANCE CORP	40057NBF3	09/28/2022	09/28/2027	100.000	0.000	5.6300	14.54	0.156389	0.160791	0.165318	0.169971	0.174756	57.92	61.23	
GS FINANCE CORP	40057RNR5	06/02/2023	06/08/2026	100.000	0.000	5.3000			0.147222	0.147352	0.151257	0.155265	0.159380	30.89	55.36
GS FINANCE CORP	40057TTW4	08/29/2023	08/29/2028	100.000	0.000	5.7300				0.159167	0.163727	0.168418	19.42	59.25	
GS FINANCE CORP	40057TUG7	08/16/2023	08/16/2028	100.000	0.000	5.6100				0.155833	0.160204	0.164698	21.04	58.08	
GS FINANCE CORP	40057MPS2	08/03/2022	08/02/2029	100.000	0.000	4.3642	17.94	0.121228	0.123858	0.126561	0.129323	0.132145	44.91	46.89	
GS FINANCE CORP	40057T3C6	07/06/2023	07/03/2025	100.000	0.000	5.6767				0.157686	0.162087	0.166688	27.60	59.16	
GS FINANCE CORP	40057T3B8	07/05/2023	07/06/2026	100.000	0.000	5.5200				0.153333	0.157589	0.161938	26.99	57.47	
GS FINANCE CORP	40057TUE2	08/18/2023	08/18/2028	100.000	0.000	5.6900				0.158056	0.162552	0.167177	21.02	58.92	
GS FINANCE CORP	40057MPQ6	08/03/2022	08/05/2025	100.000	0.000	3.9700	16.32	0.110302	0.112492	0.114725	0.117002	0.119324	40.75	42.38	
GS FINANCE CORP	40057NSR9	11/07/2022	11/05/2027	100.000	0.000	5.9625	8.94	0.165625	0.170508	0.175591	0.180826	0.186217	61.06	64.75	
GS FINANCE CORP	40057WML8	10/23/2023	10/22/2026	100.000	0.000	6.3617				0.176714	0.182304	0.188102	12.02	65.41	
GS FINANCE CORP	40057NSS7	12/05/2022	12/05/2024	100.000	0.000	5.3000	3.83	0.147222	0.151124	0.155128	0.159239		53.91	52.55	
GS FINANCE CORP	40057P296	03/31/2023	04/02/2025	100.000	0.000	5.2950			0.147083	0.147127	0.151022	0.155020	0.159124	40.22	55.81
GS FINANCE CORP	40057NT31	11/03/2022	11/05/2024	100.000	0.000	5.9350	9.56	0.164915	0.169809	0.174848	0.180037		60.81	54.09	
GS FINANCE CORP	40057NSQ1	10/31/2022	10/31/2027	100.000	VARIES	6.4200	10.70	0.176222	0.167556	0.161278	0.162389	0.162667	60.83	58.36	
GS FINANCE CORP	40057MPL7	07/22/2022	07/24/2025	100.000	0.000	4.4400	19.61	0.123364	0.126102	0.128902	0.131764	0.134689	45.77	47.83	
GS FINANCE CORP	36263Q603	07/06/2022	07/03/2025	100.000	0.000	4.1611	20.23	0.115586	0.117951	0.120405	0.122910	0.125467	42.89	44.70	
GS FINANCE CORP	40057T3M4	06/20/2023	09/17/2026	100.000	0.000	5.5067				0.152964	0.155000	0.159267	0.163652	29.43	57.47
GS FINANCE CORP	40057WN60	10/25/2023	10/25/2028	100.000	0.000	6.5200				0.181111	0.187015	0.193112	11.95	67.05	
GS FINANCE CORP	40057TUN2	08/23/2023	08/23/2027	100.000	0.000	5.7700				0.160278	0.164902	0.169659	20.52	59.73	
GS FINANCE CORP	40057TUL6	08/21/2023	08/20/2026	100.000	0.000	5.7496				0.159711	0.164277	0.169000	20.76	59.53	
GS FINANCE CORP	40057T3J1	07/06/2023	07/07/2026	100.000	0.000	5.4600				0.151667	0.155830	0.160084	26.54	56.81	
GS FINANCE CORP	40057MPX1	07/29/2022	10/29/2027	100.000	0.000	4.5500	19.30	0.127827	0.130735	0.133709	0.136751	0.139862	46.91	49.06	
GS FINANCE CORP	40057MPW3	07/29/2022	07/31/2025	100.000	0.000	4.2000	17.74	0.116680	0.119131	0.121632	0.124187	0.126795	43.19	45.03	
GS FINANCE CORP	40057NSZ1	11/30/2022	11/28/2025	100.000	0.000	5.3146	4.58	0.147628	0.151507	0.155533	0.159666	0.163909	54.11	57.01	
GS FINANCE CORP	40057MPV5	08/15/2022	08/13/2027	100.000	0.000	4.3504	16.43	0.120844	0.123444	0.126129	0.128873	0.131676	44.70	46.67	
GS FINANCE CORP	40057T3F9	07/05/2023	07/02/2026	100.000	0.000	5.5358				0.153772	0.157958	0.162330	27.06	57.64	
GS FINANCE CORP	40057NT98	12/02/2022	06/03/2025	100.000	0.000	5.3050	4.27	0.147361	0.151292	0.155305	0.159424	0.163653	53.98	56.88	
GS FINANCE CORP	40057MPU7	08/03/2022	08/03/2027	100.000	0.000	4.2300	17.39	0.117500	0.119985	0.122523	0.125114	0.127760	43.49	45.35	
GS FINANCE CORP	40057MPT0	08/03/2022	08/03/2027	100.000	0.000	4.2300	17.39	0.117500	0.119985	0.122523	0.125114	0.127760	43.49	45.35	
GS FINANCE CORP	40057NSW8	11/28/2022	11/30/2027	100.000	0.000	5.4600	5.01	0.151713	0.155854	0.160109	0.164480	0.168971	55.62	58.70	
GS FINANCE CORP	36264Q396	09/21/2022	10/03/2029	100.000	0.000	5.3200	14.80	0.148040	0.151978	0.156020	0.160170	0.164431	54.71	57.65	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057NTE7	12/05/2022	12/08/2025	100.000	0.000	5.1200	3.70	0.142283	0.145925	0.149661	0.153492	0.157422	52.05	54.75	
GS FINANCE CORP	40057TUV4	08/23/2023	08/23/2030	100.000	0.000	5.8600				0.162778	0.167547	0.172456	20.84	60.70	
GS FINANCE CORP	38150AS30	05/05/2023	05/06/2024	100.000	VARIES	0.4800			0.020383	0.020273	0.018065		5.44	2.59	
GS FINANCE CORP	40057T3N2	06/20/2023	06/20/2030	100.000	0.000	5.5000			0.152778	0.156979	0.161296	0.165732	29.23	57.39	
GS FINANCE CORP	40057TVA9	08/23/2023	08/23/2030	100.000	0.000	5.8600				0.162778	0.167547	0.172456	20.84	60.70	
GS FINANCE CORP	40057PZR6	04/05/2023	04/05/2028	100.000	0.000	5.0500			0.140278	0.143820	0.147451	0.151174	37.62	53.06	
GS FINANCE CORP	40057PZQ8	03/15/2023	03/13/2025	100.000	0.000	5.4146			0.150406	0.154432	0.158613	0.162907	43.45	57.26	
GS FINANCE CORP	40057NTK3	12/05/2022	12/04/2025	100.000	0.000	5.1350	3.71	0.142639	0.146281	0.150037	0.153889	0.157840	52.21	54.92	
GS FINANCE CORP	40057T3X0	06/01/2023	06/12/2024	100.000	0.000	5.7700		0.160278	0.160560	0.165193			33.80	26.60	
GS FINANCE CORP	40057PZP0	03/13/2023	06/13/2024	100.000	0.000	5.7617		0.160047	0.162353	0.167030			46.63	27.06	
GS FINANCE CORP	40057RP69	06/05/2023	09/05/2024	100.000	0.000	5.5862			0.155172	0.157339	0.161734		32.22	39.18	
GS FINANCE CORP	40057RP51	06/05/2023	12/04/2024	100.000	0.000	5.5504			0.154178	0.158433	0.162830		31.88	53.55	
GS FINANCE CORP	40057PZN5	03/15/2023	03/13/2025	100.000	0.000	5.4146			0.150406	0.154432	0.158613	0.162907	43.45	57.26	
GS FINANCE CORP	40057TE83	07/06/2023	01/06/2025	100.000	0.000	5.7600				0.160000	0.164608	0.169349	28.00	60.07	
GS FINANCE CORP	40057TE91	07/03/2023	07/03/2025	100.000	0.000	5.7100				0.158611	0.163139	0.167797	28.23	59.55	
GS FINANCE CORP	40057T4F8	06/30/2023	04/01/2026	100.000	0.000	5.5375			0.153819	0.155973	0.160291	0.164729	28.04	57.72	
GS FINANCE CORP	40057NVC7	10/05/2022	04/02/2026	100.000	0.000	5.5946	13.36	0.155406	0.159680	0.164147	0.168739	0.173459	57.49	60.75	
GS FINANCE CORP	40057T4E1	06/30/2023	06/28/2030	100.000	0.000	5.4292			0.150811	0.154860	0.159063	0.163381	27.31	56.53	
GS FINANCE CORP	40057TVH4	08/23/2023	08/23/2028	100.000	0.000	5.7800				0.160556	0.165196	0.169970	20.55	59.84	
GS FINANCE CORP	40057T4D3	06/30/2023	07/02/2026	100.000	0.000	5.4900			0.152500	0.152547	0.156734	0.161036	27.61	57.19	
GS FINANCE CORP	40057NTV9	11/28/2022	05/28/2025	100.000	0.000	5.3600	4.91	0.148889	0.152879	0.156976	0.161183	0.165503	54.59	57.55	
GS FINANCE CORP	40057T4C5	06/30/2023	06/28/2030	100.000	0.000	5.4292			0.150811	0.154860	0.159063	0.163381	27.31	56.53	
GS FINANCE CORP	40057NCS4	10/05/2022	10/07/2027	100.000	0.000	5.8400	13.96	0.162275	0.167013	0.171890	0.176909	0.182075	60.08	63.64	
GS FINANCE CORP	40057NTT4	12/05/2022	12/03/2027	100.000	0.000	5.3692	3.88	0.149144	0.153104	0.157214	0.161435	0.165769	54.63	57.60	
GS FINANCE CORP	40057PZY1	03/28/2023	09/06/2024	100.000	0.000	5.2000			0.144444	0.147741	0.151582		39.81	36.89	
GS FINANCE CORP	40057TEB6	07/19/2023	10/19/2026	100.000	0.000	5.4000			0.150000	0.152025	0.156130	0.160345	24.45	56.07	
GS FINANCE CORP	40057PZX3	03/28/2023	03/27/2025	100.000	0.000	5.0800			0.141111	0.144675	0.148350	0.152118	38.86	53.44	
GS FINANCE CORP	40057PZV7	03/20/2023	03/20/2025	100.000	0.000	5.5200			0.153333	0.157565	0.161914	0.166383	43.51	58.40	
GS FINANCE CORP	40057TEA8	07/19/2023	07/19/2030	100.000	0.000	5.4600				0.151667	0.155807	0.160061	24.57	56.71	
GS FINANCE CORP	40057TEP5	07/31/2023	04/30/2026	100.000	0.000	5.5033			0.152869	0.154973	0.159237	0.163619	23.21	57.09	
GS FINANCE CORP	40057RPK8	05/31/2023	05/30/2025	100.000	0.000	5.5771			0.154919	0.159239	0.163680	0.168244	32.82	58.40	
GS FINANCE CORP	40057PJF0	03/02/2023	03/06/2026	100.000	0.000	5.3500		0.148611	0.148699	0.152677	0.156761	0.160955	44.92	56.65	
GS FINANCE CORP	40057T4N1	06/05/2023	06/05/2030	100.000	0.000	5.2228			0.145078	0.148866	0.152754	0.156743	29.98	54.50	
GS FINANCE CORP	40057TEN0	07/31/2023	07/31/2030	100.000	0.000	5.4100				0.150278	0.154343	0.158518	22.69	56.08	
GS FINANCE CORP	40057EJC7	02/28/2023	02/26/2027	100.000	0.000	5.2742			0.146506	0.150326	0.154290	0.158359	44.87	55.84	
GS FINANCE CORP	40057RBJ1	05/24/2023	11/24/2027	100.000	0.000	5.2950			0.147083	0.150977	0.154974	0.159077	32.06	55.37	
GS FINANCE CORP	40057TEM2	07/31/2023	07/30/2026	100.000	0.000	5.4558				0.151550	0.155684	0.159931	22.88	56.57	
GS FINANCE CORP	40057WNV5	10/25/2023	10/23/2025	100.000	0.000	6.2325				0.173125	0.178460	0.184021	11.43	64.03	
GS FINANCE CORP	40057RPH5	05/24/2023	11/24/2028	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	32.27	55.75	
GS FINANCE CORP	38150ASL0	05/30/2023	07/01/2024	100.000	VARIES	0.5000			0.016111	0.017611	0.009667		3.48	2.88	
GS FINANCE CORP	40057MQX0	08/03/2022	08/03/2026	100.000	0.000	4.1000	16.86	0.113889	0.116224	0.118606	0.121038	0.123519	42.12	43.86	
GS FINANCE CORP	40057ND95	09/28/2022	03/27/2025	100.000	0.000	5.2588	13.59	0.146078	0.149897	0.153839	0.157884	0.162035	54.01	56.88	
GS FINANCE CORP	40057T4G6	06/30/2023	07/12/2028	100.000	0.000	5.4100			0.150278	0.150549	0.154621	0.158804	27.25	56.33	
GS FINANCE CORP	40057NCW5	10/05/2022	04/02/2027	100.000	0.000	5.7496	13.74	0.159711	0.164226	0.168947	0.173804	0.178801	59.13	62.57	
GS FINANCE CORP	40057N2V8	10/05/2022	04/03/2025	100.000	0.000	5.4658	13.06	0.151828	0.155931	0.160192	0.164570	0.169068	56.13	59.24	
GS FINANCE CORP	40057TEX8	08/03/2023	08/05/2025	100.000	0.000	5.6150			0.155972	0.156021	0.160401	0.164904	23.09	58.25	
GS FINANCE CORP	40057PJM5	03/03/2023	03/09/2026	100.000	0.000	5.3800		0.149444	0.149578	0.153602	0.157734	0.161977	45.02	56.98	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057MRD3	08/03/2022	02/03/2025	100.000	0.000	3.3083	13.60	0.091897	0.093417	0.094963	0.096533	0.098130	33.81	34.94	
GS FINANCE CORP	40057TEV6	08/02/2023	08/04/2026	100.000	0.000	5.4800			0.152222	0.152269	0.156441	0.160727	22.69	56.81	
GS FINANCE CORP	40057MAC3	07/06/2022	07/08/2025	100.000	0.000	4.2800	20.81	0.118917	0.121462	0.124061	0.126716	0.129428	44.16	46.07	
GS FINANCE CORP	40057NUF2	11/18/2022	11/20/2025	100.000	0.000	5.2400	6.26	0.145598	0.149413	0.153327	0.157344	0.161467	53.42	56.25	
GS FINANCE CORP	40057T4T8	06/28/2023	07/03/2024	100.000	0.000	5.8700			0.163056	0.163188	0.167978		29.86	30.56	
GS FINANCE CORP	40057RQ27	05/31/2023	03/02/2027	100.000	0.000	5.4238			0.150661	0.152749	0.156892	0.161147	32.04	56.73	
GS FINANCE CORP	40057TET7	08/03/2023	08/05/2026	100.000	0.000	5.4200			0.150556	0.150601	0.154682	0.158874	22.29	56.16	
GS FINANCE CORP	40057MRB7	08/03/2022	02/03/2025	100.000	0.000	3.3083	13.60	0.091897	0.093417	0.094963	0.096533	0.098130	33.81	34.94	
GS FINANCE CORP	40057T4S0	07/06/2023	07/03/2026	100.000	0.000	5.4767				0.152131	0.156227	0.160505	26.62	57.00	
GS FINANCE CORP	40057TF41	08/03/2023	08/07/2026	100.000	0.000	5.4200			0.150556	0.150646	0.154729	0.158922	22.30	56.16	
GS FINANCE CORP	40057PJG8	03/02/2023	03/04/2026	100.000	0.000	5.3500		0.148611	0.148655	0.152632	0.156715	0.160907	44.91	56.65	
GS FINANCE CORP	40057TER1	07/31/2023	07/31/2030	100.000	0.000	5.4100				0.150278	0.154343	0.158518	22.69	56.08	
GS FINANCE CORP	40057T4Q4	07/06/2023	07/14/2028	100.000	0.000	5.4600			0.151667	0.151851	0.155996	0.160255	26.57	56.82	
GS FINANCE CORP	40057NUC9	11/28/2022	11/27/2026	100.000	0.000	5.3517	4.91	0.148658	0.152614	0.156698	0.160891	0.165196	54.50	57.45	
GS FINANCE CORP	40057NDB0	10/04/2022	10/03/2024	100.000	0.000	5.3729	12.98	0.149247	0.153234	0.157351	0.161578		55.16	43.56	
GS FINANCE CORP	40057TEQ3	07/31/2023	08/09/2028	100.000	0.000	5.3700			0.149167	0.149367	0.153377	0.157496	22.55	55.65	
GS FINANCE CORP	40057TFB5	08/03/2023	02/05/2025	100.000	0.000	5.7125			0.158681	0.158731	0.163265	0.167928	23.49	59.30	
GS FINANCE CORP	40057PK68	02/28/2023	08/27/2026	100.000	0.000	5.2392			0.145533	0.149325	0.153236	0.157250	44.57	55.44	
GS FINANCE CORP	40057PJU7	02/28/2023	02/28/2028	100.000	0.000	5.3500			0.148611	0.152586	0.156668	0.160859	45.52	56.68	
GS FINANCE CORP	38150ASX4	06/27/2023	07/29/2024	100.000	VARIES	0.5300			0.018278	0.018222	0.010667		3.35	3.53	
GS FINANCE CORP	40057EJTO	02/28/2023	02/28/2030	100.000	0.000	5.4400			0.151111	0.155221	0.159443	0.163780	46.29	57.69	
GS FINANCE CORP	40057PK50	02/28/2023	08/28/2025	100.000	0.000	5.3225			0.147847	0.151782	0.155821	0.159968	45.28	56.38	
GS FINANCE CORP	40057PJS2	02/28/2023	02/26/2026	100.000	0.000	5.2288			0.145244	0.149000	0.152895	0.156892	44.48	55.33	
GS FINANCE CORP	40057RPY8	05/31/2023	03/02/2026	100.000	0.000	5.4562			0.151561	0.153674	0.157867	0.162174	32.23	57.09	
GS FINANCE CORP	40057NUM7	11/18/2022	11/18/2027	100.000	0.000	5.4500	6.51	0.151389	0.155514	0.159752	0.164105	0.168577	55.60	58.67	
GS FINANCE CORP	40057TEZ3	08/02/2023	07/31/2026	100.000	0.000	5.4954				0.152650	0.156798	0.161106	22.74	56.98	
GS FINANCE CORP	40057NDJ3	09/30/2022	10/12/2027	100.000	0.000	5.9500	15.07	0.165606	0.170532	0.175606	0.180830	0.186210	61.29	65.00	
GS FINANCE CORP	40057EJP8	03/03/2023	03/09/2026	100.000	0.000	5.3800		0.149444	0.149578	0.153602	0.157734	0.161977	45.02	56.98	
GS FINANCE CORP	40057MS83	08/03/2022	08/01/2024	100.000	0.000	2.8600	11.76	0.079444	0.080568	0.081720	0.082889		29.14	17.37	
GS FINANCE CORP	40057MRW1	08/31/2022	09/11/2029	100.000	0.000	4.7600	16.02	0.132415	0.135566	0.138792	0.142096	0.145478	48.94	51.30	
GS FINANCE CORP	40057TFJ8	07/31/2023	04/30/2026	100.000	0.000	5.5033			0.152869	0.154973	0.159237	0.163619	23.21	57.09	
GS FINANCE CORP	40057TWJ9	08/30/2023	03/02/2026	100.000	0.000	5.8575			0.162708	0.162761	0.167528	0.172435	19.69	60.60	
GS FINANCE CORP	40057NDW4	10/13/2022	10/23/2029	100.000	0.000	5.9600	12.93	0.165830	0.170771	0.175860	0.181101	0.186498	61.27	64.98	
GS FINANCE CORP	40057N3V7	10/05/2022	10/03/2025	100.000	0.000	5.5208	13.19	0.153356	0.157542	0.161891	0.166359	0.170952	56.71	59.88	
GS FINANCE CORP	40057MRV3	08/31/2022	08/29/2025	100.000	0.000	4.2583	14.31	0.118286	0.120777	0.123362	0.125989	0.128671	43.65	45.53	
GS FINANCE CORP	40057T5F7	07/06/2023	07/03/2026	100.000	0.000	5.4767				0.152131	0.156227	0.160505	26.62	57.00	
GS FINANCE CORP	40057MRU5	08/31/2022	03/03/2027	100.000	0.000	4.5750	15.38	0.127132	0.130040	0.133015	0.136057	0.139170	46.99	49.16	
GS FINANCE CORP	40057NUX3	12/05/2022	12/04/2025	100.000	0.000	5.1350	3.71	0.142639	0.146281	0.150037	0.153889	0.157840	52.21	54.92	
GS FINANCE CORP	40057NV79	11/28/2022	11/28/2025	100.000	0.000	5.2600	4.82	0.146111	0.149954	0.153898	0.157945	0.162099	53.55	56.40	
GS FINANCE CORP	40057MRT8	08/31/2022	09/11/2029	100.000	0.000	7.0000	23.57	0.194860	0.201680	0.208739	0.216045	0.223607	72.90	78.10	
GS FINANCE CORP	40057NV87	11/28/2022	12/07/2029	100.000	0.000	5.5300	5.07	0.153823	0.158077	0.162448	0.166939	0.171555	56.35	59.51	
GS FINANCE CORP	40057MRS0	08/31/2022	08/29/2025	100.000	0.000	4.2583	14.31	0.118286	0.120777	0.123362	0.125989	0.128671	43.65	45.53	
GS FINANCE CORP	40057MRR2	08/31/2022	08/31/2027	100.000	0.000	4.6400	15.60	0.128889	0.131846	0.134939	0.138052	0.141272	47.67	49.91	
GS FINANCE CORP	40057NV61	11/28/2022	11/26/2027	100.000	0.000	5.4517	5.00	0.151436	0.155518	0.159757	0.164112	0.168586	55.54	58.61	
GS FINANCE CORP	40057NV46	12/05/2022	12/04/2025	100.000	0.000	5.1350	3.71	0.142639	0.146281	0.150037	0.153889	0.157840	52.21	54.92	
GS FINANCE CORP	40057NDR5	10/12/2022	10/10/2024	100.000	0.000	5.3850	11.82	0.149583	0.153566	0.157701	0.161947		55.22	44.76	
GS FINANCE CORP	40057NUT2	11/28/2022	12/10/2029	100.000	0.000	5.5300	5.08	0.153894	0.158149	0.162522	0.167016	0.171634	56.35	59.51	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057NUR6	11/28/2022	12/01/2025	100.000	0.000	5.2600	4.82	0.146175	0.150020	0.153965	0.158014	0.162170	53.55	56.40	
GS FINANCE CORP	40057PJW3	03/02/2023	09/05/2028	100.000	0.000	5.4625		0.151736	0.151805	0.155951	0.160211	0.164587	45.87	57.91	
GS FINANCE CORP	40057NDQ7	09/29/2022	01/04/2024	100.000	0.000	5.2413	13.39	0.145592	0.147605	0.151474			53.82	0.45	
GS FINANCE CORP	40057PKF8	03/03/2023	09/03/2025	100.000	0.000	5.4275		0.150764	0.154855	0.159058	0.163374	0.163374	45.41	57.51	
GS FINANCE CORP	40057RQM3	06/05/2023	03/05/2026	100.000	0.000	5.2637		0.146214	0.148138	0.152037	0.156038	0.156038	30.34	54.95	
GS FINANCE CORP	40057WP92	10/23/2023	10/23/2025	100.000	0.000	6.2700			0.174167	0.179627	0.185258	0.185258	11.84	64.44	
GS FINANCE CORP	40057T5N0	06/14/2023	06/17/2030	100.000	0.000	5.3891		0.149697	0.149764	0.153800	0.157944	0.162200	29.56	56.23	
GS FINANCE CORP	40057TX25	08/29/2023	09/02/2031	100.000	0.000	5.8333		0.162036	0.162115	0.166843	0.171709	0.171709	19.78	60.35	
GS FINANCE CORP	40057WP76	10/25/2023	10/25/2028	100.000	0.000	6.5200				0.181111	0.187015	0.193112	11.95	67.05	
GS FINANCE CORP	40057MB99	06/30/2022	06/30/2028	100.000	0.000	4.9300	24.79	0.140320	0.143779	0.147323	0.150955	0.154676	51.14	53.70	
GS FINANCE CORP	40057N3Z8	10/05/2022	10/05/2027	100.000	0.000	5.8400	13.95	0.162222	0.166959	0.171834	0.176852	0.182016	60.08	63.64	
GS FINANCE CORP	40057T5J9	06/07/2023	06/07/2028	100.000	0.000	5.2500		0.145833	0.149661	0.153590	0.157622	0.157622	29.84	54.78	
GS FINANCE CORP	40057N3X3	10/05/2022	10/05/2027	100.000	0.000	5.8400	13.95	0.162222	0.171834	0.176852	0.182016	0.182016	60.08	63.64	
GS FINANCE CORP	40057TFK5	07/31/2023	04/29/2027	100.000	0.000	5.4167		0.150464	0.152479	0.156608	0.160850	0.160850	22.84	56.15	
GS FINANCE CORP	40057MSH3	09/06/2022	09/09/2025	100.000	0.000	4.5300	14.48	0.125881	0.128732	0.131648	0.134630	0.137679	46.48	48.61	
GS FINANCE CORP	40057NVK0	12/05/2022	06/04/2025	100.000	0.000	5.2250	3.77	0.145139	0.148910	0.152800	0.156792	0.160888	53.14	55.94	
GS FINANCE CORP	40057T5Y6	06/30/2023	06/30/2028	100.000	0.000	5.4100		0.150278	0.154343	0.158518	0.162806	0.162806	27.20	56.32	
GS FINANCE CORP	40057MSG5	09/02/2022	09/05/2025	100.000	0.000	4.5100	14.91	0.125325	0.128151	0.131041	0.133996	0.137017	46.29	48.40	
GS FINANCE CORP	40057RQU5	06/05/2023	06/15/2026	100.000	0.000	5.2100		0.144722	0.144932	0.148707	0.152581	0.156556	29.91	54.36	
GS FINANCE CORP	40057RQT8	05/31/2023	06/09/2028	100.000	0.000	5.4300		0.150833	0.151038	0.155139	0.159351	0.163677	31.96	56.80	
GS FINANCE CORP	40057RR59	05/15/2023	06/13/2024	100.000	0.000	5.3200		0.147778	0.148389	0.152336			33.59	24.68	
GS FINANCE CORP	40057WPA9	10/23/2023	11/21/2024	100.000	0.000	6.1700		0.171389	0.172211	0.177524			11.69	56.06	
GS FINANCE CORP	40057RQS0	05/31/2023	05/31/2030	100.000	0.000	5.4800		0.152222	0.156393	0.160678	0.165081	0.165081	32.25	57.34	
GS FINANCE CORP	40057RR42	05/18/2023	05/20/2026	100.000	0.000	5.0100		0.139167	0.139205	0.142692	0.146267	0.149931	31.19	52.31	
GS FINANCE CORP	40057NEF0	10/31/2022	05/01/2025	100.000	0.000	5.7950	9.82	0.160972	0.165662	0.170462	0.175402	0.180484	59.36	62.86	
GS FINANCE CORP	40057RQR2	05/31/2023	03/02/2026	100.000	0.000	5.4562		0.151561	0.153674	0.157867	0.162174	0.162174	32.23	57.09	
GS FINANCE CORP	40057RR34	06/05/2023	06/04/2026	100.000	0.000	5.2279		0.145219	0.148994	0.152889	0.156885	0.156885	30.02	54.55	
GS FINANCE CORP	40057NVF1	11/28/2022	12/10/2029	100.000	0.000	5.5300	5.08	0.153894	0.158149	0.162522	0.167016	0.171634	56.35	59.51	
GS FINANCE CORP	40057T5T7	06/30/2023	06/30/2025	100.000	0.000	5.6800		0.157778	0.162259	0.166867	0.171606	0.171606	28.56	59.25	
GS FINANCE CORP	40057NEC7	10/11/2022	11/09/2023	100.000	0.000	5.2800	11.76	0.147269	0.151157				46.06		
GS FINANCE CORP	40057NVE4	11/28/2022	08/27/2025	100.000	0.000	5.3267	4.88	0.147964	0.149912	0.153905	0.158004	0.162212	54.35	57.17	
GS FINANCE CORP	40057RQP6	05/31/2023	05/31/2030	100.000	0.000	5.4800		0.152222	0.156393	0.160678	0.165081	0.165081	32.25	57.34	
GS FINANCE CORP	40057T6B5	06/30/2023	07/02/2026	100.000	0.000	5.4900		0.152500	0.152547	0.156734	0.161036	0.161036	27.61	57.19	
GS FINANCE CORP	40057MSP5	09/06/2022	09/03/2027	100.000	0.000	4.8079	15.36	0.133553	0.136710	0.139996	0.143362	0.146808	49.41	51.81	
GS FINANCE CORP	40057MSQ3	09/06/2022	09/05/2025	100.000	0.000	4.4042	14.07	0.122339	0.125018	0.127771	0.130585	0.133460	45.15	47.16	
GS FINANCE CORP	40057NW52	11/16/2022	05/15/2024	100.000	0.000	5.5258	6.91	0.153494	0.157712	0.162069			56.41	21.72	
GS FINANCE CORP	40057TGD0	08/03/2023	08/14/2026	100.000	0.000	5.4200		0.150556	0.150805	0.154892	0.159089	0.159089	22.32	56.16	
GS FINANCE CORP	40057NVT1	11/28/2022	11/28/2025	100.000	0.000	5.2600	4.82	0.146111	0.149954	0.153898	0.157945	0.162099	53.55	56.40	
GS FINANCE CORP	40057PL83	02/28/2023	02/27/2026	100.000	0.000	5.2288		0.145244	0.149021	0.152917	0.156914	0.156914	44.48	55.33	
GS FINANCE CORP	40057TXD1	08/30/2023	08/30/2028	100.000	0.000	5.7500			0.159722	0.164289	0.169038	0.169038	19.33	59.45	
GS FINANCE CORP	40057NF28	11/03/2022	11/04/2027	100.000	0.000	6.1100	9.84	0.169722	0.174936	0.180280	0.185788	0.191464	62.64	66.53	
GS FINANCE CORP	40057NVS3	12/05/2022	06/04/2025	100.000	0.000	5.2250	3.77	0.145139	0.148910	0.152800	0.156792	0.160888	53.14	55.94	
GS FINANCE CORP	40057PL59	03/03/2023	09/03/2025	100.000	0.000	5.4275		0.150764	0.154855	0.159058	0.163374	0.163374	45.41	57.51	
GS FINANCE CORP	40057RQW1	06/05/2023	06/04/2026	100.000	0.000	5.2279		0.145219	0.148994	0.152889	0.156885	0.156885	30.02	54.55	
GS FINANCE CORP	40057MBW8	06/03/2022	06/05/2024	100.000	0.000	2.4000	13.89	0.067476	0.068285	0.069105			24.48	10.64	
GS FINANCE CORP	40057RRG5	05/10/2023	05/10/2028	100.000	0.000	5.0600		0.140556	0.144112	0.147758	0.151496	0.151496	32.65	52.91	
GS FINANCE CORP	40057PLA8	02/28/2023	03/11/2030	100.000	0.000	5.4400		0.151111	0.151408	0.155526	0.159757	0.164102	46.33	57.69	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057NEY9	10/31/2022	10/30/2025	100.000	0.000	5.8158	9.85	0.161550	0.166248	0.171082	0.176057	0.181176	59.59	63.10	
GS FINANCE CORP	40057NEX1	10/31/2022	11/09/2029	100.000	0.000	6.2300	10.57	0.173325	0.178724	0.184291	0.190032	0.195952	63.94	67.98	
GS FINANCE CORP	40057NEW3	10/31/2022	11/09/2029	100.000	0.000	6.2300	10.57	0.173325	0.178724	0.184291	0.190032	0.195952	63.94	67.98	
GS FINANCE CORP	40057NF77	11/03/2022	11/04/2027	100.000	0.000	6.1100	9.84	0.169722	0.174936	0.180280	0.185788	0.191464	62.64	66.53	
GS FINANCE CORP	40057NEV5	10/31/2022	10/29/2027	100.000	0.000	6.0883	10.32	0.169119	0.174239	0.179543	0.185009	0.190641	62.45	66.31	
GS FINANCE CORP	40057RRC4	05/31/2023	05/31/2028	100.000	0.000	5.4300			0.150833	0.154928	0.159135	0.163455	31.95	56.80	
GS FINANCE CORP	40057TGH1	07/12/2023	01/12/2027	100.000	0.000	5.6275				0.156319	0.160718	0.165240	26.42	58.57	
GS FINANCE CORP	40057MT66	08/31/2022	08/29/2025	100.000	0.000	4.2583	14.31	0.118286	0.120777	0.123362	0.125989	0.128671	43.65	45.53	
GS FINANCE CORP	40057NEU7	10/31/2022	04/30/2026	100.000	0.000	5.8783	9.96	0.163286	0.168085	0.173026	0.178111	0.183346	60.24	63.83	
GS FINANCE CORP	40057NF69	11/03/2022	05/05/2025	100.000	0.000	5.9125	9.53	0.164290	0.169147	0.174147	0.179296	0.184596	60.57	64.20	
GS FINANCE CORP	40057NVW4	11/15/2022	11/14/2024	100.000	0.000	5.7987	7.41	0.161075	0.165719	0.170524	0.175468		59.27	54.26	
GS FINANCE CORP	40057N4R5	10/05/2022	10/03/2025	100.000	0.000	5.5208	13.19	0.153356	0.157542	0.161891	0.166359	0.170952	56.71	59.88	
GS FINANCE CORP	40057T6S8	06/30/2023	07/02/2029	100.000	0.000	5.3598			0.148883	0.148928	0.152919	0.157017	26.96	55.78	
GS FINANCE CORP	40057MTB5	08/31/2022	08/31/2026	100.000	0.000	4.5100	15.16	0.125278	0.128071	0.130992	0.133929	0.136966	46.30	48.41	
GS FINANCE CORP	40057TXV1	08/30/2023	03/01/2029	100.000	0.000	5.7650				0.160139	0.164781	0.169530	19.38	59.61	
GS FINANCE CORP	40057TY73	08/30/2023	06/28/2025	100.000	0.000	5.9363				0.164897	0.168106	0.173095	0.178233	19.96	61.45
GS FINANCE CORP	40057NFB8	10/13/2022	10/10/2024	100.000	0.000	5.4633	11.84	0.151758	0.155835	0.160092	0.164465		56.04	45.45	
GS FINANCE CORP	40057PLH3	03/03/2023	03/05/2026	100.000	0.000	5.3800		0.149444	0.149489	0.153510	0.157640	0.161880	45.01	56.98	
GS FINANCE CORP	40057RRK6	09/15/2023	09/17/2025	100.000	0.000	5.9300				0.164722	0.164776	0.169662	0.174693	17.47	61.23
GS FINANCE CORP	40057PLD2	02/28/2023	02/28/2030	100.000	0.000	5.4400			0.151111	0.155221	0.159443	0.163780	46.29	57.69	
GS FINANCE CORP	40057TXQ2	08/28/2023	02/28/2029	100.000	0.000	5.7325				0.159236	0.163800	0.168495	19.59	59.29	
GS FINANCE CORP	40057TY24	09/13/2023	09/13/2030	100.000	0.000	5.8200				0.161667	0.166371	0.171213	17.46	60.08	
GS FINANCE CORP	40057PLE0	02/28/2023	03/09/2028	100.000	0.000	5.3500		0.148611	0.148854	0.152836	0.156924	0.161122	45.55	56.68	
GS FINANCE CORP	40057PLC4	03/03/2023	03/16/2026	100.000	0.000	5.3800		0.149444	0.149735	0.153763	0.157899	0.162146	45.04	56.98	
GS FINANCE CORP	40057TGN8	08/03/2023	08/05/2026	100.000	0.000	5.4200			0.150556	0.150601	0.154682	0.158874	22.29	56.16	
GS FINANCE CORP	40057PLB6	02/28/2023	12/01/2025	100.000	0.000	5.2663		0.146286	0.148276	0.152181	0.156188	0.160300	44.86	55.75	
GS FINANCE CORP	40057RRH3	05/17/2023	05/17/2028	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	31.26	52.21	
GS FINANCE CORP	40057MBX6	06/03/2022	06/04/2027	100.000	0.000	4.0700	23.58	0.115369	0.117717	0.120112	0.122557	0.125051	42.08	43.81	
GS FINANCE CORP	40057RB72	05/02/2023	05/02/2028	100.000	0.000	5.0900			0.141389	0.144987	0.148677	0.152461	34.00	53.30	
GS FINANCE CORP	40057RRW0	05/25/2023	05/25/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	0.159239	31.94	55.42
GS FINANCE CORP	40057PLQ3	03/03/2023	03/05/2026	100.000	0.000	5.3800		0.149444	0.149489	0.153510	0.157640	0.161880	45.01	56.98	
GS FINANCE CORP	40057T6Z2	07/06/2023	07/08/2024	100.000	0.000	5.8600			0.162778	0.162831	0.167602		28.50	31.31	
GS FINANCE CORP	40057PLP5	02/28/2023	02/28/2028	100.000	0.000	5.3500				0.148611	0.152586	0.156668	0.160859	45.52	56.68
GS FINANCE CORP	40057NFI1	11/03/2022	11/05/2025	100.000	0.000	5.8900	9.49	0.163665	0.168485	0.173446	0.178554	0.183813	60.33	63.94	
GS FINANCE CORP	40057T6Y5	07/06/2023	01/05/2029	100.000	0.000	5.3842				0.149561	0.153565	0.157699	26.17	56.00	
GS FINANCE CORP	40057RS74	05/31/2023	05/31/2028	100.000	0.000	5.4300			0.150833	0.154928	0.159135	0.163455	31.95	56.80	
GS FINANCE CORP	40057NWJ2	11/23/2022	11/25/2025	100.000	0.000	5.2900	5.59	0.146988	0.150875	0.154866	0.158962	0.163167	53.90	56.79	
GS FINANCE CORP	40057N5G8	09/20/2022	09/18/2025	100.000	0.000	4.8125	13.50	0.133681	0.136862	0.140155	0.143527	0.146981	49.36	51.77	
GS FINANCE CORP	40057WQD2	10/25/2023	10/25/2028	100.000	0.000	6.5200				0.181111	0.187015	0.193112	11.95	67.05	
GS FINANCE CORP	40057RS66	06/05/2023	06/04/2026	100.000	0.000	5.2279				0.145219	0.148994	0.152889	0.156885	30.02	54.55
GS FINANCE CORP	40057TH98	07/31/2023	07/31/2028	100.000	0.000	5.3700				0.149167	0.153172	0.157284	22.52	55.65	
GS FINANCE CORP	40057RRT7	05/31/2023	05/29/2026	100.000	0.000	5.4321				0.150892	0.154967	0.159176	0.163499	31.97	56.82
GS FINANCE CORP	40057T6W9	06/30/2023	07/12/2030	100.000	0.000	5.4300				0.150833	0.151106	0.155209	0.159423	27.35	56.54
GS FINANCE CORP	40057TGW8	07/31/2023	07/31/2025	100.000	0.000	5.6300				0.156389	0.160791	0.165318	23.61	58.44	
GS FINANCE CORP	40057NFF9	10/03/2022	10/03/2024	100.000	0.000	5.2400	12.81	0.145556	0.149369	0.153283	0.157299		53.77	42.42	
GS FINANCE CORP	40057NWH6	11/17/2022	11/19/2025	100.000	0.000	5.3500	6.54	0.148655	0.152632	0.156715	0.160907	0.165211	54.57	57.53	
GS FINANCE CORP	40057RRS9	05/31/2023	05/28/2027	100.000	0.000	5.4246				0.150683	0.154725	0.158922	0.163232	31.93	56.74

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057MTE9	09/06/2022	09/05/2025	100.000	0.000	4.4042	14.07	0.122339	0.125018	0.127771	0.130585	0.133460	45.15	47.16	
GS FINANCE CORP	40057NFG7	10/04/2022	04/03/2025	100.000	0.000	5.4454	13.16	0.151261	0.155357	0.159587	0.163932	0.168395	55.92	59.01	
GS FINANCE CORP	40057RS41	05/31/2023	05/31/2030	100.000	0.000	5.4800			0.152222	0.156393	0.160678	0.165081	32.25	57.34	
GS FINANCE CORP	40057TH72	07/31/2023	07/30/2026	100.000	0.000	5.4558				0.151550	0.155684	0.159931	22.88	56.57	
GS FINANCE CORP	40057MTD1	08/31/2022	09/11/2029	100.000	0.000	4.7600	16.02	0.132415	0.135566	0.138792	0.142096	0.145478	48.94	51.30	
GS FINANCE CORP	40057TY99	08/30/2023	11/04/2024	100.000	0.000	6.0375			0.167708	0.169508	0.174625		20.40	52.28	
GS FINANCE CORP	40057T6U3	06/21/2023	06/20/2025	100.000	0.000	5.6592			0.157200	0.161623	0.166197	0.170899	29.92	59.11	
GS FINANCE CORP	40057RS33	05/31/2023	05/31/2029	100.000	0.000	5.3940			0.149833	0.153874	0.158024	0.162286	31.74	56.40	
GS FINANCE CORP	40057T6T6	06/30/2023	07/02/2026	100.000	0.000	5.4900			0.152500	0.152547	0.156734	0.161036	27.61	57.19	
GS FINANCE CORP	40057TY81	08/30/2023	08/28/2026	100.000	0.000	5.8012				0.161144	0.165767	0.170575	19.50	60.00	
GS FINANCE CORP	40057NFE2	10/03/2022	10/02/2025	100.000	0.000	5.3592	13.10	0.148867	0.152834	0.156929	0.161134	0.165452	55.02	58.01	
GS FINANCE CORP	40057NK69	11/10/2022	10/31/2029	100.000	VARIABLE	5.9400		8.42	0.164444	0.161944	0.159389	0.156889	0.155667	58.49	56.67
GS FINANCE CORP	40057MD22	06/30/2022	10/03/2024	100.000	0.000	3.3450	16.89	0.093720	0.095287	0.096881	0.098501		34.30	26.64	
GS FINANCE CORP	40057MC00	07/07/2022	07/10/2023	100.000	0.000	2.3600	11.41	0.065568	0.066342				12.53		
GS FINANCE CORP	40057NFT9	10/26/2022	10/24/2024	100.000	0.000	5.8583	10.58	0.162731	0.167444	0.172349	0.177397		60.08	51.41	
GS FINANCE CORP	40057N5S2	09/22/2022	09/23/2027	100.000	0.000	5.2900	14.55	0.146944	0.150853	0.154843	0.158938	0.163142	54.38	57.29	
GS FINANCE CORP	40057M2P3	05/25/2022	05/27/2027	100.000	0.000	4.3500	26.20	0.123491	0.126177	0.128922	0.131726	0.134591	45.12	47.11	
GS FINANCE CORP	40057NFS1	10/26/2022	10/24/2024	100.000	0.000	5.8637	10.59	0.162881	0.167603	0.172517	0.177575		60.13	51.46	
GS FINANCE CORP	40057N5R4	09/22/2022	09/23/2027	100.000	0.000	5.2900	14.55	0.146944	0.150853	0.154843	0.158938	0.163142	54.38	57.29	
GS FINANCE CORP	40057N5P8	09/13/2022	09/12/2024	100.000	0.000	3.0300	9.09	0.084167	0.085435	0.086729	0.088043		30.81	22.01	
GS FINANCE CORP	40057THD9	08/03/2023	05/05/2026	100.000	0.000	5.4688			0.151911	0.154034	0.158246	0.162573	22.60	56.69	
GS FINANCE CORP	40057NMT0	11/23/2022	11/25/2026	100.000	0.000	5.3950	5.70	0.149906	0.153950	0.158103	0.162367	0.166747	54.99	58.00	
GS FINANCE CORP	40057NX36	12/01/2022	12/03/2025	100.000	0.000	5.1700	4.31	0.143652	0.147366	0.151175	0.155083	0.159092	52.59	55.35	
GS FINANCE CORP	40057T7A6	07/06/2023	07/08/2024	100.000	0.000	5.8600			0.162778	0.162831	0.167602		28.50	31.31	
GS FINANCE CORP	40057NWR4	11/15/2022	11/14/2024	100.000	0.000	5.7967	7.41	0.161019	0.165660	0.170462	0.175402		59.25	54.24	
GS FINANCE CORP	40057NX28	11/09/2022	05/09/2024	100.000	0.000	5.9175	8.55	0.164375	0.169238	0.174246			60.56	22.30	
GS FINANCE CORP	40057N5M5	09/13/2022	09/12/2024	100.000	0.000	3.0300	9.09	0.084167	0.085435	0.086729	0.088043		30.81	22.01	
GS FINANCE CORP	40057MTM1	09/06/2022	03/05/2025	100.000	0.000	3.6492	11.66	0.101367	0.103206	0.105089	0.107006	0.108959	37.25	38.63	
GS FINANCE CORP	40057PM66	02/15/2023	02/13/2025	100.000	0.000	5.2029			0.144525	0.148243	0.152099	0.156056	46.18	55.14	
GS FINANCE CORP	40057MTL3	08/31/2022	03/03/2025	100.000	0.000	3.6500	12.27	0.101420	0.103271	0.105155	0.107074	0.109029	37.29	38.66	
GS FINANCE CORP	40057PM58	02/21/2023	02/18/2028	100.000	0.000	5.2067			0.144631	0.148333	0.152195	0.156157	45.33	55.14	
GS FINANCE CORP	40057N5K9	09/14/2022	09/14/2027	100.000	0.000	4.9800	14.80	0.138333	0.141778	0.145308	0.148926	0.152635	51.17	53.75	
GS FINANCE CORP	40057RRY6	05/31/2023	05/29/2026	100.000	0.000	5.4321			0.150892	0.154967	0.159176	0.163499	31.97	56.82	
GS FINANCE CORP	40057T7L2	06/14/2023	06/16/2028	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	0.162530	29.62	56.35
GS FINANCE CORP	40057NW26	11/09/2022	02/08/2024	100.000	0.000	5.9325	8.57	0.164792	0.167209	0.172168			60.81	6.37	
GS FINANCE CORP	40057M2R9	05/25/2022	05/20/2027	100.000	0.000	4.3296	26.06	0.122800	0.124644	0.126567	0.128494	0.130500	44.69	46.06	
GS FINANCE CORP	40057MD55	08/24/2022	03/24/2025	100.000	0.000	3.6942	13.06	0.102933	0.104834	0.106770	0.108742	0.110751	37.77	39.18	
GS FINANCE CORP	40057MU72	08/31/2022	08/29/2025	100.000	0.000	4.2583	14.31	0.118286	0.120777	0.123362	0.125989	0.128671	43.65	45.53	
GS FINANCE CORP	40057T7F5	07/06/2023	08/05/2024	100.000	0.000	5.8600			0.162778	0.163546	0.168338		28.60	35.86	
GS FINANCE CORP	40057RSC3	05/05/2023	05/07/2025	100.000	0.000	5.0950		0.141528	0.141568	0.145174	0.148873	0.152665	33.60	53.33	
GS FINANCE CORP	40057MD48	08/03/2022	08/01/2025	100.000	0.000	3.8597	15.87	0.107214	0.109260	0.111369	0.113518	0.115708	39.59	41.13	
GS FINANCE CORP	40057RSB5	05/04/2023	05/06/2024	100.000	0.000	5.3600		0.148889	0.148933	0.152925			35.52	19.12	
GS FINANCE CORP	40057T7E8	06/29/2023	07/01/2026	100.000	0.000	5.4000			0.150000	0.154096	0.154096	0.162530	27.31	56.22	
GS FINANCE CORP	40057MTS8	09/06/2022	03/05/2025	100.000	0.000	3.6492	11.66	0.101367	0.103206	0.105089	0.107006	0.108959	37.25	38.63	
GS FINANCE CORP	40057MD30	07/06/2022	01/06/2025	100.000	0.000	3.5667	17.34	0.099075	0.100842	0.102640	0.104471	0.106334	36.61	37.93	
GS FINANCE CORP	40057MU56	08/24/2022	08/22/2024	100.000	0.000	2.8600	10.09	0.079444	0.080568	0.081720	0.082889		29.10	19.09	
GS FINANCE CORP	40057M3A5	06/03/2022	06/04/2030	100.000	0.000	4.3600	25.26	0.123766	0.126464	0.129221	0.132038	0.134916	45.19	47.18	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057PML3	02/21/2023	02/23/2028	100.000	0.000	5.2100		0.144722	0.144764	0.148535	0.152405	0.156375	45.36	55.17	
GS FINANCE CORP	40057PMJ8	02/22/2023	02/19/2027	100.000	0.000	5.1758			0.143772	0.147431	0.151246	0.155160	44.91	54.78	
GS FINANCE CORP	40057THU1	07/31/2023	07/30/2026	100.000	0.000	5.4558				0.151550	0.155684	0.159931	22.88	56.57	
GS FINANCE CORP	40057RT24	05/17/2023	05/17/2028	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	31.77	53.08	
GS FINANCE CORP	40057THT4	07/31/2023	07/31/2029	100.000	0.000	5.3305				0.148069	0.152016	0.156067	22.36	55.22	
GS FINANCE CORP	40057NGD3	11/03/2022	11/07/2025	100.000	0.000	5.8900	9.50	0.163718	0.168540	0.173503	0.178613	0.183873	60.33	63.94	
GS FINANCE CORP	40057THS6	07/31/2023	08/09/2030	100.000	0.000	5.4100				0.150278	0.150481	0.154552	0.158732	22.72	56.08
GS FINANCE CORP	40057N6A0	10/05/2022	04/03/2025	100.000	0.000	5.4658	13.06	0.151828	0.155931	0.160192	0.164570	0.169068	56.13	59.24	
GS FINANCE CORP	40057NGA9	11/02/2022	10/31/2025	100.000	0.000	5.8608	9.61	0.162800	0.167518	0.172427	0.177479	0.182680	60.04	63.61	
GS FINANCE CORP	40057PMH2	02/23/2023	02/25/2030	100.000	0.000	5.3300		0.148056	0.148099	0.152046	0.156098	0.160258	46.11	56.50	
GS FINANCE CORP	40057RSK5	05/19/2023	05/21/2026	100.000	0.000	5.0700		0.140833	0.140873	0.144444	0.148106	0.151860	31.42	52.96	
GS FINANCE CORP	40057TZ28	09/20/2023	02/19/2027	100.000	0.000	5.8183				0.161619	0.165511	0.170326	16.32	60.03	
GS FINANCE CORP	40057RSJ8	05/05/2023	05/07/2025	100.000	0.000	5.0630		0.140639	0.140678	0.144240	0.147891	0.151635	33.39	52.98	
GS FINANCE CORP	40057M2Y4	05/25/2022	05/23/2024	100.000	0.000	2.4661	14.83	0.069338	0.070193	0.071059			25.18	10.09	
GS FINANCE CORP	40057MUL1	09/07/2022	09/08/2023	100.000	0.000	3.0300	9.59	0.084167	0.085449				21.02		
GS FINANCE CORP	40057RBX5	04/19/2023	04/18/2030	100.000	0.000	5.1571			0.143253	0.146926	0.150715	0.154601	36.37	54.14	
GS FINANCE CORP	40057PMT6	02/16/2023	03/18/2024	100.000	0.000	5.4121		0.150336	0.151059	0.155147			47.98	11.95	
GS FINANCE CORP	40057NGN1	10/04/2022	10/03/2024	100.000	0.000	5.3729	12.98	0.149247	0.153234	0.157351	0.161578		55.16	43.56	
GS FINANCE CORP	40057RC89	05/03/2023	05/05/2026	100.000	0.000	4.9600		0.137778	0.137816	0.141234	0.144736	0.148326	32.99	51.87	
GS FINANCE CORP	40057MUK3	08/17/2022	08/17/2027	100.000	0.000	4.3300	16.12	0.120278	0.122882	0.125542	0.128260	0.131037	44.47	46.42	
GS FINANCE CORP	40057WAF4	09/19/2023	09/19/2028	100.000	0.000	5.7700				0.160278	0.164902	0.169659	16.35	59.49	
GS FINANCE CORP	40057RBW7	04/19/2023	07/17/2026	100.000	0.000	5.0258			0.139606	0.141321	0.144872	0.148512	35.46	52.69	
GS FINANCE CORP	40057NGM3	10/19/2022	10/19/2026	100.000	0.000	6.0450	12.09	0.167917	0.172992	0.178221	0.183607	0.189157	62.11	65.92	
GS FINANCE CORP	40057RSY5	05/31/2023	06/11/2024	100.000	0.000	5.7100		0.158611	0.158888	0.163424			33.61	26.15	
GS FINANCE CORP	40057RSX7	05/31/2023	05/29/2026	100.000	0.000	5.4321			0.150892	0.154967	0.159176	0.163499	31.97	56.82	
GS FINANCE CORP	40057RC63	05/03/2023	01/31/2025	100.000	0.000	5.1933			0.144258	0.146069	0.149862	0.153753	34.61	54.43	
GS FINANCE CORP	40057MUH0	08/17/2022	08/15/2025	100.000	0.000	4.0056	14.91	0.111267	0.113470	0.115743	0.118061	0.120426	41.06	42.72	
GS FINANCE CORP	40057N6H5	09/28/2022	10/26/2023	100.000	0.000	5.1100	13.24	0.142509	0.146150				42.70		
GS FINANCE CORP	40057RC55	05/02/2023	04/30/2026	100.000	0.000	5.0421			0.140058	0.143550	0.147169	0.150879	33.69	52.78	
GS FINANCE CORP	40057NGJ0	10/31/2022	11/09/2029	100.000	0.000	6.2300	10.57	0.173325	0.178724	0.184291	0.190032	0.195952	63.94	67.98	
GS FINANCE CORP	40057RSU3	05/17/2023	05/17/2028	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	31.77	53.08	
GS FINANCE CORP	40057RBR8	04/05/2023	10/03/2025	100.000	0.000	5.1713			0.143647	0.147320	0.151129	0.155037	38.53	54.40	
GS FINANCE CORP	40057M3C1	05/25/2022	05/28/2025	100.000	0.000	3.8600	23.24	0.109327	0.111437	0.113588	0.115780	0.118014	39.88	41.43	
GS FINANCE CORP	40057RST6	05/11/2023	06/13/2024	100.000	0.000	5.3663		0.149064	0.149775	0.153794			34.50	24.91	
GS FINANCE CORP	40057N6F9	10/06/2022	10/10/2023	100.000	0.000	5.2000	12.28	0.144528	0.148286				41.00		
GS FINANCE CORP	40057TYZ1	09/20/2023	12/18/2026	100.000	0.000	5.8192			0.161644	0.163944	0.168714	0.173623	16.36	60.00	
GS FINANCE CORP	40057WAA5	10/02/2023	10/02/2025	100.000	0.000	6.1150				0.169861	0.175055	0.180407	15.12	63.02	
GS FINANCE CORP	40057RC22	05/02/2023	05/04/2026	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880	0.150574	33.60	52.64	
GS FINANCE CORP	40057MUE7	08/17/2022	08/13/2025	100.000	0.000	4.0153	14.95	0.111536	0.113726	0.116009	0.118338	0.120714	41.16	42.83	
GS FINANCE CORP	40057TY4	09/20/2023	09/20/2030	100.000	0.000	5.8800				0.163333	0.168135	0.173079	16.50	60.65	
GS FINANCE CORP	40057NH75	10/26/2022	10/26/2027	100.000	0.000	6.3400	11.45	0.176111	0.181694	0.187454	0.193396	0.199526	65.14	69.34	
GS FINANCE CORP	40057MV63	08/24/2022	08/24/2027	100.000	0.000	4.5200	15.95	0.125556	0.128393	0.131295	0.134262	0.137296	46.44	48.56	
GS FINANCE CORP	40057RTA6	06/05/2023	07/03/2024	100.000	0.000	5.6400			0.156667	0.157354	0.161791		32.40	29.44	
GS FINANCE CORP	40057NXU6	11/14/2022	11/14/2024	100.000	0.000	5.8400	7.62	0.162222	0.166959	0.171834	0.176852		59.70	54.69	
GS FINANCE CORP	40057NH59	10/26/2022	10/26/2028	100.000	0.000	6.4200	11.59	0.178333	0.184058	0.189966	0.196064	0.202358	65.99	70.29	
GS FINANCE CORP	40057NGT8	10/05/2022	10/05/2027	100.000	0.000	5.8400	13.95	0.162222	0.166959	0.171834	0.176852	0.182016	60.08	63.64	
GS FINANCE CORP	40057M3M9	05/31/2022	05/28/2027	100.000	0.000	4.0029	23.53	0.113392	0.115662	0.117977	0.120338	0.122747	41.38	43.05	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057NGQ4	10/31/2022	10/30/2025	100.000	0.000	5.8158	9.85	0.161550	0.166248	0.171082	0.176057	0.181176	59.59	63.10	
GS FINANCE CORP	40057TZD9	09/29/2023	10/01/2026	100.000	0.000	5.9300			0.164722	0.164776	0.169662	0.174693	15.16	61.09	
GS FINANCE CORP	40057TZC1	09/29/2023	09/27/2030	100.000	0.000	6.1346				0.170406	0.175574	0.180960	15.68	63.27	
GS FINANCE CORP	40057NGP6	10/11/2022	10/08/2027	100.000	0.000	5.6483	12.55	0.156897	0.161254	0.165808	0.170491	0.175306	58.01	61.32	
GS FINANCE CORP	40057TZB3	09/29/2023	10/11/2028	100.000	0.000	6.0100			0.166944	0.167279	0.172306	0.177483	15.39	61.94	
GS FINANCE CORP	40057M3J6	06/01/2022	05/29/2025	100.000	0.000	3.5097	20.53	0.099183	0.100924	0.102695	0.104497	0.106331	36.13	37.41	
GS FINANCE CORP	40057WAW7	09/20/2023	09/18/2026	100.000	0.000	5.8312				0.161978	0.166648	0.171507	16.36	60.13	
GS FINANCE CORP	40057WB97	10/04/2023	10/04/2030	100.000	0.000	6.2300				0.173056	0.178446	0.184005	15.06	64.22	
GS FINANCE CORP	36264U298	11/21/2022	12/05/2028	100.000	0.000	5.4700	6.09	0.152268	0.156432	0.160711	0.165106	0.169622	55.79	58.88	
GS FINANCE CORP	40057M3V9	06/01/2022	06/12/2029	100.000	0.000	4.2600	24.93	0.121011	0.123589	0.126221	0.128910	0.131655	44.13	46.03	
GS FINANCE CORP	40057MV89	09/06/2022	01/15/2026	100.000	0.000	4.5783	14.63	0.127175	0.129261	0.132220	0.135247	0.138343	47.00	49.16	
GS FINANCE CORP	40057WAR8	10/04/2023	10/06/2028	100.000	0.000	6.0800			0.168889	0.168946	0.174082	0.179374	14.70	62.63	
GS FINANCE CORP	40057MV97	10/28/2022	10/30/2024	100.000	0.000	5.8050	10.16	0.161302	0.165984	0.170801	0.175759		59.49	51.96	
GS FINANCE CORP	40057MUX5	08/31/2022	08/29/2024	100.000	0.000	2.8600	9.61	0.079444	0.080568	0.081726	0.082895		29.08	19.66	
GS FINANCE CORP	40057R2B3	03/22/2023	03/22/2027	100.000	0.000	5.1050			0.141806	0.145425	0.149137	0.152944	39.92	53.77	
GS FINANCE CORP	40057W114	10/24/2023	10/22/2026	100.000	0.000	6.3808				0.177244	0.182836	0.188670	11.88	65.60	
GS FINANCE CORP	40057RCC0	05/03/2023	05/05/2026	100.000	0.000	4.9600		0.137778	0.137816	0.141234	0.144736	0.148326	32.99	51.87	
GS FINANCE CORP	40057RD39	04/28/2023	04/28/2028	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	33.49	51.58	
GS FINANCE CORP	40057N7F8	09/14/2022	09/12/2025	100.000	0.000	4.5597	13.55	0.126658	0.129514	0.132467	0.135487	0.138576	46.74	48.90	
GS FINANCE CORP	40057TZZ0	10/03/2023	10/03/2029	100.000	0.000	6.1550				0.170972	0.176234	0.181657	15.05	63.44	
GS FINANCE CORP	40057WBA4	09/27/2023	09/29/2031	100.000	0.000	6.0400			0.167778	0.167834	0.172903	0.178124	15.78	62.28	
GS FINANCE CORP	40057M4B2	06/03/2022	12/03/2026	100.000	0.000	3.9650	22.97	0.112322	0.114549	0.116820	0.119136	0.121498	40.96	42.60	
GS FINANCE CORP	40057RD21	05/03/2023	05/01/2026	100.000	0.000	4.9746			0.138183	0.141582	0.145104	0.148713	33.09	52.03	
GS FINANCE CORP	40057RCP1	04/28/2023	04/29/2026	100.000	0.000	4.8000			0.133333	0.136551	0.139828	0.143184	32.60	50.16	
GS FINANCE CORP	40057N7D3	10/03/2022	09/29/2025	100.000	0.000	5.3592	13.10	0.148867	0.152767	0.156861	0.161064	0.165380	55.03	58.01	
GS FINANCE CORP	40057TJ70	07/19/2023	07/17/2025	100.000	0.000	5.6058				0.155717	0.160033	0.164518	25.23	58.28	
GS FINANCE CORP	40057MVD8	10/21/2022	10/22/2025	100.000	0.000	6.0100	11.69	0.166944	0.171989	0.177157	0.182481	0.187964	61.71	65.48	
GS FINANCE CORP	40057TJ62	07/31/2023	07/30/2026	100.000	0.000	5.4558				0.151550	0.155684	0.159931	22.88	56.57	
GS FINANCE CORP	40057RTQ1	05/23/2023	05/21/2026	100.000	0.000	5.2496			0.145822	0.149607	0.153534	0.157564	31.94	54.88	
GS FINANCE CORP	40057MVB2	11/04/2022	11/06/2024	100.000	0.000	5.9000	9.34	0.163943	0.168779	0.173758	0.178884		60.43	53.92	
GS FINANCE CORP	40057R2L1	03/24/2023	03/26/2025	100.000	0.000	5.3750		0.149306	0.149350	0.153364	0.157486	0.161718	41.75	56.75	
GS FINANCE CORP	40057MVA4	10/26/2022	10/24/2025	100.000	0.000	5.9988	10.83	0.166633	0.171576	0.176722	0.182023	0.187482	61.55	65.29	
GS FINANCE CORP	40057TJ39	08/03/2023	07/31/2028	100.000	0.000	5.3931				0.149808	0.153781	0.157927	22.17	55.87	
GS FINANCE CORP	40057RCK2	05/03/2023	05/01/2026	100.000	0.000	4.9746			0.138183	0.141582	0.145104	0.148713	33.09	52.03	
GS FINANCE CORP	40057NYQ4	11/28/2022	11/29/2024	100.000	0.000	5.4600	5.01	0.151667	0.155830	0.160084	0.164455		55.62	53.29	
GS FINANCE CORP	40057TJBL	08/03/2023	02/05/2026	100.000	0.000	5.5175			0.153264	0.153311	0.157540	0.161886	22.69	57.21	
GS FINANCE CORP	40057R2Y3	03/17/2023	03/19/2025	100.000	0.000	5.3750		0.149306	0.149350	0.153364	0.157486	0.161718	42.82	56.81	
GS FINANCE CORP	40057MVM8	08/22/2022	08/24/2027	100.000	0.000	4.4100	15.81	0.122530	0.125232	0.127993	0.130815	0.133700	45.29	47.31	
GS FINANCE CORP	40057R2X5	03/17/2023	03/19/2025	100.000	0.000	5.3750		0.149306	0.149350	0.153364	0.157486	0.161718	42.82	56.81	
GS FINANCE CORP	40057MVL0	09/01/2022	09/13/2030	100.000	0.000	4.9000	16.36	0.136333	0.139674	0.143096	0.146601	0.150193	50.41	52.91	
GS FINANCE CORP	40057RD88	04/28/2023	04/30/2026	100.000	0.000	4.8000		0.133333	0.133369	0.136570	0.139847	0.143204	32.60	50.16	
GS FINANCE CORP	40057RD62	04/28/2023	04/29/2027	100.000	0.000	4.8650			0.135139	0.138444	0.141812	0.145262	33.04	50.87	
GS FINANCE CORP	40057RU89	05/12/2023	05/14/2024	100.000	0.000	5.3800		0.149444	0.149489	0.153510			34.42	20.42	
GS FINANCE CORP	36264U207	11/03/2022	11/04/2024	100.000	0.000	6.0000	9.67	0.166667	0.171694	0.176845	0.182151		61.49	54.54	
GS FINANCE CORP	40057NYK7	11/18/2022	05/20/2024	100.000	0.000	5.5175	6.59	0.153311	0.157540	0.161886			56.30	22.50	
GS FINANCE CORP	40057N7H4	09/28/2022	09/26/2024	100.000	0.000	5.2063	13.45	0.144619	0.148342	0.152204	0.156166		53.45	41.05	
GS FINANCE CORP	40057MVH9	08/18/2022	02/19/2026	100.000	0.000	4.1725	15.42	0.115903	0.118334	0.120803	0.123323	0.125896	42.81	44.62	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057NHJ9	10/05/2022	10/03/2024	100.000	0.000	5.4108	12.93	0.150300	0.154321	0.158496	0.162784		55.55	43.88	
GS FINANCE CORP	40057WBB2	09/22/2023	09/20/2030	100.000	0.000	5.9367				0.164908	0.169749	0.174788	16.33	61.24	
GS FINANCE CORP	40057WBQ9	09/27/2023	10/01/2026	100.000	0.000	5.8900			0.163611	0.163718	0.168540	0.173503	15.39	60.69	
GS FINANCE CORP	40057MVB8	08/31/2022	08/29/2025	100.000	0.000	4.2583	14.31	0.118286	0.120777	0.123362	0.125989	0.128671	43.65	45.53	
GS FINANCE CORP	40057R3A4	03/20/2023	03/19/2026	100.000	0.000	5.4283			0.150786	0.154856	0.159059	0.163376	42.79	57.37	
GS FINANCE CORP	40057MM62	08/26/2022	08/27/2026	100.000	0.000	4.4950	15.61	0.124861	0.127683	0.130553	0.133487	0.136487	46.16	48.26	
GS FINANCE CORP	40057MVU0	08/18/2022	08/21/2023	100.000	0.000	2.8600	10.57	0.079463	0.080600				18.48		
GS FINANCE CORP	40057NZ91	11/29/2022	05/29/2024	100.000	0.000	5.5000	4.89	0.152778	0.156979	0.161296			56.03	23.87	
GS FINANCE CORP	40057NZ75	11/18/2022	02/21/2024	100.000	0.000	5.5638	6.65	0.154550	0.156771	0.161133			56.89	8.06	
GS FINANCE CORP	40057MM54	08/26/2022	08/26/2037	100.000	VARIES	5.6000	19.33	0.153944	0.147333	0.143111	0.144944	0.145667	52.74	52.21	
GS FINANCE CORP	40057NHT7	10/19/2022	10/21/2027	100.000	0.000	6.2100	12.42	0.172560	0.177917	0.183442	0.189138	0.195010	63.85	67.87	
GS FINANCE CORP	40057NYV3	11/22/2022	11/22/2027	100.000	0.000	5.4900	5.95	0.152500	0.156686	0.160987	0.165406	0.169947	55.98	59.10	
GS FINANCE CORP	40057M4N6	06/02/2022	05/30/2024	100.000	0.000	2.3958	13.93	0.067338	0.068145	0.068961			24.44	10.28	
GS FINANCE CORP	40057WBK2	09/29/2023	01/05/2026	100.000	0.000	6.0200				0.167222	0.169907	0.175021	15.38	62.06	
GS FINANCE CORP	40057PNW8	02/22/2023	02/22/2030	100.000	0.000	5.3200			0.147778	0.151709	0.155744	0.159887	46.17	56.40	
GS FINANCE CORP	40057R3K2	03/29/2023	03/29/2028	100.000	0.000	4.9700			0.138056	0.141486	0.145002	0.148605	37.87	52.22	
GS FINANCE CORP	40057TJR6	07/31/2023	07/30/2026	100.000	0.000	5.4558				0.151550	0.155684	0.159931	22.88	56.57	
GS FINANCE CORP	40057RDK1	04/19/2023	05/03/2028	100.000	0.000	5.0900		0.141389	0.141669	0.145274	0.148971	0.152763	35.91	53.40	
GS FINANCE CORP	40057WBX4	10/04/2023	10/02/2026	100.000	0.000	5.9717				0.165881	0.170778	0.175878	14.43	61.49	
GS FINANCE CORP	40057RUJ5	05/17/2023	11/15/2024	100.000	0.000	5.3050			0.147361	0.151226	0.155238		33.19	48.21	
GS FINANCE CORP	40057MVZ9	08/31/2022	08/31/2027	100.000	0.000	4.6400	15.60	0.128889	0.131846	0.134939	0.138052	0.141272	47.67	49.91	
GS FINANCE CORP	40057WC39	09/27/2023	03/26/2026	100.000	0.000	5.9629				0.165636	0.170547	0.175632	15.57	61.46	
GS FINANCE CORP	40057RUF3	05/11/2023	05/13/2024	100.000	0.000	5.3800		0.149444	0.149489	0.153510			34.58	20.26	
GS FINANCE CORP	40057TJK1	07/18/2023	01/16/2025	100.000	0.000	5.6062				0.155728	0.160044	0.164531	25.38	58.29	
GS FINANCE CORP	40057M4U0	06/03/2022	06/04/2032	100.000	0.000	4.4600	25.84	0.126667	0.129492	0.132379	0.135331	0.138349	46.26	48.35	
GS FINANCE CORP	40057NZK6	11/28/2022	11/28/2037	100.000	VARIES	5.5100	5.05	0.152333	0.149611	0.146722	0.143778	0.141833	54.17	52.09	
GS FINANCE CORP	40057M5E5	06/03/2022	12/02/2024	100.000	0.000	2.9403	17.02	0.082869	0.084087	0.085324	0.086578		30.12	28.47	
GS FINANCE CORP	40057RDT2	04/28/2023	10/30/2025	100.000	0.000	4.8950		0.135972	0.136009	0.139338	0.142748	0.146242	33.25	51.20	
GS FINANCE CORP	40057WCC9	10/02/2023	10/12/2028	100.000	0.000	6.1100			0.169722	0.170010	0.175204	0.180557	15.13	62.97	
GS FINANCE CORP	40057RDR6	04/26/2023	10/26/2027	100.000	0.000	5.1085			0.141903	0.145527	0.149244	0.153057	35.00	53.55	
GS FINANCE CORP	40057RDQ8	04/26/2023	10/26/2028	100.000	0.000	5.1375			0.142708	0.146374	0.150134	0.153991	35.20	53.87	
GS FINANCE CORP	40057TK78	07/26/2023	01/24/2025	100.000	0.000	5.7513				0.159758	0.164301	0.169026	24.76	59.79	
GS FINANCE CORP	40057RUQ9	05/24/2023	05/24/2030	100.000	0.000	5.3900			0.149722	0.153757	0.157901	0.162156	32.64	56.41	
GS FINANCE CORP	40057TK60	08/03/2023	09/05/2024	100.000	0.000	5.7937			0.160936	0.161765	0.166451		23.91	40.31	
GS FINANCE CORP	40057NZF7	11/29/2022	11/29/2024	100.000	0.000	5.4000	4.80	0.150000	0.154050	0.158209	0.162481		54.99	52.66	
GS FINANCE CORP	40057TK45	08/02/2023	08/04/2031	100.000	0.000	5.5033			0.152869	0.152916	0.157124	0.161447	22.78	57.06	
GS FINANCE CORP	40057R3L0	03/22/2023	09/20/2024	100.000	0.000	5.4446			0.151239	0.155310	0.159538		42.61	40.99	
GS FINANCE CORP	40057WCK1	10/04/2023	10/02/2026	100.000	0.000	5.9717				0.165881	0.170778	0.175878	14.43	61.49	
GS FINANCE CORP	40057MWP0	09/06/2022	03/04/2027	100.000	0.000	4.7354	15.13	0.131539	0.134619	0.137806	0.141069	0.144409	48.64	50.97	
GS FINANCE CORP	40057TKC7	07/28/2023	07/26/2030	100.000	0.000	5.4896				0.152489	0.156628	0.160927	23.33	56.95	
GS FINANCE CORP	40057TKD5	07/26/2023	07/28/2028	100.000	0.000	5.4400			0.151111	0.151157	0.155268	0.159492	23.43	56.43	
GS FINANCE CORP	40057MX20	08/30/2022	08/29/2024	100.000	0.000	2.8600	9.61	0.079444	0.080568	0.081726	0.082895		29.08	19.66	
GS FINANCE CORP	40057WCJ4	09/27/2023	09/27/2028	100.000	0.000	5.9200				0.164444	0.169312	0.174324	15.46	61.00	
GS FINANCE CORP	40057M5K1	06/02/2022	06/02/2027	100.000	0.000	4.0000	23.29	0.113333	0.115600	0.117912	0.120270	0.122676	41.34	43.01	
GS FINANCE CORP	40057M5J4	06/03/2022	06/08/2027	100.000	0.000	4.0700	23.58	0.115421	0.117770	0.120167	0.122612	0.125107	42.08	43.81	
GS FINANCE CORP	40057WCG0	09/28/2023	09/30/2026	100.000	0.000	5.9400			0.165000	0.165054	0.169957	0.175004	15.35	61.21	
GS FINANCE CORP	40057RUZ9	06/05/2023	06/05/2028	100.000	0.000	5.2200			0.145000	0.148784	0.152668	0.156652	29.97	54.47	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057R3W6	04/03/2023	04/04/2024	100.000	0.000	5.5100				0.153056	0.157296			41.39	14.63
GS FINANCE CORP	40057W2D8	09/29/2023	07/01/2027	100.000	0.000	5.9600					0.168077	0.173086	0.178244	15.23	61.41
GS FINANCE CORP	40057R3V8	04/03/2023	07/05/2024	100.000	0.000	5.4613			0.151703	0.153820	0.158020			41.03	29.06
GS FINANCE CORP	40057X5H4	11/30/2023	11/30/2028	100.000	0.000	5.7100					0.158611	0.163139	0.167797	4.92	58.20
GS FINANCE CORP	40057MMJ4	08/31/2022	08/31/2027	100.000	VARIES	4.6400	15.53	0.128389	0.132056	0.134333	0.136722	0.139167		47.69	49.38
GS FINANCE CORP	40057PP30	02/22/2023	02/22/2028	100.000	0.000	5.2300				0.145278	0.149077	0.152975	0.156975	45.38	55.39
GS FINANCE CORP	40057RDU9	04/28/2023	10/29/2026	100.000	0.000	4.8325				0.134236	0.137498	0.140820	0.144222	32.82	50.51
GS FINANCE CORP	40057PP22	03/03/2023	04/04/2024	100.000	0.000	5.5621		0.154503	0.155243	0.159560				46.62	14.84
GS FINANCE CORP	40057W2C0	09/29/2023	07/01/2026	100.000	0.000	5.9600					0.168077	0.173086	0.178244	15.23	61.41
GS FINANCE CORP	40057WD46	10/02/2023	04/01/2026	100.000	0.000	6.0713					0.168647	0.173738	0.179012	15.01	62.56
GS FINANCE CORP	40057MMX3	09/06/2022	09/07/2027	100.000	VARIES	4.8200	15.33	0.134789	0.137200	0.139628	0.142078	0.144617		49.51	51.27
GS FINANCE CORP	40057NZY6	11/29/2022	12/01/2027	100.000	0.000	5.4000	4.80	0.150045	0.154096	0.158257	0.162530	0.166918		54.99	58.00
GS FINANCE CORP	40057W2N6	10/04/2023	07/02/2026	100.000	0.000	6.0067					0.166853	0.169303	0.174387	14.52	61.86
GS FINANCE CORP	40057MX61	08/30/2022	12/27/2023	100.000	0.000	2.8600	9.62	0.080183	0.081329					28.75	
GS FINANCE CORP	40057WCN5	10/02/2023	10/02/2028	100.000	0.000	6.1100					0.169722	0.174907	0.180251	15.11	62.97
GS FINANCE CORP	40057W2M8	10/04/2023	07/02/2026	100.000	0.000	6.0067					0.166853	0.169303	0.174387	14.52	61.86
GS FINANCE CORP	40057TKG8	07/27/2023	08/29/2024	100.000	0.000	5.8258				0.161828	0.162666	0.167404		25.02	39.57
GS FINANCE CORP	40057NJ65	11/03/2022	05/05/2025	100.000	0.000	5.9125	9.53	0.164290	0.169147	0.174147	0.179296	0.184596		60.57	64.20
GS FINANCE CORP	40057MMQ8	09/06/2022	02/05/2026	100.000	0.000	4.5904	14.66	0.127511	0.129934	0.132916	0.135967	0.139087		47.13	49.30
GS FINANCE CORP	40057NJ40	11/03/2022	05/05/2025	100.000	0.000	5.9125	9.53	0.164290	0.169147	0.174147	0.179296	0.184596		60.57	64.20
GS FINANCE CORP	40057TKE3	07/27/2023	07/31/2028	100.000	0.000	5.4300				0.150833	0.150902	0.154999	0.159207	23.24	56.32
GS FINANCE CORP	40057R4L9	04/05/2023	10/05/2028	100.000	0.000	5.0650				0.140694	0.144258	0.147911	0.151657	37.73	53.23
GS FINANCE CORP	40057WCZ8	09/29/2023	09/27/2030	100.000	0.000	6.1346					0.170406	0.175574	0.180960	15.68	63.27
GS FINANCE CORP	40057NJA6	10/19/2022	10/19/2027	100.000	0.000	6.2100	12.42	0.172500	0.177856	0.183379	0.189072	0.194943		63.85	67.87
GS FINANCE CORP	40057R4K1	03/29/2023	06/20/2024	100.000	0.000	5.2492		0.145811	0.147533	0.151405				40.03	25.59
GS FINANCE CORP	40057R4H8	03/31/2023	03/31/2025	100.000	0.000	5.2950			0.147083	0.150977	0.154974	0.159077		40.21	55.81
GS FINANCE CORP	40057WCW5	09/29/2023	09/29/2028	100.000	0.000	6.0100				0.166944	0.171961	0.177129		15.36	61.94
GS FINANCE CORP	40057MFZ7	07/06/2022	07/03/2025	100.000	0.000	4.1611	20.23	0.115586	0.117951	0.120405	0.122910	0.125467		42.89	44.70
GS FINANCE CORP	40057R4F2	03/31/2023	03/31/2028	100.000	0.000	5.1600				0.143333	0.147031	0.150825	0.154716	39.18	54.31
GS FINANCE CORP	40057REH7	05/03/2023	10/31/2025	100.000	0.000	5.0621				0.140614	0.144114	0.147761	0.151501	33.68	52.99
GS FINANCE CORP	40057TKN3	08/02/2023	07/31/2025	100.000	0.000	5.6804					0.157789	0.162221	0.166828	23.51	58.97
GS FINANCE CORP	40057REG9	05/03/2023	10/31/2025	100.000	0.000	5.0621			0.140614	0.144114	0.147761	0.151501		33.68	52.99
GS FINANCE CORP	40057REV6	05/03/2023	05/01/2026	100.000	0.000	4.9746				0.138183	0.141582	0.145104	0.148713	33.09	52.03
GS FINANCE CORP	40057W3C9	10/04/2023	10/14/2026	100.000	0.000	5.9600				0.165556	0.165830	0.170771	0.175860	14.42	61.36
GS FINANCE CORP	40057M6G9	06/06/2022	06/05/2025	100.000	0.000	3.5486	20.25	0.100311	0.102091	0.103903	0.105746	0.107623		36.53	37.83
GS FINANCE CORP	40057REU8	04/28/2023	04/26/2030	100.000	0.000	5.0354				0.139872	0.143355	0.146964	0.150664	34.22	52.73
GS FINANCE CORP	40057RW87	05/17/2023	05/30/2024	100.000	0.000	5.3800		0.149444	0.149735	0.153763				33.66	22.91
GS FINANCE CORP	40057WDD6	09/27/2023	09/25/2025	100.000	0.000	6.0254					0.167372	0.172359	0.177551	15.73	62.13
GS FINANCE CORP	40057RF52	04/26/2023	10/26/2027	100.000	0.000	5.1025				0.141736	0.145352	0.149060	0.152863	34.96	53.48
GS FINANCE CORP	40057RVV7	06/01/2023	05/29/2026	100.000	0.000	5.4825				0.152292	0.156420	0.160708	0.165113	32.11	57.36
GS FINANCE CORP	40057PQ18	03/03/2023	03/02/2028	100.000	0.000	5.4567				0.151575	0.155688	0.159935	0.164299	45.66	57.84
GS FINANCE CORP	40057RF45	04/26/2023	10/26/2028	100.000	0.000	5.1375				0.142708	0.146374	0.150134	0.153991	35.20	53.87
GS FINANCE CORP	40057WDB0	10/04/2023	10/15/2030	100.000	0.000	6.2300				0.173056	0.173385	0.178786	0.184355	15.08	64.22
GS FINANCE CORP	40057RW61	05/31/2023	05/31/2038	100.000	VARIES	5.6594				0.156556	0.153889	0.151167	0.148333	32.82	54.74
GS FINANCE CORP	40057RER5	04/28/2023	05/02/2029	100.000	0.000	4.9340			0.137056	0.137131	0.140514	0.143980	0.147532	33.52	51.62
GS FINANCE CORP	40057M6C8	06/02/2022	05/31/2024	100.000	0.000	2.3000	13.38	0.064615	0.065359	0.066110				23.44	9.85
GS FINANCE CORP	40057MGE3	07/06/2022	07/06/2027	100.000	0.000	4.7400	23.04	0.131667	0.134787	0.137982	0.141252	0.144599		49.07	51.42

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057REQ7	04/28/2023	04/30/2026	100.000	0.000	4.8000		0.133333	0.133369	0.136570	0.139847	0.143204	32.60	50.16	
GS FINANCE CORP	40057RVS4	05/19/2023	05/21/2025	100.000	0.000	5.2300		0.145278	0.145320	0.149120	0.153020	0.157021	32.41	54.70	
GS FINANCE CORP	40057RW46	05/24/2023	05/26/2028	100.000	0.000	5.3100		0.147500	0.147544	0.151461	0.155482	0.159610	32.15	55.53	
GS FINANCE CORP	40057RF29	04/28/2023	04/28/2028	100.000	0.000	4.9300		0.136944	0.136944	0.140320	0.143779	0.147323	33.49	51.58	
GS FINANCE CORP	40057MKD6	09/06/2022	09/03/2026	100.000	0.000	4.6629	14.90	0.129525	0.132494	0.135584	0.138745	0.141979	47.88	50.13	
GS FINANCE CORP	40057PPL0	03/02/2023	04/01/2024	100.000	0.000	5.5300		0.153611	0.154295	0.158562			46.50	14.27	
GS FINANCE CORP	40057MXC8	09/06/2022	03/05/2026	100.000	0.000	4.5904	14.66	0.127511	0.130421	0.133415	0.136477	0.139609	47.11	49.30	
GS FINANCE CORP	40057WDM6	10/04/2023	10/04/2028	100.000	0.000	6.0800		0.168889	0.168889	0.174023	0.179313	0.179313	14.69	62.63	
GS FINANCE CORP	40057MY29	09/02/2022	09/02/2027	100.000	0.000	4.7500	15.70	0.131944	0.135078	0.138286	0.141571	0.144933	48.82	51.17	
GS FINANCE CORP	40057W3K1	10/03/2023	10/01/2026	100.000	0.000	5.9712				0.165867	0.170764	0.175862	14.60	61.49	
GS FINANCE CORP	40057TLE2	07/26/2023	07/26/2030	100.000	0.000	5.4700				0.151944	0.156100	0.160369	23.55	56.75	
GS FINANCE CORP	40057WDK0	09/26/2023	09/25/2025	100.000	0.000	6.0492				0.168033	0.173087	0.178323	15.96	62.39	
GS FINANCE CORP	40057PQ96	03/01/2023	08/29/2024	100.000	0.000	5.5583			0.154397	0.158640	0.163049		46.84	38.55	
GS FINANCE CORP	40057W3H8	10/04/2023	10/02/2025	100.000	0.000	6.1117				0.169769	0.174900	0.180244	14.77	62.97	
GS FINANCE CORP	40057TLB8	07/25/2023	01/24/2025	100.000	0.000	5.6953				0.158203	0.162683	0.167315	24.68	59.19	
GS FINANCE CORP	40057X6J9	11/30/2023	11/30/2028	100.000	0.000	5.7100				0.158611	0.163139	0.167797	4.92	58.20	
GS FINANCE CORP	40057REZ7	04/28/2023	04/26/2030	100.000	0.000	5.0354			0.139872	0.143355	0.146964	0.150664	34.22	52.73	
GS FINANCE CORP	40057NJP3	10/31/2022	10/29/2026	100.000	0.000	5.9483	10.08	0.165231	0.170117	0.175177	0.180387	0.185752	60.98	64.66	
GS FINANCE CORP	40057REY0	04/28/2023	04/30/2026	100.000	0.000	4.8000		0.133333	0.133369	0.136570	0.139847	0.143204	32.60	50.16	
GS FINANCE CORP	40057W3G0	10/03/2023	10/05/2026	100.000	0.000	5.9600			0.165556	0.165610	0.170546	0.175628	14.57	61.37	
GS FINANCE CORP	40057PQ62	02/23/2023	02/22/2027	100.000	0.000	5.1704			0.143622	0.147315	0.151123	0.155030	44.71	54.71	
GS FINANCE CORP	40057REX2	05/03/2023	05/12/2026	100.000	0.000	4.9600		0.137778	0.137949	0.141370	0.144876	0.148469	33.00	51.87	
GS FINANCE CORP	40057RF94	04/28/2023	04/26/2030	100.000	0.000	5.0354			0.139872	0.143355	0.146964	0.150664	34.22	52.73	
GS FINANCE CORP	40057PPT3	03/08/2023	04/02/2024	100.000	0.000	5.5700		0.154722	0.155297	0.159622			45.87	14.53	
GS FINANCE CORP	40057NJJ8	10/13/2022	10/10/2024	100.000	0.000	5.4633	11.84	0.151758	0.155835	0.160092	0.164465		56.04	45.45	
GS FINANCE CORP	40057REW4	04/28/2023	04/28/2028	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	33.49	51.58	
GS FINANCE CORP	40057RFH6	04/11/2023	04/10/2025	100.000	0.000	5.0421			0.140058	0.143570	0.147189	0.150900	36.70	52.93	
GS FINANCE CORP	40057TLN2	07/25/2023	07/01/2026	100.000	0.000	5.5233				0.157097	0.161436	0.165894	23.93	57.34	
GS FINANCE CORP	40057R5E4	03/24/2023	09/26/2024	100.000	0.000	5.4825		0.152292	0.152338	0.156514	0.160804		42.59	42.25	
GS FINANCE CORP	40057RFG8	04/11/2023	04/10/2025	100.000	0.000	5.0421			0.140058	0.143570	0.147189	0.150900	36.70	52.93	
GS FINANCE CORP	40057TLM4	07/31/2023	07/31/2025	100.000	0.000	5.6300				0.156389	0.160791	0.165318	23.61	58.44	
GS FINANCE CORP	40057WE45	10/12/2023	10/16/2028	100.000	0.000	6.3100			0.175278	0.175401	0.180935	0.186643	13.86	64.98	
GS FINANCE CORP	40057RWF1	06/01/2023	06/05/2028	100.000	0.000	5.4500		0.151389	0.151481	0.155608	0.159849	0.164205	31.92	57.01	
GS FINANCE CORP	40057RFE3	05/03/2023	05/01/2026	100.000	0.000	4.9746			0.138183	0.141582	0.145104	0.148713	33.09	52.03	
GS FINANCE CORP	40057RFD5	04/19/2023	04/17/2026	100.000	0.000	5.0354			0.139872	0.143355	0.146964	0.150664	35.51	52.80	
GS FINANCE CORP	40057MGU7	07/05/2022	07/03/2025	100.000	0.000	4.2583	20.82	0.118286	0.120777	0.123348	0.125974	0.128657	43.93	45.82	
GS FINANCE CORP	40057TLJ1	08/03/2023	08/07/2026	100.000	0.000	5.4200			0.150556	0.150646	0.154729	0.158922	22.30	56.16	
GS FINANCE CORP	40057MGT0	07/05/2022	07/02/2026	100.000	0.000	4.5817	22.40	0.127269	0.130136	0.133118	0.136167	0.139287	47.38	49.58	
GS FINANCE CORP	40057RFC7	04/28/2023	01/29/2026	100.000	0.000	4.8475			0.134653	0.136303	0.139606	0.142990	32.97	50.68	
GS FINANCE CORP	40057W3N5	10/04/2023	10/06/2026	100.000	0.000	5.9600			0.165556	0.165610	0.170546	0.175628	14.41	61.36	
GS FINANCE CORP	40057RFAL	04/28/2023	05/09/2028	100.000	0.000	4.9300		0.136944	0.137151	0.140532	0.143996	0.147545	33.50	51.58	
GS FINANCE CORP	40057TLG7	07/25/2023	07/24/2025	100.000	0.000	5.6833				0.157869	0.162331	0.166943	24.63	59.06	
GS FINANCE CORP	40057MY52	09/30/2022	04/01/2025	100.000	0.000	5.4825	13.86	0.152292	0.156490	0.160779	0.165187	0.169715	56.34	59.48	
GS FINANCE CORP	40057M7A1	07/05/2022	07/06/2027	100.000	0.000	4.8200	23.56	0.133889	0.137134	0.140438	0.143823	0.147289	49.93	52.37	
GS FINANCE CORP	40057NKD8	11/02/2022	10/31/2025	100.000	0.000	5.8608	9.61	0.162800	0.167518	0.172427	0.177479	0.182680	60.04	63.61	
GS FINANCE CORP	40057PQK1	03/03/2023	03/05/2025	100.000	0.000	5.4750		0.152083	0.152130	0.156294	0.160573	0.164968	45.82	58.04	
GS FINANCE CORP	40057NKC0	11/02/2022	10/31/2025	100.000	0.000	5.8608	9.61	0.162800	0.167518	0.172427	0.177479	0.182680	60.04	63.61	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024	
GS FINANCE CORP	40057TLT9	08/07/2023	08/07/2025	100.000	0.000	5.6600				0.157222	0.161672	0.166247	22.64	58.70		
GS FINANCE CORP	40057WDZ7	10/04/2023	10/02/2026	100.000	0.000	5.9717				0.165881	0.170778	0.175878	14.43	61.49		
GS FINANCE CORP	40057TLR3	08/07/2023	08/09/2027	100.000	0.000	5.4775				0.152153	0.152199	0.156367	21.92	56.74		
GS FINANCE CORP	40057RFL7	05/03/2023	05/31/2024	100.000	0.000	5.3100	0.147500			0.148087	0.152019		35.35	22.65		
GS FINANCE CORP	40057PPF2	03/01/2023	03/01/2027	100.000	0.000	5.4450				0.151250	0.155368	0.159598	45.87	57.72		
GS FINANCE CORP	40057RWL8	05/31/2023	05/30/2025	100.000	0.000	5.5771				0.154919	0.159239	0.163680	32.82	58.40		
GS FINANCE CORP	40057TLP7	07/26/2023	07/24/2025	100.000	0.000	5.6833					0.157869	0.162306	0.166918	24.47	59.05	
GS FINANCE CORP	40057XGX8	11/30/2023	12/03/2025	100.000	0.000	5.7650				0.160139	0.160216	0.164834	4.97	58.77		
GS FINANCE CORP	40057NKN6	10/26/2022	10/26/2027	100.000	0.000	6.3400	11.45	0.176111	0.181694	0.187454	0.193396	0.199526	65.14	69.34		
GS FINANCE CORP	40057NKM8	10/24/2022	10/27/2025	100.000	0.000	6.0100	11.19	0.167028	0.172047	0.177217	0.182543	0.188028	61.69	65.45		
GS FINANCE CORP	40057RG77	04/19/2023	04/20/2028	100.000	0.000	5.0900				0.141389	0.145007	0.148698	35.89	53.40		
GS FINANCE CORP	40057NKL0	10/24/2022	10/26/2027	100.000	0.000	6.3300	11.78	0.175895	0.181462	0.187206	0.193131	0.199243	65.06	69.24		
GS FINANCE CORP	40057RNX2	06/05/2023	06/05/2028	100.000	0.000	5.2200				0.145000	0.148784	0.152668	29.97	54.47		
GS FINANCE CORP	36264U348	11/21/2022	12/04/2024	100.000	0.000	5.4000	6.01	0.150293	0.154350	0.158518	0.162798		55.06	53.56		
GS FINANCE CORP	40057MHF9	07/01/2022	07/26/2023	100.000	0.000	2.3600	11.82	0.065663	0.066438				13.60			
GS FINANCE CORP	40057LVE8	05/31/2022	05/31/2028	100.000	0.000	4.2300	24.87	0.119985	0.122523	0.125114	0.127760	0.130462	43.81	45.68		
GS FINANCE CORP	40057NKJ5	10/19/2022	10/17/2025	100.000	0.000	5.8708	11.74	0.163078	0.167812	0.172738	0.177808	0.183027	60.27	63.86		
GS FINANCE CORP	40057RG36	04/19/2023	01/17/2025	100.000	0.000	5.2667				0.146297	0.148181	0.152083	0.156088	37.18	55.34	
GS FINANCE CORP	40057TLX0	08/02/2023	08/04/2028	100.000	0.000	5.4200				0.150556	0.150601	0.154682	0.158874	22.44	56.17	
GS FINANCE CORP	40057NL70	10/12/2022	10/09/2025	100.000	0.000	5.4450	11.95	0.151250	0.155299	0.159527	0.163870	0.168332	55.86	58.93		
GS FINANCE CORP	40057TMM4	08/02/2023	08/02/2028	100.000	0.000	5.4200					0.150556	0.154636	0.158826	22.43	56.17	
GS FINANCE CORP	40057WEN3	09/29/2023	10/02/2028	100.000	0.000	6.1100				0.169722	0.169809	0.174996	0.180342	15.62	63.00	
GS FINANCE CORP	40057MYT0	09/30/2022	10/02/2025	100.000	0.000	5.5800	14.11	0.155048	0.159374	0.163820	0.168391	0.173089	57.38	60.62		
GS FINANCE CORP	40057MZ51	09/30/2022	10/01/2026	100.000	0.000	5.7650	14.57	0.160139	0.164781	0.169530	0.174417	0.179445	59.33	62.80		
GS FINANCE CORP	40057NL54	10/17/2022	10/17/2024	100.000	0.000	5.5450	11.40	0.154028	0.158298	0.162687	0.167198		56.86	47.34		
GS FINANCE CORP	40057WEL7	09/29/2023	10/13/2026	100.000	0.000	5.9300				0.164722	0.165102	0.169997	0.175038	15.18	61.09	
GS FINANCE CORP	40057NL39	10/18/2022	10/18/2023	100.000	0.000	5.6300	11.42	0.156389	0.160791				45.68			
GS FINANCE CORP	40057TMB4	08/01/2023	07/30/2027	100.000	0.000	5.5271					0.153531	0.157750	0.162109	23.03	57.33	
GS FINANCE CORP	40057NL21	11/04/2022	11/07/2023	100.000	0.000	5.9800	9.47	0.166194	0.171163				51.75			
GS FINANCE CORP	40057R5Z7	04/04/2023	05/03/2024	100.000	0.000	5.5200				0.153333	0.154015	0.158266	41.35	19.31		
GS FINANCE CORP	40057NKP1	10/26/2022	10/24/2025	100.000	0.000	5.9983	10.83	0.166619	0.171561	0.176706	0.182006	0.187465	61.55	65.29		
GS FINANCE CORP	40057RGJ1	04/26/2023	04/28/2028	100.000	0.000	5.1200				0.142222	0.142263	0.145905	0.149640	0.153471	35.08	53.67
GS FINANCE CORP	40057WEV5	10/12/2023	10/13/2026	100.000	VARIES	6.1231					0.173944	0.181026	0.182118	13.61	64.02	
GS FINANCE CORP	40057LVW8	05/31/2022	02/28/2025	100.000	0.000	3.3333	19.63	0.093346	0.094902	0.096484	0.098092	0.099726	34.27	35.42		
GS FINANCE CORP	40057R6F0	03/29/2023	03/27/2026	100.000	0.000	4.9254				0.136817	0.140149	0.143600	0.147136	37.53	51.73	
GS FINANCE CORP	3626EQ876	07/22/2022	08/03/2029	100.000	0.000	4.4400	19.63	0.123501	0.126242	0.129045	0.131910	0.134838	45.77	47.83		
GS FINANCE CORP	40057LVX6	05/31/2022	06/11/2029	100.000	0.000	4.4800	26.35	0.127406	0.130260	0.133178	0.136161	0.139211	46.50	48.60		
GS FINANCE CORP	40057MYV9	09/30/2022	10/12/2029	100.000	0.000	6.0800	15.40	0.169231	0.174376	0.179677	0.185139	0.190767	62.67	66.54		
GS FINANCE CORP	40057NKZ9	10/14/2022	04/15/2024	100.000	0.000	5.4650	11.69	0.151806	0.155977	0.160239			56.04	16.66		
GS FINANCE CORP	40057LVV0	05/31/2022	05/29/2026	100.000	0.000	3.9700	23.34	0.112455	0.114687	0.116963	0.119285	0.121653	41.03	42.67		
GS FINANCE CORP	40057RGE2	04/26/2023	04/28/2028	100.000	0.000	5.1200				0.142222	0.142263	0.145905	0.149640	0.153471	35.08	53.67
GS FINANCE CORP	40057MYX1	09/30/2022	10/12/2029	100.000	0.000	6.0800	15.40	0.169231	0.174376	0.179677	0.185139	0.190767	62.67	66.54		
GS FINANCE CORP	40057RXE3	05/31/2023	08/29/2024	100.000	0.000	5.6858				0.157939	0.160159	0.164712	33.60	38.94		
GS FINANCE CORP	40057MZ77	09/30/2022	10/02/2028	100.000	0.000	6.0200	15.08	0.166389	0.171167	0.174222	0.177333	0.180556	61.64	63.86		
GS FINANCE CORP	40057MYV5	09/30/2022	04/02/2027	100.000	0.000	5.8575	14.81	0.162761	0.167528	0.172435	0.177485	0.182683	60.31	63.90		
GS FINANCE CORP	40057MYW3	09/30/2022	10/02/2025	100.000	0.000	5.5800	14.11	0.155048	0.159374	0.163820	0.168391	0.173089	57.38	60.62		
GS FINANCE CORP	40057MZ69	09/30/2022	10/12/2029	100.000	0.000	6.0800	15.40	0.169231	0.174376	0.179677	0.185139	0.190767	62.67	66.54		

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057MYU7	09/30/2022	09/30/2027	100.000	0.000	5.9500	15.04	0.165278	0.170195	0.175258	0.180472	0.185841	61.29	64.99	
GS FINANCE CORP	40057TN91	08/08/2023	08/07/2025	100.000	0.000	5.7108				0.158633	0.163138	0.167796	22.68	59.24	
GS FINANCE CORP	40057LWC1	05/31/2022	05/28/2027	100.000	0.000	4.2100	24.76	0.119379	0.121892	0.124458	0.127077	0.129752	43.60	45.45	
GS FINANCE CORP	40057NLF2	10/26/2022	10/24/2024	100.000	0.000	5.8583	10.58	0.162731	0.167444	0.172349	0.177397		60.08	51.41	
GS FINANCE CORP	40057RY36	05/22/2023	06/03/2024	100.000	0.000	5.4200		0.150556	0.150805	0.154892			33.14	23.54	
GS FINANCE CORP	40057LWA5	05/05/2022	05/17/2029	100.000	0.000	4.6800	30.71	0.131975	0.132986	0.134279	0.135573	0.136927	47.79	48.72	
GS FINANCE CORP	40057RXP8	06/05/2023	06/07/2028	100.000	0.000	5.2200		0.145000	0.145042	0.148828	0.152712	0.156698	29.97	54.47	
GS FINANCE CORP	40057W4Z7	09/29/2023	09/29/2028	100.000	0.000	6.0100				0.166944	0.171961	0.177129	15.36	61.94	
GS FINANCE CORP	40057W4Y0	09/29/2023	10/01/2029	100.000	VARIES	5.9995				0.169794	0.175815	0.176253	15.55	62.62	
GS FINANCE CORP	40057NLA3	10/26/2022	10/24/2025	100.000	0.000	5.9983	10.83	0.166619	0.171561	0.176706	0.182006	0.187465	61.55	65.29	
GS FINANCE CORP	40057W4X2	09/29/2023	10/01/2026	100.000	0.000	5.9300			0.164722	0.164776	0.169662	0.174693	15.16	61.09	
GS FINANCE CORP	40057W4W4	09/29/2023	10/10/2030	100.000	0.000	6.1400			0.170556	0.170876	0.176121	0.181528	15.72	63.32	
GS FINANCE CORP	40057TN26	08/17/2023	11/19/2026	100.000	0.000	5.6750			0.157639	0.159925	0.164463	0.169130	21.22	58.78	
GS FINANCE CORP	40057NLP0	10/24/2022	10/24/2024	100.000	0.000	5.8900	10.96	0.163611	0.168429	0.173390	0.178496		60.42	51.72	
GS FINANCE CORP	40057RGY8	05/03/2023	05/03/2028	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	33.39	52.53	
GS FINANCE CORP	40057RGX0	04/26/2023	10/24/2024	100.000	0.000	5.3033			0.147314	0.151177	0.155185		36.35	45.02	
GS FINANCE CORP	40057MZL6	10/05/2022	10/07/2025	100.000	0.000	5.5300	13.21	0.153658	0.157907	0.162273	0.166760	0.171371	56.81	59.99	
GS FINANCE CORP	40057TMZ4	08/17/2023	08/16/2030	100.000	0.000	5.7160				0.158778	0.163290	0.167957	21.28	59.21	
GS FINANCE CORP	40057RY69	06/05/2023	06/05/2030	100.000	0.000	5.2800				0.146667	0.150539	0.154513	0.158592	30.31	55.12
GS FINANCE CORP	40057MZH5	10/04/2022	10/02/2025	100.000	0.000	5.5179	13.33	0.153275	0.157457	0.161801	0.166265	0.170852	56.69	59.86	
GS FINANCE CORP	40057LWE7	05/31/2022	06/11/2029	100.000	0.000	4.4800	26.35	0.127406	0.130260	0.133178	0.136161	0.139211	46.50	48.60	
GS FINANCE CORP	40057RGS1	04/27/2023	10/22/2026	100.000	0.000	4.9887			0.138575	0.141936	0.145476	0.149105	34.04	52.23	
GS FINANCE CORP	40057NLH8	10/26/2022	11/04/2027	100.000	0.000	6.3400	11.46	0.176359	0.181950	0.187718	0.193668	0.199808	65.14	69.34	
GS FINANCE CORP	40057LWD9	05/31/2022	02/28/2025	100.000	0.000	3.3333	19.63	0.093346	0.094902	0.096484	0.098092	0.099726	34.27	35.42	
GS FINANCE CORP	40057LX48	05/31/2022	05/29/2026	100.000	0.000	3.9700	23.34	0.112455	0.114687	0.116963	0.119285	0.121653	41.03	42.67	
GS FINANCE CORP	40057W5M5	09/27/2023	03/27/2029	100.000	0.000	5.9425				0.165069	0.169974	0.175024	15.52	61.24	
GS FINANCE CORP	40057TNG5	08/16/2023	08/18/2028	100.000	0.000	5.6100			0.155833	0.155882	0.160254	0.164750	21.04	58.08	
GS FINANCE CORP	40057NLT2	10/19/2022	10/21/2025	100.000	0.000	5.8800	11.76	0.163387	0.168190	0.173135	0.178225	0.183465	60.37	63.97	
GS FINANCE CORP	40057NM46	10/18/2022	04/17/2025	100.000	0.000	5.7546	11.67	0.159850	0.164424	0.169155	0.174022	0.179029	59.06	62.50	
GS FINANCE CORP	40057WMM5	11/30/2023	12/02/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	4.86	57.47	
GS FINANCE CORP	40057WVK9	11/30/2023	12/11/2028	100.000	0.000	5.7100			0.158611	0.158888	0.163424	0.168090	4.92	58.20	
GS FINANCE CORP	40057W5X1	09/29/2023	10/01/2026	100.000	0.000	5.9300			0.164722	0.164776	0.169662	0.174693	15.16	61.09	
GS FINANCE CORP	40057R7H5	03/29/2023	03/31/2028	100.000	0.000	4.9700		0.138056	0.138075	0.141506	0.145022	0.148626	37.87	52.22	
GS FINANCE CORP	40057R7G7	04/05/2023	04/05/2027	100.000	0.000	5.0450			0.140139	0.143674	0.147298	0.151014	37.58	53.01	
GS FINANCE CORP	40057WFU6	10/12/2023	10/09/2025	100.000	0.000	6.1429				0.170636	0.175790	0.181189	13.48	63.22	
GS FINANCE CORP	40057W5T0	09/27/2023	03/27/2028	100.000	0.000	5.9125				0.164236	0.169091	0.174090	15.44	60.93	
GS FINANCE CORP	40057MJ91	07/06/2022	07/03/2025	100.000	0.000	4.1611	20.23	0.115586	0.117951	0.120405	0.122910	0.125467	42.89	44.70	
GS FINANCE CORP	40057NLZ8	10/25/2022	10/23/2025	100.000	0.000	6.0783	11.14	0.168842	0.173916	0.179202	0.184648	0.190259	62.40	66.24	
GS FINANCE CORP	40057LX55	05/31/2022	06/11/2029	100.000	0.000	4.4800	26.35	0.127406	0.130260	0.133178	0.136161	0.139211	46.50	48.60	
GS FINANCE CORP	40057MZX0	09/07/2022	09/05/2025	100.000	0.000	4.5306	14.35	0.125850	0.128669	0.131584	0.134565	0.137613	46.48	48.61	
GS FINANCE CORP	40057W6A0	10/04/2023	10/02/2026	100.000	0.000	5.9717				0.165881	0.170778	0.175878	14.43	61.49	
GS FINANCE CORP	40057RZ76	07/06/2023	01/06/2025	100.000	0.000	5.7600				0.160000	0.164608	0.169349	28.00	60.07	
GS FINANCE CORP	40057LXD8	05/18/2022	05/27/2027	100.000	0.000	4.2400	26.38	0.120402	0.122955	0.125561	0.128223	0.130942	43.98	45.86	
GS FINANCE CORP	40057LXC0	05/18/2022	05/27/2027	100.000	0.000	4.2400	26.38	0.120402	0.122955	0.125561	0.128223	0.130942	43.98	45.86	
GS FINANCE CORP	40057NMF1	11/03/2022	11/05/2024	100.000	0.000	5.9350	9.56	0.164915	0.169809	0.174848	0.180037		60.81	54.09	
GS FINANCE CORP	40057RYP7	06/01/2023	06/03/2024	100.000	0.000	5.7290			0.159139	0.159190	0.163750		33.56	24.89	
GS FINANCE CORP	40057MJA8	07/06/2022	07/05/2024	100.000	0.000	2.7344	13.29	0.075956	0.076988	0.078041	0.079108		27.90	14.55	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057WXL6	11/30/2023	12/04/2028	100.000	0.000	5.7100			0.158611	0.158712	0.163243	0.167904	4.92	58.20	
GS FINANCE CORP	40057W6J1	09/22/2023	09/20/2030	100.000	0.000	5.9367				0.164908	0.169749	0.174788	16.33	61.24	
GS FINANCE CORP	40057PT85	03/02/2023	03/04/2025	100.000	0.000	5.4400		0.151111	0.151157	0.155268	0.159492	0.163830	45.68	57.66	
GS FINANCE CORP	40057PC59	01/31/2023	01/29/2027	100.000	0.000	4.7958			0.133217	0.136393	0.139664	0.143013	44.58	50.70	
GS FINANCE CORP	40057NMP9	10/31/2022	11/02/2027	100.000	0.000	6.1000	10.34	0.169502	0.174672	0.179999	0.185489	0.191147	62.57	66.45	
GS FINANCE CORP	40057PT77	03/02/2023	08/30/2024	100.000	0.000	5.4925			0.152569	0.156713	0.160993		46.12	38.23	
GS FINANCE CORP	40057MTM2	08/02/2022	02/02/2026	100.000	0.000	4.0550	16.78	0.112639	0.114923	0.117253	0.119630	0.122055	41.65	43.35	
GS FINANCE CORP	40057W6F9	09/13/2023	09/11/2025	100.000	0.000	5.9217				0.164492	0.169308	0.174321	17.77	61.17	
GS FINANCE CORP	40057PT69	03/02/2023	03/04/2026	100.000	0.000	5.3500		0.148611	0.148655	0.152632	0.156715	0.160907	44.91	56.65	
GS FINANCE CORP	40057W6E2	10/04/2023	11/01/2024	100.000	0.000	6.2400			0.173333	0.174145	0.179578		15.13	53.22	
GS FINANCE CORP	40057NML8	10/26/2022	10/26/2027	100.000	0.000	6.3500	11.47	0.176389	0.181989	0.187767	0.193729	0.199880	65.25	69.46	
GS FINANCE CORP	40057W6D4	10/04/2023	11/01/2024	100.000	0.000	6.2400			0.173333	0.174145	0.179578		15.13	53.22	
GS FINANCE CORP	40057RY8	07/06/2023	01/08/2025	100.000	0.000	5.7600			0.160000	0.160051	0.164661	0.169403	28.01	60.07	
GS FINANCE CORP	40057LXH9	05/06/2022	05/06/2027	100.000	0.000	4.4200	29.00	0.125491	0.128265	0.131099	0.133996	0.136958	45.98	48.04	
GS FINANCE CORP	40057PT44	02/28/2023	02/26/2026	100.000	0.000	5.2288			0.145244	0.149000	0.152895	0.156892	44.48	55.33	
GS FINANCE CORP	40057LXG1	05/06/2022	05/06/2027	100.000	0.000	4.4200	29.00	0.125491	0.128265	0.131099	0.133996	0.136958	45.98	48.04	
GS FINANCE CORP	40057PT36	02/28/2023	02/26/2026	100.000	0.000	5.2288			0.145244	0.149000	0.152895	0.156892	44.48	55.33	
GS FINANCE CORP	40057RYX0	07/06/2023	07/03/2026	100.000	0.000	5.4767				0.152131	0.156227	0.160505	26.62	57.00	
GS FINANCE CORP	40057RZ92	07/06/2023	07/03/2026	100.000	0.000	5.4962				0.152672	0.156798	0.161107	26.72	57.21	
GS FINANCE CORP	40057LXF3	05/06/2022	05/06/2027	100.000	0.000	4.4200	29.00	0.125491	0.128265	0.131099	0.133996	0.136958	45.98	48.04	
GS FINANCE CORP	40057RYW2	06/05/2023	07/05/2024	100.000	0.000	5.6221			0.156169	0.156901	0.161312		32.30	29.66	
GS FINANCE CORP	40057PTA0	03/08/2023	03/10/2028	100.000	0.000	5.4800		0.152222	0.152269	0.156441	0.160727	0.165131	45.08	58.05	
GS FINANCE CORP	40057WXU6	11/30/2023	11/29/2030	100.000	0.000	5.8250				0.161806	0.166492	0.171341	5.02	59.40	
GS FINANCE CORP	40057WXT9	11/30/2023	12/02/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	4.86	57.47	
GS FINANCE CORP	36263Q330	06/03/2022	06/05/2028	100.000	0.000	4.1900	24.28	0.118855	0.121345	0.123887	0.126483	0.129132	43.37	45.20	
GS FINANCE CORP	40057W6P7	10/04/2023	10/04/2027	100.000	0.000	6.0200				0.167222	0.172256	0.177441	14.55	62.00	
GS FINANCE CORP	40057NN86	10/17/2022	10/16/2023	100.000	0.000	5.4100	11.12	0.150278	0.154320				43.56		
GS FINANCE CORP	40057PBZ4	02/03/2023	02/05/2026	100.000	0.000	4.7400		0.131667	0.131701	0.134823	0.138018	0.141289	43.65	50.06	
GS FINANCE CORP	40057LY21	05/24/2022	06/03/2027	100.000	0.000	4.4500	26.93	0.126502	0.129317	0.132194	0.135135	0.138142	46.21	48.29	
GS FINANCE CORP	40057PY1	03/03/2023	03/05/2026	100.000	0.000	5.3800		0.149444	0.149489	0.153510	0.157640	0.161880	45.01	56.98	
GS FINANCE CORP	40057WKQ5	11/30/2023	12/02/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	4.86	57.47	
GS FINANCE CORP	40057WXP7	11/30/2023	12/02/2027	100.000	0.000	5.6750			0.157639	0.157689	0.162163	0.166764	4.89	57.84	
GS FINANCE CORP	40057W6K8	09/15/2023	09/17/2026	100.000	0.000	5.8000			0.161111	0.161163	0.165837	0.170646	17.08	59.85	
GS FINANCE CORP	40057RZA9	06/01/2023	05/30/2025	100.000	0.000	5.6325			0.156458	0.160840	0.165370	0.170027	32.99	59.00	
GS FINANCE CORP	40057NNC7	10/19/2022	10/17/2025	100.000	0.000	5.8708	11.74	0.163078	0.167812	0.172738	0.177808	0.183027	60.27	63.86	
GS FINANCE CORP	40057W6Y8	09/18/2023	09/20/2028	100.000	0.000	5.7600			0.160000	0.160051	0.164661	0.169403	16.49	59.39	
GS FINANCE CORP	40057PCF7	02/03/2023	02/09/2026	100.000	0.000	4.7400		0.131667	0.131771	0.134894	0.138091	0.141363	43.66	50.06	
GS FINANCE CORP	40057LXZ9	05/24/2022	06/03/2025	100.000	0.000	4.0100	24.26	0.113736	0.116017	0.118343	0.120715	0.123136	41.48	43.16	
GS FINANCE CORP	40057RZK7	07/06/2023	07/03/2026	100.000	0.000	5.4767				0.152131	0.156227	0.160505	26.62	57.00	
GS FINANCE CORP	40057RZJ0	06/14/2023	06/14/2030	100.000	0.000	5.4500			0.151389	0.155514	0.159752	0.164105	29.89	56.89	
GS FINANCE CORP	40057PZA9	12/06/2022	12/06/2027	100.000	0.000	5.2000	3.61	0.144444	0.148200	0.152053	0.156007	0.160063	52.87	55.65	
GS FINANCE CORP	40057PCC4	02/02/2023	02/06/2026	100.000	0.000	4.8100		0.133611	0.133683	0.136898	0.140190	0.143562	44.45	50.84	
GS FINANCE CORP	40057LXW6	06/03/2022	06/09/2025	100.000	0.000	3.6500	21.14	0.103302	0.105187	0.107107	0.109062	0.111052	37.61	39.00	
GS FINANCE CORP	40057PTC6	03/01/2023	02/27/2025	100.000	0.000	5.5083			0.153008	0.157129	0.161456	0.165903	46.41	58.43	
GS FINANCE CORP	40057WKW2	11/30/2023	11/29/2030	100.000	0.000	5.8250				0.161806	0.166492	0.171341	5.02	59.40	
GS FINANCE CORP	40057PCB6	02/02/2023	02/04/2026	100.000	0.000	4.8100		0.133611	0.133647	0.136861	0.140153	0.143523	44.44	50.84	
GS FINANCE CORP	40057PTB8	03/08/2023	03/10/2028	100.000	0.000	5.4800		0.152222	0.152269	0.156441	0.160727	0.165131	45.08	58.05	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057WXV4	11/30/2023	11/30/2029	100.000	VARIES	5.7018				0.161199	0.167378	0.163692	4.91	58.98	
GS FINANCE CORP	40057LYG0	05/18/2022	05/29/2029	100.000	0.000	4.5000	28.00	0.127988	0.130868	0.133813	0.136823	0.139902	46.78	48.91	
GS FINANCE CORP	40057MKG3	07/29/2022	08/09/2029	100.000	0.000	4.6900	19.83	0.130448	0.133506	0.136637	0.139841	0.143121	48.39	50.69	
GS FINANCE CORP	40057RZWL	07/06/2023	01/05/2026	100.000	0.000	5.5767				0.154908	0.159204	0.163643	27.11	58.08	
GS FINANCE CORP	40057MKH1	07/29/2022	05/01/2025	100.000	0.000	3.8500	16.32	0.107997	0.110076	0.112195	0.114354	0.116556	39.50	41.04	
GS FINANCE CORP	40057MKF5	07/29/2022	05/01/2025	100.000	0.000	3.8500	16.32	0.107997	0.110076	0.112195	0.114354	0.116556	39.50	41.04	
GS FINANCE CORP	40057PCN0	01/31/2023	01/29/2026	100.000	0.000	4.7754				0.132650	0.135800	0.139042	44.39	50.47	
GS FINANCE CORP	40057NNJ2	10/25/2022	10/24/2024	100.000	0.000	5.9383	10.89	0.164953	0.169823	0.174866	0.180058	0.184222	60.92	52.17	
GS FINANCE CORP	40057MKE8	07/29/2022	08/09/2029	100.000	0.000	4.6900	19.83	0.130448	0.133506	0.136637	0.139841	0.143121	48.39	50.69	
GS FINANCE CORP	40057P2K7	11/28/2022	11/30/2027	100.000	0.000	5.4600	5.01	0.151713	0.155854	0.160109	0.164480	0.168971	55.62	58.70	
GS FINANCE CORP	40057PCM2	01/31/2023	02/11/2030	100.000	0.000	4.9500		0.137500	0.137708	0.141116	0.144609	0.148188	46.06	52.42	
GS FINANCE CORP	40057MKD0	07/29/2022	07/29/2027	100.000	0.000	4.5300	19.13	0.125833	0.128683	0.131598	0.134579	0.137627	46.69	48.83	
GS FINANCE CORP	40057LYB1	05/12/2022	05/13/2027	100.000	0.000	4.4000	28.12	0.124926	0.127674	0.130483	0.133354	0.136288	45.73	47.77	
GS FINANCE CORP	40057NNE3	10/24/2022	10/24/2024	100.000	0.000	5.8900	10.96	0.163611	0.168429	0.173390	0.178496	0.183622	60.42	51.72	
GS FINANCE CORP	40057WTK7	09/15/2023	06/17/2025	100.000	0.000	5.9625				0.165625	0.168149	0.173162	17.59	61.58	
GS FINANCE CORP	40057PCX8	01/31/2023	02/11/2030	100.000	0.000	4.9500		0.137500	0.137708	0.141116	0.144609	0.148188	46.06	52.42	
GS FINANCE CORP	40057PCW0	01/31/2023	01/31/2028	100.000	0.000	4.8500				0.134722	0.137989	0.141335	0.144763	45.09	51.30
GS FINANCE CORP	40057NNS2	10/28/2022	10/30/2024	100.000	0.000	5.8050	10.16	0.161302	0.165984	0.170801	0.175759	0.180716	59.49	51.96	
GS FINANCE CORP	40057PCV2	01/31/2023	10/30/2025	100.000	0.000	4.8517		0.134769	0.136404	0.139713	0.143102	0.146574	45.20	51.33	
GS FINANCE CORP	40057PU91	04/05/2023	01/06/2025	100.000	0.000	5.3213				0.147814	0.149802	0.153788	0.157880	39.67	56.06
GS FINANCE CORP	40057W7J0	09/14/2023	09/16/2024	100.000	0.000	5.9951				0.166531	0.166586	0.171580	17.82	43.38	
GS FINANCE CORP	40057PU83	04/04/2023	04/02/2026	100.000	0.000	5.0696				0.140822	0.144352	0.148011	0.151763	37.91	53.28
GS FINANCE CORP	40057P2T8	12/02/2022	12/06/2027	100.000	0.000	5.4700	4.41	0.152037	0.156195	0.160467	0.164856	0.169365	55.69	58.78	
GS FINANCE CORP	40057NNQ6	10/24/2022	10/24/2024	100.000	0.000	5.8900	10.96	0.163611	0.168429	0.173390	0.178496	0.183622	60.42	51.72	
GS FINANCE CORP	40057NNP8	11/02/2022	11/02/2027	100.000	0.000	6.0900	9.98	0.169167	0.174318	0.179626	0.185095	0.190732	62.44	66.31	
GS FINANCE CORP	40057PU75	04/04/2023	04/06/2026	100.000	0.000	5.0500		0.140278	0.140317	0.143860	0.147493	0.151217	37.77	53.07	
GS FINANCE CORP	40057PD41	01/31/2023	07/30/2026	100.000	0.000	4.7708				0.132522	0.135683	0.138920	0.142234	44.34	50.42
GS FINANCE CORP	40057LYJ4	05/18/2022	05/18/2027	100.000	0.000	4.2400	26.37	0.120275	0.122824	0.125428	0.128087	0.130803	43.98	45.86	
GS FINANCE CORP	40057RJ90	04/21/2023	04/21/2038	100.000	VARIES	5.3838				0.148667	0.145222	0.141611	0.137944	36.99	51.12
GS FINANCE CORP	40057PD33	01/31/2023	07/31/2025	100.000	0.000	4.9025				0.136181	0.139519	0.142939	0.146442	45.58	51.89
GS FINANCE CORP	40057RZ24	07/06/2023	04/02/2026	100.000	0.000	5.5267				0.153519	0.155546	0.159845	0.164262	27.05	57.55
GS FINANCE CORP	40057PTT9	03/14/2023	06/12/2026	100.000	0.000	5.4183		0.150508	0.152502	0.156633	0.160877	0.165235	43.67	57.32	
GS FINANCE CORP	40057P2Q4	12/02/2022	12/04/2024	100.000	0.000	5.3900	4.34	0.149767	0.153803	0.157948	0.162205	0.166462	54.86	53.36	
GS FINANCE CORP	40057PTS1	03/14/2023	03/14/2030	100.000	0.000	5.5600				0.154444	0.158738	0.163151	0.167687	44.78	58.90
GS FINANCE CORP	40057LYW5	05/17/2022	05/14/2024	100.000	0.000	2.4800	15.47	0.069729	0.070594	0.071469			25.34	9.51	
GS FINANCE CORP	36264U876	03/22/2023	04/03/2029	100.000	0.000	5.1150		0.142083	0.142305	0.145945	0.149677	0.153505	40.02	53.88	
GS FINANCE CORP	40057RJH2	04/25/2023	04/27/2028	100.000	0.000	5.1000		0.141667	0.141707	0.145320	0.149026	0.152826	35.09	53.46	
GS FINANCE CORP	40057TPN8	08/02/2023	07/31/2025	100.000	0.000	5.6804				0.157789	0.162221	0.166828	23.51	58.97	
GS FINANCE CORP	36263Q223	05/13/2022	09/15/2027	100.000	0.000	4.4517	28.39	0.125524	0.128318	0.131174	0.134094	0.137078	46.29	48.37	
GS FINANCE CORP	40057RJE9	04/28/2023	10/30/2024	100.000	0.000	5.0850		0.141250	0.141290	0.144882	0.148566	0.152250	34.55	43.98	
GS FINANCE CORP	40057MKW8	07/29/2022	07/30/2026	100.000	0.000	4.3650	18.43	0.121250	0.123911	0.126615	0.129379	0.132202	44.94	46.92	
GS FINANCE CORP	40057NNZ6	11/02/2022	05/02/2024	100.000	0.000	5.8750	9.63	0.163194	0.167988	0.172923			60.19	20.92	
GS FINANCE CORP	40057PUA8	04/05/2023	04/07/2026	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	37.55	52.95	
GS FINANCE CORP	40057NNX1	10/31/2022	10/31/2029	100.000	VARIES	6.1500	10.25	0.170444	0.168667	0.166889	0.165111	0.163833	60.83	59.54	
GS FINANCE CORP	40057WZ42	12/01/2023	12/03/2026	100.000	0.000	5.5400				0.153889	0.153936	0.158200	4.62	56.43	
GS FINANCE CORP	40057ML56	07/26/2022	07/24/2025	100.000	0.000	4.1611	17.92	0.115586	0.117964	0.120419	0.122924	0.125481	42.80	44.60	
GS FINANCE CORP	40057NNW3	11/02/2022	11/04/2025	100.000	0.000	5.8600	9.61	0.162831	0.167602	0.172512	0.177567	0.182770	60.03	63.60	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS FINANCE CORP	40057RJC3	04/26/2023	04/24/2025	100.000	0.000	5.2233			0.145092	0.148839	0.152726	0.156715	35.80	54.81	
GS FINANCE CORP	40057WHNO	10/25/2023	04/25/2029	100.000	0.000	6.5575				0.182153	0.188125	0.194293	12.02	67.45	
GS FINANCE CORP	36265J227	04/05/2023	04/04/2029	100.000	0.000	5.0775			0.141042	0.144602	0.148274	0.152038	37.83	53.36	
GS FINANCE CORP	40057MKS7	08/03/2022	08/05/2025	100.000	0.000	3.9700	16.32	0.110302	0.112492	0.114725	0.117002	0.119324	40.75	42.38	
GS FINANCE CORP	40057PCY6	01/31/2023	02/11/2030	100.000	0.000	4.9500		0.137500	0.137708	0.141116	0.144609	0.148188	46.06	52.42	
GS FINANCE CORP	40057TQ49	08/31/2023	08/31/2028	100.000	0.000	5.7100				0.158611	0.163114	0.167797	19.19	59.03	
GS FINANCE CORP	40057PUE0	04/05/2023	04/07/2026	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	37.55	52.95	
GS FINANCE CORP	40057WYY7	11/30/2023	12/02/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	4.86	57.47	
GS FINANCE CORP	40057LYY1	05/25/2022	05/23/2025	100.000	0.000	3.7528	22.59	0.106179	0.108171	0.110201	0.112269	0.114375	38.74	40.20	
GS FINANCE CORP	40057RK98	04/28/2023	04/30/2024	100.000	0.000	5.1800		0.143889	0.143930	0.147658			35.20	17.57	
GS FINANCE CORP	40057MLK3	07/29/2022	07/30/2026	100.000	0.000	4.3650	18.43	0.121250	0.123911	0.126615	0.129379	0.132202	44.94	46.92	
GS FINANCE CORP	40057LZH7	05/25/2022	05/25/2027	100.000	0.000	4.3500	26.19	0.123461	0.126147	0.128890	0.131694	0.134558	45.12	47.11	
GS FINANCE CORP	40057RJVL	04/28/2023	04/30/2025	100.000	0.000	4.9900		0.138611	0.138650	0.142109	0.145654	0.149289	33.90	52.24	
GS FINANCE CORP	40057PDP4	02/03/2023	08/05/2025	100.000	0.000	4.8975		0.136042	0.136079	0.139411	0.142825	0.146322	45.12	51.81	
GS FINANCE CORP	40057MLG2	07/29/2022	07/31/2025	100.000	0.000	4.2000	17.74	0.116680	0.119131	0.121632	0.124187	0.126795	43.19	45.03	
GS FINANCE CORP	40057PV25	04/05/2023	10/03/2024	100.000	0.000	5.3963			0.149897	0.153897	0.158049		40.22	42.61	
GS FINANCE CORP	40057PDN9	02/03/2023	08/05/2025	100.000	0.000	4.8975		0.136042	0.136079	0.139411	0.142825	0.146322	45.12	51.81	
GS FINANCE CORP	36255HBY3	04/11/2023	04/11/2028	100.000	0.500	4.8300			0.137500	0.140500	0.143556	0.146722	35.85	51.62	
GS FINANCE CORP	40057LZE4	06/03/2022	06/05/2025	100.000	0.000	3.6500	21.14	0.103260	0.105145	0.107064	0.109017	0.111007	37.61	39.00	
GS FINANCE CORP	40057TPX6	08/23/2023	02/24/2028	100.000	0.000	5.7750				0.160417	0.165074	0.169841	20.53	59.79	
GS FINANCE CORP	40057TQ98	07/31/2023	10/25/2024	100.000	0.000	5.8433			0.162314	0.164553	0.169361		24.66	49.24	
GS FINANCE CORP	40057LZB0	06/03/2022	06/05/2025	100.000	0.000	3.6500	21.14	0.103260	0.105145	0.107064	0.109017	0.111007	37.61	39.00	
GS FINANCE CORP	40057TPW8	08/23/2023	02/23/2029	100.000	0.000	5.8000			0.161111	0.165783	0.170591		20.62	60.05	
GS FINANCE CORP	36263Q181	05/18/2022	06/05/2029	100.000	0.000	4.5000	28.00	0.128084	0.130966	0.133913	0.136926	0.140007	46.78	48.91	
GS FINANCE CORP	40057WZNO	11/30/2023	06/01/2026	100.000	0.000	5.7025				0.158403	0.162944	0.167590	4.91	58.12	
GS FINANCE CORP	40057PUX8	03/31/2023	04/02/2026	100.000	0.000	5.1300		0.142500	0.142541	0.146197	0.149947	0.153793	38.95	53.98	
GS FINANCE CORP	40057MLM9	07/29/2022	07/31/2028	100.000	0.000	4.6100	19.47	0.128072	0.131024	0.134044	0.137134	0.140295	47.54	49.76	
GS FINANCE CORP	40057MLN7	07/15/2022	07/15/2027	100.000	0.000	4.6700	21.53	0.129722	0.132751	0.135851	0.139023	0.142269	48.26	50.54	
GS FINANCE CORP	40057PV74	04/05/2023	04/03/2026	100.000	0.000	5.0588			0.140522	0.144037	0.147680	0.151416	37.69	53.16	
GS FINANCE CORP	36265J193	04/05/2023	04/05/2028	100.000	0.000	5.0500			0.140278	0.143820	0.147451	0.151174	37.62	53.06	
GS FINANCE CORP	40057MLL1	07/29/2022	08/09/2029	100.000	0.000	4.6900	19.83	0.130448	0.133506	0.136637	0.139841	0.143121	48.39	50.69	
GS Fin Corp Medium Term	40057KY31	02/28/2022	03/12/2029	100.000	0.000	3.2400	27.46	0.091574	0.093057	0.094565	0.096097	0.097653	33.56	34.66	
GS Fin Corp Medium Term	36255H2A5	06/22/2018	06/23/2025	100.000	0.500	4.0576	197.41	0.132306	0.134708	0.137159	0.139660	0.142212	48.10	49.87	
GS Finance Corp	40057TUH5	09/06/2023	09/17/2030	100.000	0.000	6.6500			0.184722	0.185098	0.191252	0.197611	21.28	69.04	
GS Finance Corp	40057P4H2	12/27/2022	12/26/2025	100.000	0.000	5.0613	0.56	0.140592	0.144130	0.147777	0.151517	0.155351	51.29	53.91	
GS Finance Corp	40057PEJ7	01/25/2023	01/25/2028	100.000	0.000	4.9600		0.137778	0.137778	0.141195	0.144696	0.148285	46.83	52.57	
GS Finance Corp	40057P4F6	12/27/2022	12/28/2027	100.000	0.000	5.3200	0.59	0.147778	0.151731	0.155767	0.159910	0.164164	53.94	56.85	
GS Finance Corp	40057PEH1	01/25/2023	01/25/2029	100.000	0.000	4.9950			0.138750	0.142215	0.145767	0.149408	47.16	52.96	
GS Finance Corp	40057TQST	09/06/2023	09/03/2026	100.000	0.000	5.6142				0.155950	0.160255	0.164753	17.93	57.96	
GS Finance Corp	40057P4C3	01/03/2023	01/03/2028	100.000	0.000	5.4600			0.151667	0.155807	0.160061	0.164430	55.03	58.39	
GS Finance Corp	40057P4S8	12/28/2022	01/11/2030	100.000	0.000	5.4300	0.45	0.150833	0.151129	0.155232	0.159447	0.163776	55.10	58.09	
GS Finance Corp	40057P4R0	12/28/2022	01/09/2030	100.000	0.000	5.4300	0.45	0.150833	0.151084	0.155186	0.159399	0.163726	55.09	58.09	
GS Finance Corp	40057P4Q2	12/28/2022	12/26/2025	100.000	0.000	5.0725	0.42	0.140903	0.144437	0.148100	0.151856	0.155708	51.40	54.03	
GS Finance Corp	40057PF23	01/31/2023	01/31/2028	100.000	0.000	4.8500			0.134722	0.137989	0.141335	0.144763	45.09	51.30	
GS Finance Corp	40057PEQ1	01/11/2023	01/11/2027	100.000	0.000	5.1850			0.144028	0.147762	0.151592	0.155522	51.04	55.20	
GS Finance Corp	40057P4P4	12/28/2022	12/27/2027	100.000	0.000	5.3092	0.44	0.147478	0.151371	0.155389	0.159514	0.163749	53.82	56.72	
GS Finance Corp	40057PEN8	01/11/2023	01/14/2030	100.000	0.000	5.3700		0.149167	0.149233	0.153240	0.157355	0.161580	52.90	57.30	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp	40057PF98	01/17/2023	01/14/2028	100.000	0.000	5.1908			0.144189	0.147869	0.151707	0.155644	50.22	55.22	
GS Finance Corp	40057TRD8	09/06/2023	03/05/2026	100.000	0.000	5.6992				0.158311	0.162797	0.167436	18.21	58.86	
GS Finance Corp	40057PF72	01/27/2023	01/29/2024	100.000	0.000	5.3200		0.147778	0.147821	0.151754			49.97	4.25	
GS Finance Corp	40057PEU2	01/23/2023	01/28/2030	100.000	0.000	4.9000		0.136111	0.136204	0.139541	0.142959	0.146462	46.55	51.91	
GS Finance Corp	40057P4T6	12/28/2022	12/30/2025	100.000	0.000	5.0600	0.42	0.140595	0.144152	0.147799	0.151538	0.155372	51.26	53.89	
GS Finance Corp	40057P5D0	12/30/2022	12/31/2026	100.000	0.000	5.2400	0.15	0.145556	0.149369	0.153283	0.157299	0.161420	53.09	55.91	
GS Finance Corp	40057PFF4	01/25/2023	01/25/2028	100.000	0.000	4.9600			0.137778	0.141195	0.144696	0.148285	46.83	52.57	
GS Finance Corp	40057PFD9	01/13/2023	01/14/2027	100.000	0.000	5.1850			0.144028	0.147782	0.151614	0.155544	50.75	55.19	
GS Finance Corp	40057PFB3	01/23/2023	01/22/2027	100.000	0.000	4.7650			0.132361	0.135497	0.138725	0.142030	45.24	50.40	
GS Finance Corp	36263Q496	06/21/2022	07/05/2029	100.000	0.000	5.1100	27.02	0.142227	0.145860	0.149587	0.153405	0.157329	53.15	55.90	
GS Finance Corp	40057TRL0	09/06/2023	06/04/2026	100.000	0.000	5.6567			0.157131	0.159303	0.163809	0.168442	18.13	58.41	
GS Finance Corp	40057P5L2	12/28/2022	09/25/2025	100.000	0.000	5.1100	0.43	0.141944	0.143697	0.147369	0.151134	0.154996	51.94	54.46	
GS Finance Corp	40057P5K4	12/28/2022	06/25/2026	100.000	0.000	5.1142	0.43	0.142061	0.145633	0.149357	0.153176	0.157093	51.83	54.50	
GS Finance Corp	40057PFM9	01/11/2023	01/09/2025	100.000	0.000	5.1892			0.144144	0.147843	0.151679	0.155614	51.09	55.25	
GS Finance Corp	40057P5J7	12/30/2022	01/04/2029	100.000	VARIABLES	5.5050		0.152222	0.156722	0.158667	0.160222	0.163500	55.63	57.79	
GS Finance Corp	40057PFL1	01/18/2023	07/17/2024	100.000	0.000	5.1392			0.142756	0.146403	0.150165		49.56	29.37	
GS Finance Corp	40057PFK3	01/18/2023	07/17/2024	100.000	0.000	5.1392			0.142756	0.146403	0.150165		49.56	29.37	
GS Finance Corp	40057P5H1	12/30/2022	01/11/2030	100.000	0.000	5.4900	0.15	0.152500	0.152756	0.156949	0.161257	0.165684	55.70	58.76	
GS Finance Corp	40057P5G3	12/30/2022	01/02/2026	100.000	0.000	5.1100	0.14	0.141944	0.141985	0.145612	0.149333	0.153148	51.76	54.44	
GS Finance Corp	40057PFH0	01/30/2023	01/30/2026	100.000	0.000	4.7600			0.132222	0.135369	0.138591	0.141889	44.24	50.30	
GS Finance Corp	40057P5U2	12/28/2022	12/27/2027	100.000	0.000	5.3092	0.44	0.147478	0.151371	0.155389	0.159514	0.163749	53.82	56.72	
GS Finance Corp	40057PFU1	01/23/2023	01/29/2024	100.000	0.000	5.2100		0.144722	0.144848	0.148621			49.53	4.16	
GS Finance Corp	40057P5P3	12/14/2022	12/16/2027	100.000	0.000	5.2700	2.49	0.146432	0.150290	0.154250	0.158315	0.162486	53.53	56.39	
GS Finance Corp	40057PFY3	01/23/2023	01/23/2026	100.000	0.000	4.7100			0.130833	0.133914	0.137068	0.140296	44.71	49.79	
GS Finance Corp	40057P5X6	12/28/2022	12/26/2025	100.000	0.000	5.0725	0.42	0.140903	0.144437	0.148100	0.151856	0.155708	51.40	54.03	
GS Finance Corp	40057PG89	01/26/2023	01/31/2028	100.000	0.000	4.9700		0.138056	0.138132	0.141564	0.145082	0.148688	46.79	52.67	
GS Finance Corp	40057PFW7	02/03/2023	02/06/2024	100.000	0.000	5.3700		0.149167	0.149233	0.153240			49.53	5.36	
GS Finance Corp	40057P6E7	12/27/2022	12/27/2028	100.000	0.000	5.3800	0.60	0.149444	0.153465	0.157593	0.161832	0.166185	54.56	57.53	
GS Finance Corp	40057TT46	09/06/2023	03/05/2029	100.000	0.000	5.5946				0.155406	0.159729	0.164197	17.87	57.74	
GS Finance Corp	40057P6N7	12/27/2022	12/24/2027	100.000	0.000	5.3088	0.59	0.147467	0.151316	0.155332	0.159455	0.163688	53.84	56.72	
GS Finance Corp	40057P6W7	12/14/2022	12/12/2025	100.000	0.000	5.0871	2.40	0.141308	0.144863	0.148547	0.152326	0.156200	51.65	54.30	
GS Finance Corp	40057TTC8	09/06/2023	10/03/2024	100.000	0.000	5.9400			0.165000	0.165735	0.170657		19.04	45.97	
GS Finance Corp	40057P6U1	12/20/2022	12/19/2024	100.000	0.000	5.2238	1.60	0.145106	0.148875	0.152763	0.156753		53.01	53.88	
GS Finance Corp	40057P6T4	12/20/2022	12/20/2027	100.000	0.000	5.1200	1.56	0.142222	0.145863	0.149597	0.153427	0.157355	51.94	54.63	
GS Finance Corp	40057TTL8	09/05/2023	12/05/2024	100.000	0.000	5.9262			0.164617	0.167056	0.172006		19.16	56.69	
GS Finance Corp	40057TTM6	09/05/2023	10/03/2024	100.000	0.000	5.9700			0.165833	0.166603	0.171576		19.30	46.21	
GS Finance Corp	40057P7H9	01/06/2023	01/09/2024	100.000	0.000	5.4900		0.152500	0.152570	0.156758			54.88	1.25	
GS Finance Corp	40057P7B2	12/29/2022	12/29/2027	100.000	0.000	5.3700	0.30	0.149167	0.153172	0.157284	0.161508	0.165844	54.44	57.40	
GS Finance Corp	36263Q660	06/15/2022	06/13/2025	100.000	0.000	4.1319	22.54	0.117120	0.119539	0.122009	0.124530	0.127102	42.69	44.47	
GS Finance Corp	36263Q678	06/15/2022	06/15/2026	100.000	0.000	4.4440	24.24	0.126187	0.128991	0.131857	0.134787	0.137782	46.02	48.09	
GS Finance Corp	40057TUZ5	09/06/2023	09/06/2028	100.000	0.000	5.5800				0.155000	0.159325	0.163770	17.83	57.59	
GS Finance Corp	40057MAL3	06/30/2022	07/02/2026	100.000	0.000	4.6500	23.39	0.129200	0.132204	0.135278	0.138423	0.141641	48.14	50.41	
GS Finance Corp	40057MAK5	06/30/2022	07/02/2025	100.000	0.000	4.4500	22.38	0.123642	0.126393	0.129205	0.132080	0.135019	46.00	48.07	
GS Finance Corp	40057MAP4	06/30/2022	06/30/2028	100.000	0.000	4.9300	24.79	0.140320	0.143779	0.147323	0.150955	0.154676	51.14	53.70	
GS Finance Corp	40057TX58	09/06/2023	09/03/2026	100.000	0.000	5.6142				0.155950	0.160255	0.164753	17.93	57.96	
GS Finance Corp	40057TWR1	09/06/2023	09/03/2026	100.000	0.000	5.6142				0.155950	0.160255	0.164753	17.93	57.96	
GS Finance Corp	40057MB81	06/30/2022	07/12/2029	100.000	0.000	5.0100	25.23	0.139399	0.142891	0.146470	0.150140	0.153901	52.01	54.65	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
								GS Finance Corp	40057T5X3	09/06/2023	09/03/2027	100.000	0.000	5.5908	
GS Finance Corp	40057MBF5	06/30/2022	07/12/2029	100.000	0.000	5.0100	25.23	0.139399	0.142891	0.146470	0.150140	0.153901	52.01	54.65	
GS Finance Corp	40057TXE9	09/05/2023	09/05/2028	100.000	0.000	5.6000				0.155556	0.159911	0.164389	18.04	57.81	
GS Finance Corp	40057MC49	06/23/2022	06/22/2027	100.000	0.000	4.8529	25.37	0.138056	0.141405	0.144837	0.148351	0.151951	50.36	52.84	
GS Finance Corp	40057MCN7	06/21/2022	06/22/2027	100.000	0.000	4.9100	25.94	0.139756	0.143187	0.146702	0.150304	0.153994	50.99	53.53	
GS Finance Corp	40057MVC9	06/21/2022	06/18/2027	100.000	0.000	4.8917	25.86	0.139149	0.142552	0.146039	0.149610	0.153270	50.80	53.31	
GS Finance Corp	40057MCR8	06/15/2022	06/15/2027	100.000	0.000	4.6300	25.26	0.131588	0.134635	0.137752	0.140940	0.144203	48.02	50.27	
GS Finance Corp	40057TYU2	09/06/2023	06/04/2026	100.000	0.000	5.6567			0.157131	0.159303	0.163809	0.168442	18.13	58.41	
GS Finance Corp	40057MCZ0	06/21/2022	08/08/2024	100.000	0.000	4.2600	22.58	0.118991	0.121526	0.124114	0.126758		44.03	27.41	
GS Finance Corp	40057NKJ1	12/06/2022	12/07/2023	100.000	0.000	5.3800	3.74	0.149444	0.153487				50.94		
GS Finance Corp	40057MDN6	06/23/2022	06/21/2024	100.000	0.000	2.8494	14.89	0.080265	0.081409	0.082568			29.12	14.04	
GS Finance Corp	40057ME54	06/15/2022	12/15/2025	100.000	0.000	4.3450	23.70	0.123317	0.125996	0.128733	0.131530	0.134387	44.96	46.94	
GS Finance Corp	40057MED7	06/23/2022	12/20/2024	100.000	0.000	3.5928	18.78	0.101563	0.103387	0.105245	0.107135		36.93	37.07	
GS Finance Corp	40057MEC9	06/23/2022	06/20/2024	100.000	0.000	2.8494	14.89	0.080259	0.081402	0.082562			29.12	13.95	
GS Finance Corp	40057MEB1	06/23/2022	12/20/2023	100.000	0.000	2.1061	11.01	0.059109	0.059731				20.74		
GS Finance Corp	40057MFD6	06/24/2022	06/28/2027	100.000	0.000	4.8700	25.32	0.138647	0.142023	0.145481	0.149024	0.152652	50.54	53.03	
GS Finance Corp	36264U504	12/21/2022	01/04/2029	100.000	0.000	5.1850	1.44	0.144028	0.144297	0.148038	0.151876	0.155814	52.61	55.36	
GS Finance Corp	40057MFK0	06/21/2022	06/20/2025	100.000	0.000	4.3458	22.96	0.123325	0.126005	0.128743	0.131540	0.134399	44.94	46.91	
GS Finance Corp	40057M5U9	06/21/2022	06/23/2025	100.000	0.000	4.4700	23.62	0.126973	0.129811	0.132712	0.135679	0.138711	46.27	48.36	
GS Finance Corp	40057MGF0	06/23/2022	06/22/2027	100.000	0.000	4.8529	25.37	0.138056	0.141405	0.144837	0.148351	0.151951	50.36	52.84	
GS Finance Corp	40057MGCT7	06/27/2022	06/29/2026	100.000	0.000	4.5800	23.42	0.130169	0.133150	0.136199	0.139318	0.142508	47.41	49.61	
GS Finance Corp	40057MGM5	06/27/2022	06/25/2026	100.000	0.000	4.5617	23.33	0.129572	0.132527	0.135550	0.138642	0.141804	47.21	49.39	
GS Finance Corp	40057MGV5	06/30/2022	07/01/2027	100.000	0.000	4.8500	24.38	0.138007	0.138007	0.144782	0.144782	0.151889	50.29	52.75	
GS Finance Corp	40057M6Z7	06/23/2022	06/23/2026	100.000	0.000	4.6650	24.39	0.132606	0.135699	0.138864	0.142103	0.145418	48.34	50.63	
GS Finance Corp	40057M6Y0	06/23/2022	06/23/2028	100.000	0.000	4.9550	25.90	0.141049	0.144543	0.148124	0.151794	0.155555	51.46	54.04	
GS Finance Corp	40057M7H6	06/30/2022	07/02/2026	100.000	0.000	4.6500	23.39	0.129200	0.132204	0.135278	0.138423	0.141641	48.14	50.41	
GS Finance Corp	40057M7G8	06/30/2022	04/01/2025	100.000	0.000	4.0792	20.61	0.114479	0.116814	0.119197	0.121628	0.124109	42.06	43.79	
GS Finance Corp	40057M7F0	06/30/2022	07/12/2029	100.000	0.000	5.0100	25.23	0.139399	0.142891	0.146470	0.150140	0.153901	52.01	54.65	
GS Finance Corp	40057M7E3	06/30/2022	07/01/2027	100.000	0.000	4.8500	24.38	0.138007	0.138007	0.144782	0.144782	0.151889	50.29	52.75	
GS Finance Corp	40057MHR3	06/30/2022	07/02/2024	100.000	0.000	2.9667	14.92	0.082422	0.083645	0.084885	0.086144		30.33	15.59	
GS Finance Corp	40057PA51	12/27/2022	12/30/2024	100.000	0.000	5.1850	0.58	0.144090	0.147826	0.151658	0.155590		52.55	55.15	
GS Finance Corp	40057M7K9	06/30/2022	07/12/2029	100.000	0.000	5.0100	25.23	0.139399	0.142891	0.146470	0.150140	0.153901	52.01	54.65	
GS Finance Corp	40057M7J2	06/30/2022	04/01/2025	100.000	0.000	4.0792	20.61	0.114479	0.116814	0.119197	0.121628	0.124109	42.06	43.79	
GS Finance Corp	40057MHZ5	06/29/2022	06/27/2025	100.000	0.000	4.2583	21.54	0.120777	0.123348	0.125974	0.128657	0.131396	43.96	45.86	
GS Finance Corp	40057PAA0	12/27/2022	12/26/2025	100.000	0.000	5.0613	0.56	0.140592	0.144130	0.147777	0.151517	0.155351	51.29	53.91	
GS Finance Corp	40057PAL6	12/28/2022	12/30/2025	100.000	0.000	5.0600	0.42	0.140595	0.144152	0.147799	0.151538	0.155372	51.26	53.89	
GS Finance Corp	40057PAG7	12/28/2022	12/27/2024	100.000	0.000	5.2225	0.44	0.145069	0.148837	0.152723	0.156711		52.93	55.09	
GS Finance Corp	40057TNF7	09/06/2023	09/03/2026	100.000	0.000	5.6142				0.155950	0.160255	0.164753	17.93	57.96	
GS Finance Corp	40057PB84	01/05/2023	01/06/2028	100.000	0.000	5.4200			0.150556	0.154658	0.158850	0.163154	54.32	57.92	
GS Finance Corp	40057PBF8	12/29/2022	12/27/2024	100.000	0.000	5.2617	0.29	0.146158	0.149961	0.153906	0.157955		53.33	55.52	
GS Finance Corp	40057TNP5	09/06/2023	09/06/2028	100.000	0.000	5.5800				0.155000	0.159325	0.163770	17.83	57.59	
GS Finance Corp	36264U603	01/05/2023	01/04/2029	100.000	0.000	5.4788			0.152189	0.156335	0.160617	0.165017	54.91	58.59	
GS Finance Corp	40057TNK6	09/06/2023	12/11/2024	100.000	0.000	5.8975			0.163819	0.166369	0.171275		18.89	57.45	
GS Finance Corp	40057PBN1	02/02/2023	02/02/2028	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	45.56	52.18	
GS Finance Corp	40057MJD2	07/01/2022	07/01/2027	100.000	0.000	4.8900	24.45	0.139154	0.139154	0.146042	0.146042	0.153271	50.71	53.22	
GS Finance Corp	40057PBJ0	01/06/2023	07/07/2028	100.000	0.000	5.4425			0.151181	0.155317	0.159544	0.163886	54.39	58.17	
GS Finance Corp	40057PBH4	01/03/2023	12/29/2027	100.000	0.500	5.3100			0.147778	0.154778	0.158500	0.162333	0.166278	54.61	57.76

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp	40057PBQ4	01/04/2023	01/03/2028	100.000	0.000	5.3983			0.149953	0.153978	0.158134	0.162402	54.25	57.68	
GS Finance Corp	40057TP57	09/06/2023	09/03/2026	100.000	0.000	5.6346				0.156517	0.160853	0.165384	18.00	58.17	
GS Finance Corp	40057TP40	09/06/2023	09/05/2025	100.000	0.000	5.7842				0.160672	0.165293	0.170074	18.48	59.76	
GS Finance Corp	40057TP32	09/06/2023	09/08/2026	100.000	0.000	5.6200			0.156111	0.156160	0.160548	0.165059	17.96	58.01	
GS Finance Corp	40057PCP5	02/03/2023	02/05/2026	100.000	0.000	4.7400		0.131667	0.131701	0.134823	0.138018	0.141289	43.65	50.06	
GS Finance Corp	40057TP73	09/06/2023	09/08/2026	100.000	0.000	5.6000			0.155556	0.155604	0.159961	0.164440	17.89	57.80	
GS Finance Corp	40057TPH1	09/06/2023	09/03/2026	100.000	0.000	5.6142				0.155950	0.160255	0.164753	17.93	57.96	
GS Finance Corp	40057TPF5	09/06/2023	09/15/2026	100.000	0.000	5.6000			0.155556	0.155773	0.160135	0.164619	17.91	57.80	
GS Finance Corp	40057P3G5	12/28/2022	06/26/2025	100.000	0.000	5.1475	0.43	0.142986	0.146625	0.150399	0.154270	0.158241	52.17	54.88	
GS Finance Corp	40057PE81	01/25/2023	01/25/2027	100.000	0.000	4.8900			0.135833	0.139154	0.142557	0.146042	46.16	51.78	
GS Finance Corp	40057P3V2	01/04/2023	07/03/2025	100.000	0.000	5.2204			0.145011	0.148775	0.152658	0.156643	52.44	55.66	
GS Finance Corp	40057PE73	01/25/2023	01/25/2028	100.000	0.000	4.9600			0.137778	0.141195	0.144696	0.148285	46.83	52.57	
GS Finance Corp	40057P3S9	01/04/2023	07/03/2025	100.000	0.000	5.2204			0.145011	0.148775	0.152658	0.156643	52.44	55.66	
GS Finance Corp.	40055QCU4	06/29/2018	07/11/2025	100.000	0.000	4.0800	199.62	0.133388	0.136109	0.138886	0.141719	0.144610	49.44	51.48	
GS Finance Corp.	40056EKL1	12/27/2018	09/26/2023	100.000	0.000	4.3301	187.61	0.141232	0.144290				37.98		
GS Finance Corp.	40054K7K6	04/29/2016	04/30/2026	100.000	0.000	3.2999	244.10	0.113404	0.115276	0.117178	0.119111	0.121076	41.39	42.77	
GS Finance Corp.	40055A4D6	11/30/2017	12/13/2027	100.000	0.000	3.3000	181.15	0.108094	0.109878	0.111691	0.113534	0.115407	39.30	40.61	
GS Finance Corp.	40055QCS9	06/29/2018	03/31/2025	100.000	0.000	4.0414	197.66	0.133090	0.135779	0.138523	0.141322	0.144177	48.89	50.89	
GS Finance Corp.	36254F582	02/05/2018	02/05/2025	100.000	0.000	3.4781	184.33	0.112832	0.114794	0.116791	0.118822	0.120888	41.55	43.01	
GS Finance Corp.	40054K7J9	04/29/2016	05/01/2024	100.000	0.000	3.0000	219.83	0.101147	0.102665	0.104205			36.87	12.50	
GS Finance Corp.	40055Q2R2	05/04/2018	05/02/2024	100.000	1.450	3.8675	190.33	0.120882	0.121661	0.124014			43.84	15.01	
GS Finance Corp.	40055A4B0	11/27/2017	05/27/2025	100.000	0.000	3.1501	172.63	0.102304	0.103915	0.105552	0.107214	0.108903	37.23	38.41	
GS Finance Corp.	40054KYH3	03/31/2017	03/31/2023	100.000	1.250	2.9099	175.06	0.088769					7.90		
GS Finance Corp.	40057HNS9	06/30/2021	06/30/2031	100.000	VARIES	2.3198	34.52	0.062551	0.061906	0.062102	0.062290	0.062505	22.40	22.39	
GS Finance Corp.	40055Q2P6	05/25/2018	05/30/2023	100.000	0.000	3.7700	187.48	0.123952					18.47		
GS Finance Corp.	40054K7D2	04/29/2016	05/01/2023	100.000	0.000	2.8501	207.86	0.095175					11.42		
GS Finance Corp.	40055A4C8	11/30/2017	12/12/2024	100.000	0.000	2.9999	163.54	0.096805	0.098257	0.099731	0.101227		35.17	34.28	
GS Finance Corp.	40055QCNO	06/29/2018	12/31/2025	100.000	0.000	4.1267	202.07	0.137779	0.140622	0.143523	0.146485	0.149507	50.12	52.21	
GS Finance Corp.	40054KYJ9	03/31/2017	03/31/2025	100.000	0.000	3.2999	207.22	0.109745	0.111555	0.113396	0.115267	0.117169	40.17	41.50	
GS Finance Corp.	40056XSK3	12/27/2019	01/08/2027	100.000	0.000	2.7200	84.76	0.080904	0.082004	0.083119	0.084250	0.085395	29.71	30.52	
GS Finance Corp.	40054LKV5	07/28/2017	07/28/2025	100.000	0.000	3.1002	181.65	0.100435	0.101991	0.103572	0.105178	0.106808	36.92	38.07	
GS Finance Corp.	40055AVQ7	04/30/2018	01/30/2025	100.000	0.000	4.0014	203.31	0.131538	0.134170	0.136854	0.139592	0.142385	48.63	50.60	
GS Finance Corp.	40055AVR5	04/30/2018	10/30/2025	100.000	0.000	4.0867	207.98	0.136185	0.138967	0.141807	0.144704	0.147661	49.87	51.93	
GS Finance Corp.	40055AN37	04/27/2018	04/29/2026	100.000	0.000	4.0867	208.39	0.136215	0.138999	0.141839	0.144737	0.147695	49.89	51.95	
GS Finance Corp.	40054KHR0	08/24/2016	08/24/2026	100.000	0.000	2.8998	200.71	0.095738	0.097126	0.098534	0.099963	0.101412	35.07	36.09	
GS Finance Corp.	36262Y227	02/16/2022	03/05/2029	100.000	0.000	3.0267	26.67	0.085485	0.086778	0.088092	0.089425	0.090778	31.31	32.26	
GS Finance Corp.	40057P7J7	01/29/2021	01/29/2036	100.000	VARIES	2.3898	44.98	0.063146	0.061846	0.060810	0.059999	0.059439	22.14	21.54	
GS Finance Corp.	40055A4K0	11/27/2017	11/24/2025	100.000	0.000	3.2000	175.57	0.104153	0.105819	0.107512	0.109233	0.110980	37.92	39.14	
GS Finance Corp.	40055AVN4	04/30/2018	01/30/2023	100.000	0.000	3.6788	185.64	0.119318					3.46		
GS Finance Corp.	40054LKQ6	07/31/2017	07/26/2023	100.000	1.250	2.7589	155.28	0.082763	0.083425				17.09		
GS Finance Corp.	40055Q2X9	05/17/2018	05/29/2025	100.000	0.000	3.9900	200.40	0.132575	0.135220	0.137917	0.140669	0.143475	48.37	50.32	
GS Finance Corp.	40054K7L4	04/28/2016	04/30/2024	100.000	0.000	3.0000	219.93	0.101147	0.102665	0.104205			36.87	12.40	
GS Finance Corp.	40055QCV2	06/29/2018	06/29/2023	100.000	0.000	3.7700	183.27	0.123888					22.05		
GS Finance Corp.	40056EKM9	12/27/2018	09/25/2025	100.000	0.000	4.5267	196.83	0.148697	0.152063	0.155505	0.159024	0.162623	54.79	57.30	
GS Finance Corp.	40055QCWO	06/29/2018	06/29/2023	100.000	0.000	3.7700	183.27	0.123888					22.05		
GS Finance Corp.	40057KWY5	02/28/2022	08/28/2029	100.000	0.000	3.2767	27.76	0.092511	0.094026	0.095567	0.097133	0.098724	33.95	35.07	
GS Finance Corp.	40056XSF4	12/27/2019	06/26/2025	100.000	0.000	2.5775	80.17	0.077310	0.078307	0.079316	0.080338	0.081373	28.02	28.75	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40056EKN7	12/27/2018	06/25/2026	100.000	0.000	4.5781	199.10	0.152374	0.155862	0.159430	0.163079	0.166812	55.52	58.10	
GS Finance Corp.	40057FYJ7	04/21/2021	07/21/2028	100.000	0.000	2.0792	35.69	0.059270	0.059886	0.060509	0.061138	0.061773	21.65	22.10	
GS Finance Corp.	40055Q2V3	05/25/2018	05/28/2025	100.000	0.000	4.0600	203.13	0.135183	0.137927	0.140727	0.143583	0.146498	49.34	51.37	
GS Finance Corp.	40056XT48	01/03/2020	01/05/2023	100.000	0.000	2.2302	68.67	0.065489					0.26		
GS Finance Corp.	40054CAD6	01/29/2016	07/31/2024	100.000	0.000	3.3498	258.69	0.115497	0.117432	0.119399	0.121399		42.52	25.31	
GS Finance Corp.	40056YET7	03/04/2020	09/03/2024	100.000	0.000	1.7759	51.23	0.051557	0.052015	0.052477	0.052943		18.75	12.78	
GS Finance Corp.	40055Q3E0	05/30/2018	03/01/2023	100.000	0.000	3.6601	181.06	0.118629					7.12		
GS Finance Corp.	40056XSQ0	12/27/2019	01/09/2030	100.000	0.000	2.8800	89.93	0.086011	0.087250	0.088506	0.089781	0.091073	31.62	32.53	
GS Finance Corp.	40054CAF1	01/29/2016	01/29/2024	100.000	0.000	3.0501	233.13	0.103150	0.104723	0.106321			37.90	2.98	
GS Finance Corp.	40055Q3C4	05/30/2018	02/27/2025	100.000	0.000	3.9600	197.13	0.129911	0.132484	0.135107	0.137782	0.140510	47.88	49.79	
GS Finance Corp.	40056YVU5	03/24/2020	03/23/2023	100.000	0.000	3.9958	115.85	0.122520					10.05		
GS Finance Corp.	40056XT30	01/03/2020	01/05/2023	100.000	0.000	2.2302	68.67	0.065489					0.26		
GS Finance Corp.	40054CAE4	01/29/2016	01/29/2026	100.000	0.000	3.6001	280.19	0.126106	0.128375	0.130686	0.133039	0.135433	46.50	48.19	
GS Finance Corp.	40055AF51	01/31/2018	02/11/2028	100.000	0.000	3.6599	195.37	0.119822	0.122015	0.124247	0.126521	0.128836	44.15	45.78	
GS Finance Corp.	40056XSP2	12/27/2019	01/08/2027	100.000	0.000	2.7200	84.76	0.080904	0.082004	0.083119	0.084250	0.085395	29.71	30.52	
GS Finance Corp.	40055AW45	04/27/2018	04/29/2024	100.000	0.000	3.8501	195.34	0.126995	0.129439	0.131931			46.46	15.57	
GS Finance Corp.	40055AW52	04/30/2018	10/31/2023	100.000	0.000	3.7750	190.85	0.124079	0.126421				37.52		
GS Finance Corp.	40054CAB0	12/31/2015	01/03/2023	100.000	0.000	2.7988	214.87	0.093162					0.19		
GS Finance Corp.	40055AES2	01/29/2018	02/07/2025	100.000	0.000	3.4299	182.26	0.111115	0.113021	0.114959	0.116931	0.118936	40.90	42.31	
GS Finance Corp.	40054CAM6	01/28/2016	07/28/2023	100.000	0.000	2.9500	224.84	0.099126	0.100588				20.78		
GS Finance Corp.	40055Q3M2	05/30/2018	06/10/2025	100.000	0.000	4.0101	199.75	0.133329	0.136002	0.138729	0.141511	0.144348	48.59	50.56	
GS Finance Corp.	40055QUP5	09/19/2018	09/30/2025	100.000	0.000	4.0500	187.44	0.132233	0.134911	0.137643	0.140430	0.143273	48.58	50.57	
GS Finance Corp.	40055AWC7	05/07/2018	05/16/2023	100.000	0.000	3.7100	186.46	0.121706					16.43		
GS Finance Corp.	40057FZC1	04/28/2021	04/28/2031	100.000	VARIES	2.4400	40.48	0.066171	0.065623	0.065655	0.065811	0.066020	23.69	23.69	
GS Finance Corp.	40055QUQ3	09/19/2018	09/30/2025	100.000	0.000	4.0500	187.44	0.132233	0.134911	0.137643	0.140430	0.143273	48.58	50.57	
GS Finance Corp.	40054LLF9	07/28/2017	07/30/2024	100.000	0.000	2.9497	172.18	0.094870	0.096269	0.097689	0.099130		34.83	20.68	
GS Finance Corp.	40055AWD5	04/30/2018	05/09/2028	100.000	0.000	4.3200	220.95	0.148565	0.148750	0.151963	0.155245	0.158599	53.31	55.64	
GS Finance Corp.	40054LLJ1	07/31/2017	08/09/2024	100.000	0.000	2.9498	172.01	0.094927	0.096327	0.097748	0.099189		34.83	21.57	
GS Finance Corp.	40055Q3J9	05/30/2018	06/08/2028	100.000	0.000	4.3000	215.49	0.144786	0.147899	0.151079	0.154327	0.157645	52.83	55.12	
GS Finance Corp.	40055Q3K6	05/30/2018	06/10/2025	100.000	0.000	4.0101	199.75	0.133329	0.136002	0.138729	0.141511	0.144348	48.59	50.56	
GS Finance Corp.	40057CQ53	09/03/2020	09/06/2023	100.000	0.000	0.8300	19.47	0.023442	0.023539				5.76		
GS Finance Corp.	40055Q3H3	05/30/2018	06/10/2025	100.000	0.000	4.0101	199.75	0.133329	0.136002	0.138729	0.141511	0.144348	48.59	50.56	
GS Finance Corp.	40055Q3F7	05/30/2018	05/30/2028	100.000	0.000	4.3000	215.49	0.144648	0.147758	0.150935	0.154180	0.157495	52.83	55.12	
GS Finance Corp.	40055Q3G5	05/30/2018	06/10/2025	100.000	0.000	4.0101	199.75	0.133329	0.136002	0.138729	0.141511	0.144348	48.59	50.56	
GS Finance Corp.	40057KGH0	01/12/2022	01/12/2029	100.000	0.000	2.5499	24.87	0.071735	0.072649	0.073576	0.074514	0.075464	26.30	26.98	
GS Finance Corp.	40057KXX6	02/28/2022	12/01/2025	100.000	0.000	2.7651	23.42	0.078426	0.079511	0.080610	0.081724	0.082854	28.49	29.29	
GS Finance Corp.	40055A5H6	12/26/2017	12/26/2024	100.000	0.000	3.0002	161.03	0.096718	0.098169	0.099641	0.101136		35.09	35.64	
GS Finance Corp.	40057KXY4	02/28/2022	02/28/2029	100.000	0.000	3.2400	27.45	0.091458	0.092939	0.094445	0.095975	0.097530	33.56	34.66	
GS Finance Corp.	40055QV90	09/28/2018	10/09/2025	100.000	0.000	4.1100	189.23	0.134510	0.137274	0.140095	0.142974	0.145912	49.38	51.43	
GS Finance Corp.	40055Q3U4	05/30/2018	12/11/2025	100.000	0.000	4.0583	202.36	0.135240	0.137984	0.140784	0.143641	0.146555	49.29	51.31	
GS Finance Corp.	40056YFG4	03/04/2020	03/03/2023	100.000	0.000	1.5749	45.32	0.045494					2.82		
GS Finance Corp.	40055Q3V2	05/30/2018	06/12/2028	100.000	0.000	4.3000	215.49	0.144855	0.147969	0.151150	0.154400	0.157720	52.83	55.12	
GS Finance Corp.	40055Q3S9	05/30/2018	06/08/2028	100.000	0.000	4.3000	215.49	0.144786	0.147899	0.151079	0.154327	0.157645	52.83	55.12	
GS Finance Corp.	40055QDU3	06/29/2018	07/11/2028	100.000	0.000	4.3600	214.53	0.144126	0.147268	0.150479	0.153759	0.157111	53.53	55.89	
GS Finance Corp.	40057KXV0	02/28/2022	03/01/2029	100.000	0.000	3.2400	27.45	0.091483	0.092965	0.094471	0.096002	0.097557	33.56	34.66	
GS Finance Corp.	40055QUW0	09/28/2018	10/09/2025	100.000	0.000	4.1100	189.23	0.134510	0.137274	0.140095	0.142974	0.145912	49.38	51.43	
GS Finance Corp.	40055A5G8	12/26/2017	12/26/2024	100.000	0.000	3.0002	161.03	0.096718	0.098169	0.099641	0.101136		35.09	35.64	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40057J3N4	08/31/2021	09/10/2031	100.000	0.000	2.2800	30.77	0.064826	0.065565	0.066313	0.067069	0.067833	23.64	24.18	
GS Finance Corp.	40057R6Q1	11/29/2021	11/30/2026	100.000	0.000	2.0600	22.58	0.058410	0.059012	0.059619	0.060233	0.060854	21.17	21.61	
GS Finance Corp.	36264H495	04/22/2022	05/03/2029	100.000	0.000	4.4749	31.15	0.127257	0.130104	0.133015	0.135991	0.139034	46.66	48.77	
GS Finance Corp.	40055QV58	09/04/2018	09/04/2025	100.000	0.000	3.9600	184.88	0.128680	0.131228	0.133826	0.136476	0.139178	47.39	49.28	
GS Finance Corp.	40057J3M6	08/31/2021	09/12/2028	100.000	0.000	1.9000	25.60	0.053821	0.054332	0.054848	0.055369	0.055895	19.58	19.95	
GS Finance Corp.	40055QE40	06/29/2018	12/29/2023	100.000	0.000	3.7950	184.58	0.124848	0.127217				45.12		
GS Finance Corp.	40055QUU4	09/28/2018	10/09/2025	100.000	0.000	4.1100	189.23	0.134510	0.137274	0.140095	0.142974	0.145912	49.38	51.43	
GS Finance Corp.	40055Q3R1	05/30/2018	11/28/2025	100.000	0.000	4.0503	201.93	0.134728	0.137457	0.140240	0.143080	0.145978	49.18	51.19	
GS Finance Corp.	40057KY23	02/28/2022	02/26/2027	100.000	0.000	2.9749	25.19	0.083853	0.085100	0.086366	0.087650	0.088954	30.73	31.65	
GS Finance Corp.	40055Q3P5	05/30/2018	06/10/2025	100.000	0.000	4.0101	199.75	0.133329	0.136002	0.138729	0.141511	0.144348	48.59	50.56	
GS Finance Corp.	40055QVB5	09/04/2018	09/06/2023	100.000	0.000	3.6999	171.87	0.119034	0.121236				29.56		
GS Finance Corp.	40056KTK2	12/03/2019	12/03/2024	100.000	0.000	2.4500	77.84	0.073214	0.074111	0.075019	0.075938		26.57	25.07	
GS Finance Corp.	40057J3Y0	08/31/2021	03/02/2028	100.000	0.000	1.7999	24.24	0.050908	0.051366	0.051828	0.052295	0.052765	18.52	18.85	
GS Finance Corp.	40054KJ72	09/30/2016	10/02/2023	100.000	0.000	2.6002	175.34	0.084351	0.085448				23.06		
GS Finance Corp.	40057J3X2	08/31/2021	08/31/2028	100.000	0.000	1.9000	25.60	0.053784	0.054289	0.054811	0.055329	0.055857	19.58	19.95	
GS Finance Corp.	40057JDX1	09/30/2021	10/02/2029	100.000	0.000	2.0967	26.49	0.059476	0.060100	0.060730	0.061366	0.062010	21.64	22.09	
GS Finance Corp.	40055A5L7	12/26/2017	01/07/2025	100.000	0.000	2.9999	161.03	0.095368	0.096798	0.098250	0.099724	0.101220	35.09	36.15	
GS Finance Corp.	40055AWP8	05/03/2018	05/04/2023	100.000	0.000	3.6800	185.31	0.120463					14.82		
GS Finance Corp.	40055QUZ3	09/28/2018	10/09/2025	100.000	0.000	4.1100	189.23	0.134510	0.137274	0.140095	0.142974	0.145912	49.38	51.43	
GS Finance Corp.	40056EM21	01/03/2019	01/03/2024	100.000	0.000	4.2400	182.46	0.136407	0.139299	0.142252			50.67	0.28	
GS Finance Corp.	40054LLU6	08/16/2017	08/26/2024	100.000	0.000	2.9499	170.49	0.094939	0.096339	0.097760	0.099202		34.78	23.23	
GS Finance Corp.	40057KXZ1	02/28/2022	03/09/2029	100.000	0.000	3.2400	27.46	0.091548	0.093031	0.094539	0.096070	0.097626	33.56	34.66	
GS Finance Corp.	40057KHF3	12/27/2021	01/09/2029	100.000	0.000	2.2401	22.79	0.062968	0.063673	0.064386	0.065107	0.065837	23.04	23.56	
GS Finance Corp.	40055A5W3	12/26/2017	12/26/2024	100.000	0.000	3.0002	161.03	0.096718	0.098169	0.099641	0.101136		35.09	35.64	
GS Finance Corp.	40055A5T0	12/13/2017	12/23/2024	100.000	0.000	3.0499	165.17	0.098646	0.100151	0.101678	0.103229		35.81	36.07	
GS Finance Corp.	40055QED0	07/05/2018	07/05/2023	100.000	0.000	3.7500	181.49	0.120858	0.123124				22.65		
GS Finance Corp.	40055QVC3	09/28/2018	10/10/2028	100.000	0.000	4.3700	202.20	0.144513	0.147670	0.150897	0.154194	0.157563	53.11	55.46	
GS Finance Corp.	40055AWU7	05/03/2018	05/04/2023	100.000	0.000	3.6800	185.31	0.120463					14.82		
GS Finance Corp.	40054KJG2	09/30/2016	10/12/2023	100.000	0.000	2.5000	168.10	0.080677	0.081685				22.85		
GS Finance Corp.	40057J4L7	08/25/2021	08/28/2028	100.000	0.000	1.8700	25.46	0.052929	0.053424	0.053924	0.054428	0.054937	19.27	19.63	
GS Finance Corp.	40057LKT7	03/30/2022	04/09/2029	100.000	0.000	3.8500	29.18	0.109109	0.111209	0.113350	0.115532	0.117756	40.01	41.56	
GS Finance Corp.	40057KYQ0	02/24/2022	02/27/2029	100.000	0.000	3.1601	27.13	0.089190	0.090599	0.092030	0.093485	0.094962	32.71	33.76	
GS Finance Corp.	40054KJE7	09/30/2016	10/01/2026	100.000	0.000	3.0000	204.69	0.099644	0.101139	0.102656	0.104196	0.105759	36.41	37.51	
GS Finance Corp.	40057KYP2	02/24/2022	02/25/2027	100.000	0.000	2.9000	24.88	0.081730	0.082916	0.084118	0.085337	0.086575	29.94	30.81	
GS Finance Corp.	40057LL33	03/30/2022	03/30/2026	100.000	0.000	3.5451	26.85	0.100220	0.101997	0.103805	0.105645	0.107517	36.73	38.04	
GS Finance Corp.	40057LL25	03/31/2022	04/01/2027	100.000	0.000	3.6500	27.72	0.103537	0.105432	0.107361	0.109326	0.111326	37.96	39.36	
GS Finance Corp.	40057E5Y9	06/03/2020	12/04/2024	100.000	0.000	1.7526	46.01	0.050856	0.051301	0.051751	0.052204		18.41	17.31	
GS Finance Corp.	40054LME1	08/30/2017	08/28/2025	100.000	0.000	3.0491	175.27	0.098515	0.100017	0.101542	0.103090	0.104661	36.11	37.22	
GS Finance Corp.	40056XTW6	12/27/2019	12/28/2027	100.000	0.000	2.7733	86.47	0.083679	0.084840	0.086016	0.087209	0.088418	30.34	31.19	
GS Finance Corp.	40054KJD9	09/30/2016	10/02/2025	100.000	0.000	2.8001	189.93	0.091917	0.093204	0.094509	0.095832	0.097174	33.55	34.50	
GS Finance Corp.	40057KHK2	12/27/2021	12/28/2028	100.000	0.000	2.2401	22.78	0.063629	0.064342	0.065063	0.065792	0.066528	23.04	23.56	
GS Finance Corp.	40056YF22	02/28/2020	03/01/2028	100.000	0.000	2.3000	67.16	0.067659	0.068438	0.069225	0.070021	0.070826	24.69	25.26	
GS Finance Corp.	40054KJCL	09/30/2016	10/02/2023	100.000	0.000	2.5002	168.11	0.080628	0.081636				22.03		
GS Finance Corp.	40054LMF8	08/30/2017	08/30/2023	100.000	0.000	2.7001	153.88	0.085765	0.086910				20.71		
GS Finance Corp.	40055AGK7	02/16/2018	02/28/2025	100.000	0.000	3.6799	194.60	0.120595	0.122814	0.125074	0.127375	0.129719	44.36	46.01	
GS Finance Corp.	40057JW85	11/29/2021	05/27/2027	100.000	0.000	2.1329	23.38	0.060512	0.061157	0.061809	0.062469	0.063135	21.94	22.42	
GS Finance Corp.	40054LN34	08/31/2017	09/12/2024	100.000	0.000	2.8996	166.08	0.093105	0.094455	0.095825	0.097214		34.06	24.30	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40055A6J1	12/27/2017	01/04/2028	100.000	0.000	3.2999	178.24	0.106279	0.108033	0.109815	0.111627	0.113469	39.20	40.51	
GS Finance Corp.	40057JW93	11/29/2021	11/29/2028	100.000	0.000	2.4100	26.44	0.068567	0.069393	0.070229	0.071075	0.071932	24.89	25.49	
GS Finance Corp.	40054LN26	08/31/2017	06/02/2023	100.000	0.000	2.6505	150.89	0.084554					12.77		
GS Finance Corp.	40057JW77	11/29/2021	11/29/2028	100.000	0.000	2.4100	26.44	0.068567	0.069393	0.070229	0.071075	0.071932	24.89	25.49	
GS Finance Corp.	40055AGL5	02/16/2018	02/28/2025	100.000	0.000	3.6799	194.60	0.120595	0.122814	0.125074	0.127375	0.129719	44.36	46.01	
GS Finance Corp.	40057JF68	09/30/2021	10/02/2028	100.000	0.000	1.9700	24.88	0.055811	0.056361	0.056916	0.057476	0.058043	20.29	20.69	
GS Finance Corp.	40055A6K8	12/27/2017	01/08/2025	100.000	0.000	2.9998	160.93	0.095364	0.096794	0.098246	0.099719	0.101215	35.09	36.15	
GS Finance Corp.	40057JW69	11/29/2021	05/27/2027	100.000	0.000	2.1329	23.38	0.060512	0.061157	0.061809	0.062469	0.063135	21.94	22.42	
GS Finance Corp.	40054LN59	08/31/2017	09/12/2024	100.000	0.000	2.8996	166.08	0.093105	0.094455	0.095825	0.097214		34.06	24.30	
GS Finance Corp.	40057JF50	09/30/2021	10/02/2028	100.000	0.000	1.9700	24.88	0.055811	0.056361	0.056916	0.057476	0.058043	20.29	20.69	
GS Finance Corp.	40057LKZ3	03/31/2022	03/31/2028	100.000	0.000	3.7350	28.29	0.105686	0.107660	0.109671	0.111719	0.113805	38.76	40.23	
GS Finance Corp.	40055A6H5	12/27/2017	01/08/2025	100.000	0.000	2.9998	160.93	0.095364	0.096794	0.098246	0.099719	0.101215	35.09	36.15	
GS Finance Corp.	40057E6E2	05/29/2020	05/29/2026	100.000	0.000	2.0800	55.04	0.060844	0.061477	0.062117	0.062763	0.063415	22.06	22.52	
GS Finance Corp.	40056YXG4	04/14/2020	04/14/2027	100.000	0.000	2.3699	66.05	0.069826	0.070653	0.071490	0.072338	0.073195	25.41	26.02	
GS Finance Corp.	40057JF43	09/30/2021	10/01/2026	100.000	0.000	1.5801	19.92	0.044589	0.044941	0.045297	0.045654	0.046015	16.18	16.44	
GS Finance Corp.	40057E6D4	06/03/2020	06/03/2024	100.000	0.000	1.6451	43.14	0.047608	0.047999	0.048394			17.23	7.36	
GS Finance Corp.	40057LKX8	03/25/2022	03/27/2025	100.000	0.000	3.2501	25.06	0.091764	0.093255	0.094771	0.096311	0.097876	33.59	34.69	
GS Finance Corp.	40057JF35	09/30/2021	10/02/2028	100.000	0.000	1.9700	24.88	0.055811	0.056361	0.056916	0.057476	0.058043	20.29	20.69	
GS Finance Corp.	40055A6F9	12/27/2017	01/08/2025	100.000	0.000	2.9998	160.93	0.095364	0.096794	0.098246	0.099719	0.101215	35.09	36.15	
GS Finance Corp.	40057JW51	11/29/2021	05/29/2026	100.000	0.000	1.9350	21.20	0.054794	0.055324	0.055859	0.056400	0.056945	19.86	20.24	
GS Finance Corp.	40054KJ76	09/29/2016	10/01/2024	100.000	0.000	2.7000	182.70	0.088109	0.089298	0.090504	0.091726		32.15	24.66	
GS Finance Corp.	40057JF27	09/30/2021	09/30/2027	100.000	0.000	1.7751	22.40	0.050187	0.050632	0.051081	0.051535	0.051992	18.23	18.55	
GS Finance Corp.	40056YXF6	04/14/2020	01/15/2025	100.000	0.000	2.1451	59.63	0.062853	0.063527	0.064209	0.064897	0.065593	22.85	23.34	
GS Finance Corp.	40057J4N3	08/25/2021	03/01/2027	100.000	0.000	1.5774	21.45	0.044524	0.044875	0.045229	0.045585	0.045945	16.18	16.43	
GS Finance Corp.	40054CBU7	02/26/2016	02/28/2023	100.000	0.000	2.7500	205.70	0.090744					5.26		
GS Finance Corp.	40054LMZ4	08/31/2017	09/03/2024	100.000	0.000	2.9002	166.11	0.093058	0.094408	0.095777	0.097165		34.06	23.43	
GS Finance Corp.	40057JWA0	11/29/2021	11/29/2028	100.000	0.000	2.4100	26.44	0.068567	0.069393	0.070229	0.071075	0.071932	24.89	25.49	
GS Finance Corp.	40056Y6P4	01/31/2020	01/31/2024	100.000	0.000	2.1851	65.51	0.064086	0.064786	0.065494			23.41	1.90	
GS Finance Corp.	40056YGN8	02/28/2020	08/28/2025	100.000	0.000	2.0300	59.08	0.059308	0.059910	0.060518	0.061132	0.061753	21.61	22.05	
GS Finance Corp.	40056EMU9	01/02/2019	01/02/2024	100.000	0.000	4.3600	188.16	0.140848	0.143918	0.147056			52.37		
GS Finance Corp.	40054CCB8	02/29/2016	02/29/2024	100.000	0.000	3.3000	250.95	0.112774	0.112765	0.115886			41.54	6.84	
GS Finance Corp.	40057JEZ5	09/30/2021	09/30/2027	100.000	0.000	1.7751	22.40	0.050187	0.050632	0.051081	0.051535	0.051992	18.23	18.55	
GS Finance Corp.	40054LN75	08/31/2017	08/28/2023	100.000	1.250	2.7089	149.84	0.081051	0.081678				19.33		
GS Finance Corp.	40056Y6J8	01/31/2020	01/31/2023	100.000	0.000	2.0501	61.36	0.059926					1.74		
GS Finance Corp.	40054LN76	08/31/2017	09/14/2027	100.000	0.000	2.9002	166.12	0.093141	0.094492	0.095862	0.097252	0.098663	34.06	35.06	
GS Finance Corp.	40057JEY8	09/22/2021	03/24/2027	100.000	0.000	1.6075	20.63	0.045377	0.045742	0.046110	0.046480	0.046854	16.47	16.74	
GS Finance Corp.	40057FJM7	02/24/2021	02/24/2028	100.000	0.000	1.5700	29.41	0.044647	0.044998	0.045351	0.045707	0.046066	16.23	16.48	
GS Finance Corp.	40056PPU3	07/03/2019	07/08/2024	100.000	0.000	2.7199	99.01	0.081963	0.083077	0.084207	0.085352		30.10	15.95	
GS Finance Corp.	40057JEX0	09/22/2021	09/25/2028	100.000	0.000	1.9000	24.42	0.053792	0.054303	0.054819	0.055340	0.055866	19.56	19.93	
GS Finance Corp.	40057E6W2	05/29/2020	06/01/2028	100.000	0.000	2.3367	62.00	0.068798	0.069602	0.070415	0.071238	0.072070	24.96	25.55	
GS Finance Corp.	40055Q5H1	06/05/2018	06/05/2023	100.000	0.000	3.6299	178.80	0.118549					18.26		
GS Finance Corp.	40056YGZ1	02/28/2020	03/11/2030	100.000	0.000	2.4800	72.58	0.073332	0.074241	0.075162	0.076094	0.077038	26.76	27.43	
GS Finance Corp.	40056XDT0	09/27/2019	10/05/2026	100.000	0.000	2.7000	91.43	0.081333	0.082431	0.083544	0.084672	0.085815	29.67	30.47	
GS Finance Corp.	40055AGZ4	01/31/2018	02/12/2025	100.000	0.000	3.4499	183.30	0.111905	0.113835	0.115799	0.117796	0.119828	41.17	42.61	
GS Finance Corp.	40057LLL3	04/05/2022	04/07/2027	100.000	0.000	3.4801	25.86	0.098370	0.100081	0.101823	0.103595	0.105397	36.01	37.28	
GS Finance Corp.	40056YXV1	04/13/2020	04/11/2025	100.000	0.000	2.5468	71.19	0.075353	0.076313	0.077285	0.078269	0.079265	27.45	28.16	
GS Finance Corp.	40056YH56	02/28/2020	03/11/2027	100.000	0.000	2.2100	64.47	0.064909	0.065626	0.066351	0.067084	0.067826	23.65	24.18	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40056YH72	02/28/2020	02/28/2023	100.000	0.000	1.8799	54.62	0.054721						3.12	
GS Finance Corp.	40056YXW9	04/13/2020	04/11/2024	100.000	0.000	2.3867	66.60	0.070341	0.071180	0.072030				25.61	7.20
GS Finance Corp.	40056YH64	02/28/2020	08/28/2024	100.000	0.000	1.9925	57.97	0.058160	0.058739	0.059324	0.059915			21.18	14.17
GS Finance Corp.	40056Y6Q2	01/31/2020	01/31/2023	100.000	0.000	2.1001	62.90	0.061464						1.78	
GS Finance Corp.	40057JWC6	11/29/2021	12/08/2028	100.000	0.000	2.4099	26.44	0.068607	0.069434	0.070271	0.071117	0.071974		24.89	25.49
GS Finance Corp.	40056YGS7	02/28/2020	03/11/2027	100.000	0.000	2.2100	64.47	0.064909	0.065626	0.066351	0.067084	0.067826		23.65	24.18
GS Finance Corp.	40057JWB8	11/29/2021	12/08/2028	100.000	0.000	2.4099	26.44	0.068607	0.069434	0.070271	0.071117	0.071974		24.89	25.49
GS Finance Corp.	40055AHE0	02/28/2018	02/27/2025	100.000	0.000	3.6753	192.88	0.122471	0.124721	0.124721	0.127013	0.129347		44.24	45.89
GS Finance Corp.	40054LNL4	08/31/2017	09/03/2024	100.000	0.000	2.9002	166.11	0.093058	0.094408	0.095777	0.097165			34.06	23.43
GS Finance Corp.	40057HKK9	07/30/2021	08/01/2028	100.000	0.000	1.7900	25.62	0.050618	0.051071	0.051528	0.051989	0.052454		18.44	18.77
GS Finance Corp.	40054LNL6	08/31/2017	09/03/2024	100.000	0.000	2.9002	166.11	0.093058	0.094408	0.095777	0.097165			34.06	23.43
GS Finance Corp.	40057HQJ2	07/30/2021	04/30/2027	100.000	0.000	1.5401	22.03	0.043608	0.043944	0.044282	0.044623	0.044967		15.80	16.04
GS Finance Corp.	40055AHF7	02/28/2018	02/27/2025	100.000	0.000	3.6753	192.88	0.120261	0.122471	0.124721	0.127013	0.129347		44.24	45.89
GS Finance Corp.	40056Y7A6	01/27/2020	02/05/2030	100.000	0.000	2.6900	81.39	0.077932	0.081007	0.082096	0.083200	0.084319		29.28	30.08
GS Finance Corp.	40055QWR9	09/28/2018	09/30/2026	100.000	0.000	4.1967	193.53	0.137674	0.140563	0.143513	0.146524	0.149599		50.61	52.76
GS Finance Corp.	40055AHD2	02/28/2018	03/11/2025	100.000	0.000	3.6869	193.55	0.120876	0.123104	0.125373	0.127685	0.130038		44.41	46.06
GS Finance Corp.	40057LLS8	03/29/2022	03/27/2025	100.000	0.000	3.1595	24.00	0.089136	0.090545	0.091975	0.093428	0.094904		32.61	33.65
GS Finance Corp.	40057LLQ2	04/05/2022	04/03/2024	100.000	0.000	2.1915	16.25	0.061535	0.062209	0.062891				22.39	5.79
GS Finance Corp.	36259E770	02/05/2020	08/05/2025	100.000	0.000	2.1693	64.71	0.063599	0.064289	0.064987	0.065691	0.066404		23.22	23.73
GS Finance Corp.	40057E6Y8	05/29/2020	06/01/2028	100.000	0.000	2.3367	62.00	0.068798	0.069602	0.070415	0.071238	0.072070		24.96	25.55
GS Finance Corp.	40056XDX1	10/08/2019	10/09/2029	100.000	0.000	2.9000	97.50	0.087823	0.089102	0.090394	0.091705	0.093035		32.06	32.99
GS Finance Corp.	40057LLP4	04/05/2022	04/03/2025	100.000	0.000	3.1988	23.76	0.090260	0.091703	0.093170	0.094660	0.096174		33.01	34.07
GS Finance Corp.	40055QWN8	09/28/2018	09/30/2024	100.000	0.000	3.9849	183.03	0.129647	0.132230	0.134865	0.137552			47.61	36.76
GS Finance Corp.	40057J5G7	09/03/2021	09/06/2028	100.000	0.000	1.8400	24.63	0.052065	0.052544	0.053027	0.053515	0.054007		18.94	19.29
GS Finance Corp.	40055Q5L2	06/05/2018	06/05/2023	100.000	0.000	3.6299	178.80	0.118549						18.26	
GS Finance Corp.	40055AHM2	02/28/2018	03/11/2025	100.000	0.000	3.6869	193.55	0.120876	0.123104	0.125373	0.127685	0.130038		44.41	46.06
GS Finance Corp.	40057JG91	09/30/2021	10/02/2028	100.000	0.000	1.9700	24.88	0.055811	0.056361	0.056916	0.057476	0.058043		20.29	20.69
GS Finance Corp.	40055AHN0	02/28/2018	11/29/2023	100.000	0.000	3.5414	185.33	0.116238	0.118297					38.50	
GS Finance Corp.	40057HR51	07/30/2021	08/01/2029	100.000	0.000	1.9200	27.50	0.054364	0.054886	0.055413	0.055945	0.056482		19.82	20.20
GS Finance Corp.	40056Y7G3	01/22/2020	03/20/2025	100.000	0.000	2.3879	72.36	0.070657	0.071500	0.072354	0.073218	0.074092		25.76	26.38
GS Finance Corp.	40055AHK6	02/28/2018	03/10/2028	100.000	0.000	3.9678	209.59	0.131705	0.134318	0.136983	0.139701	0.142472		48.47	50.41
GS Finance Corp.	40055A7J0	12/26/2017	01/05/2023	100.000	0.000	2.6999	143.93	0.084674						0.34	
GS Finance Corp.	40057HQP8	07/30/2021	08/11/2031	100.000	0.000	2.1800	31.27	0.061924	0.062599	0.063282	0.063972	0.064669		22.60	23.10
GS Finance Corp.	40055AHL4	02/28/2018	03/11/2025	100.000	0.000	3.6869	193.55	0.120876	0.123104	0.125373	0.127685	0.130038		44.41	46.06
GS Finance Corp.	40057JG67	09/30/2021	03/30/2028	100.000	0.000	1.8725	23.64	0.052992	0.053489	0.053989	0.054495	0.055005		19.26	19.62
GS Finance Corp.	40055AYK7	04/26/2018	05/07/2025	100.000	0.000	3.9700	202.07	0.131777	0.134392	0.137060	0.139781	0.142555		48.20	50.13
GS Finance Corp.	40057HQN3	07/30/2021	08/11/2031	100.000	0.000	2.1800	31.27	0.061924	0.062599	0.063282	0.063972	0.064669		22.60	23.10
GS Finance Corp.	40055AHJ9	02/28/2018	03/11/2025	100.000	0.000	3.6869	193.55	0.120876	0.123104	0.125373	0.127685	0.130038		44.41	46.06
GS Finance Corp.	40057HQM5	07/30/2021	04/30/2027	100.000	0.000	1.5401	22.03	0.043608	0.043944	0.044282	0.044623	0.044967		15.80	16.04
GS Finance Corp.	40055AHG5	02/28/2018	02/27/2025	100.000	0.000	3.7053	194.58	0.121402	0.123651	0.125942	0.128275	0.130652		44.67	46.34
GS Finance Corp.	40057LLX7	04/14/2022	04/21/2027	100.000	0.000	3.9900	28.66	0.113131	0.115388	0.117690	0.120038	0.122433		41.45	43.12
GS Finance Corp.	40055AHH3	02/28/2018	03/11/2025	100.000	0.000	3.6869	193.55	0.120876	0.123104	0.125373	0.127685	0.130038		44.41	46.06
GS Finance Corp.	40057HQL7	07/30/2021	08/01/2028	100.000	0.000	1.7900	25.62	0.050618	0.051071	0.051528	0.051989	0.052454		18.44	18.77
GS Finance Corp.	40055AYW1	05/17/2018	05/29/2025	100.000	0.000	3.9900	200.40	0.132575	0.135220	0.137917	0.140669	0.143475		48.37	50.32
GS Finance Corp.	40056YHR8	02/12/2020	02/23/2027	100.000	0.000	2.3500	69.77	0.069254	0.070068	0.070891	0.071724	0.072567		25.29	25.89
GS Finance Corp.	40055QCE6	06/27/2018	06/27/2023	100.000	5.000	3.5005	157.62	0.097472						17.16	
GS Finance Corp.	40055AYU5	05/17/2018	05/29/2025	100.000	0.000	3.9900	200.40	0.132575	0.135220	0.137917	0.140669	0.143475		48.37	50.32

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40055AZ67	05/09/2018	05/08/2025	100.000	0.000	3.9777	200.78	0.131904	0.134528	0.137203	0.139932	0.142715	48.24	50.18	
GS Finance Corp.	40055QGB2	06/29/2018	12/31/2025	100.000	0.000	4.1267	202.07	0.137779	0.140622	0.143523	0.146485	0.149507	50.12	52.21	
GS Finance Corp.	40057JXA9	11/29/2021	05/29/2029	100.000	0.000	2.4617	27.01	0.070076	0.070938	0.071811	0.072695	0.073590	25.44	26.07	
GS Finance Corp.	40056YZ49	04/13/2020	04/13/2027	100.000	0.000	2.8100	78.78	0.083694	0.084870	0.086062	0.087271	0.088498	30.53	31.39	
GS Finance Corp.	40055AHU4	02/28/2018	03/11/2025	100.000	0.000	3.6869	193.55	0.120876	0.123104	0.125373	0.127685	0.130038	44.41	46.06	
GS Finance Corp.	36264H651	05/04/2022	05/03/2029	100.000	0.000	4.5500	30.12	0.129250	0.132190	0.135197	0.138273	0.141419	47.40	49.59	
GS Finance Corp.	40055AYT8	05/17/2018	05/29/2025	100.000	0.000	3.9900	200.40	0.132575	0.135220	0.137917	0.140669	0.143475	48.37	50.32	
GS Finance Corp.	40054KL87	10/28/2016	10/30/2024	100.000	0.000	2.7498	183.72	0.089997	0.091234	0.092489	0.093760	0.095060	32.77	27.88	
GS Finance Corp.	40055AYR2	04/26/2018	10/28/2025	100.000	0.000	4.0117	204.37	0.133276	0.135950	0.138676	0.141458	0.144296	48.80	50.78	
GS Finance Corp.	40057HAC4	05/14/2021	05/14/2031	100.000	VARIES	2.5799	41.72	0.070118	0.069589	0.069585	0.069751	0.070000	25.12	25.10	
GS Finance Corp.	40057J6E1	08/31/2021	08/31/2036	100.000	VARIES	2.5599	33.68	0.068627	0.066937	0.065770	0.065627	0.065950	24.05	23.67	
GS Finance Corp.	40054KLC8	10/31/2016	11/09/2023	100.000	0.000	2.6003	172.82	0.084396	0.085493				26.19		
GS Finance Corp.	40055Q6F4	05/29/2018	06/07/2023	100.000	0.000	3.7299	184.85	0.122457					19.10		
GS Finance Corp.	40057LML2	04/13/2022	04/23/2029	100.000	0.000	4.0900	29.50	0.116066	0.118440	0.120862	0.123333	0.125856	42.54	44.29	
GS Finance Corp.	40056FAB1	05/03/2019	05/14/2024	100.000	0.000	3.2699	126.12	0.101852	0.103518	0.105210			37.12	13.99	
GS Finance Corp.	40057JGE0	09/30/2021	10/12/2028	100.000	0.000	1.9700	24.88	0.055842	0.056392	0.056948	0.057509	0.058075	20.29	20.69	
GS Finance Corp.	40057JGC4	09/15/2021	09/15/2031	100.000	VARIES	2.2298	28.65	0.060836	0.060570	0.060339	0.060413	0.060556	21.80	21.76	
GS Finance Corp.	362273AG9	12/17/2015	06/19/2023	100.000	0.000	2.9199	226.36	0.099369					16.69		
GS Finance Corp.	40057HAL4	05/19/2021	05/18/2028	100.000	0.000	1.9374	31.67	0.055394	0.055931	0.056473	0.057020	0.057572	20.08	20.48	
GS Finance Corp.	40056YZE7	04/30/2020	10/30/2025	100.000	0.000	2.2800	62.40	0.067028	0.067792	0.068565	0.069346	0.070137	24.36	24.92	
GS Finance Corp.	40054KLJ3	10/28/2016	10/30/2023	100.000	0.000	2.5999	172.96	0.084338	0.085434				25.41		
GS Finance Corp.	40055QY48	09/28/2018	06/29/2023	100.000	0.000	3.8199	174.89	0.124640					22.19		
GS Finance Corp.	40055AZG5	05/02/2018	05/15/2028	100.000	0.000	4.2400	216.21	0.142470	0.145490	0.148574	0.151724	0.154941	52.11	54.35	
GS Finance Corp.	40055QY63	10/03/2018	10/03/2023	100.000	0.000	3.8100	173.79	0.123081	0.125425				33.90		
GS Finance Corp.	40056YZD9	05/05/2020	05/03/2024	100.000	0.000	1.8596	50.39	0.054097	0.054600	0.055107			19.62	6.72	
GS Finance Corp.	40056KEZ5	10/02/2019	10/04/2024	100.000	0.000	2.4700	83.00	0.073865	0.074777	0.075571	0.076636		26.92	20.83	
GS Finance Corp.	40057LNA5	04/06/2022	04/06/2027	100.000	0.000	3.5800	26.50	0.101225	0.103037	0.104881	0.106759	0.108670	37.08	38.42	
GS Finance Corp.	40056FRX5	07/31/2019	07/31/2025	100.000	0.000	2.8851	102.92	0.087332	0.088592	0.089870	0.091166	0.092481	32.05	32.98	
GS Finance Corp.	40054KLR5	10/31/2016	10/29/2026	100.000	0.000	2.9991	201.63	0.099593	0.101086	0.102602	0.104141	0.105703	36.31	37.41	
GS Finance Corp.	40056XFJ0	10/31/2019	05/01/2025	100.000	0.000	2.5800	84.66	0.077402	0.078400	0.079412	0.080436	0.081474	28.16	28.90	
GS Finance Corp.	40057EZL4	01/29/2021	01/31/2028	100.000	0.000	1.4700	28.56	0.041743	0.042049	0.042358	0.042670	0.042983	15.18	15.40	
GS Finance Corp.	40057HB33	05/28/2021	05/31/2028	100.000	0.000	1.9100	30.73	0.054597	0.055119	0.055645	0.056177	0.056713	19.78	20.16	
GS Finance Corp.	40056XWH5	12/31/2019	12/30/2024	100.000	2.000	2.4808	75.33	0.069963	0.070831	0.070331	0.071204		25.34	25.41	
GS Finance Corp.	40057EZK6	01/29/2021	07/31/2028	100.000	0.000	1.5383	29.90	0.043725	0.044061	0.044400	0.044741	0.045085	15.90	16.15	
GS Finance Corp.	40057HS27	07/30/2021	11/01/2027	100.000	0.000	1.6399	23.47	0.044696	0.046877	0.047262	0.047649	0.048040	16.85	17.13	
GS Finance Corp.	40055QGX4	07/17/2018	07/28/2025	100.000	0.000	4.0100	193.55	0.130720	0.133341	0.136014	0.138741	0.141523	48.34	50.30	
GS Finance Corp.	40056XFE1	11/05/2019	08/03/2023	100.000	0.000	2.2501	73.19	0.066462	0.067210				14.22		
GS Finance Corp.	40055AZM2	05/30/2018	05/30/2025	100.000	0.000	4.0099	199.75	0.133177	0.135847	0.138571	0.141349	0.144183	48.59	50.56	
GS Finance Corp.	40057EZJ9	01/29/2021	01/31/2028	100.000	0.000	1.4700	28.56	0.041743	0.042049	0.042358	0.042670	0.042983	15.18	15.40	
GS Finance Corp.	40056XWG7	12/31/2019	12/29/2023	100.000	1.600	2.3779	72.11	0.067636	0.067912				24.26		
GS Finance Corp.	40055Q6X5	05/25/2018	11/25/2026	100.000	0.000	4.2450	213.20	0.142453	0.145477	0.148565	0.151718	0.154938	52.05	54.28	
GS Finance Corp.	40054KLQ7	10/31/2016	10/31/2023	100.000	0.000	2.6000	172.80	0.084331	0.085428				25.41		
GS Finance Corp.	40055QGV8	07/17/2018	07/28/2025	100.000	0.000	4.0100	193.55	0.130720	0.133341	0.136014	0.138741	0.141523	48.34	50.30	
GS Finance Corp.	40055QXX5	09/28/2018	06/30/2025	100.000	0.000	4.0788	187.67	0.134548	0.137292	0.140092	0.142949	0.145864	48.94	50.95	
GS Finance Corp.	40055AZL4	05/30/2018	05/30/2025	100.000	0.000	4.0099	199.75	0.133177	0.135847	0.138571	0.141349	0.144183	48.59	50.56	
GS Finance Corp.	40055AZY6	05/29/2018	05/29/2026	100.000	0.000	4.1267	206.20	0.137761	0.140604	0.143505	0.146466	0.149488	50.29	52.39	
GS Finance Corp.	40057FLX0	03/12/2021	03/12/2036	100.000	VARIES	2.8689	50.16	0.073545	0.071162	0.069761	0.068917	0.068663	25.63	24.84	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40056XFQ4	10/31/2019	11/02/2027	100.000	0.000	2.8600	94.20	0.086521	0.087759	0.089014	0.090286	0.091578	31.52	32.43	
GS Finance Corp.	40057PLW2	03/11/2021	03/11/2031	100.000	VARIES	2.5191	44.62	0.066388	0.065062	0.064695	0.064900	0.065348	23.47	23.40	
GS Finance Corp.	40055AZX8	05/29/2018	05/29/2024	100.000	0.000	3.9300	195.57	0.130062	0.132618	0.135224			47.45	20.01	
GS Finance Corp.	40056FB87	05/06/2019	05/04/2023	100.000	0.000	3.1376	120.47	0.097171					11.95		
GS Finance Corp.	40055QYA4	10/03/2018	10/17/2023	100.000	0.000	3.8100	173.80	0.123263	0.125612				35.68		
GS Finance Corp.	40056FRY3	07/31/2019	01/31/2023	100.000	0.000	2.5974	92.27	0.077959					2.26		
GS Finance Corp.	40056FAX3	04/11/2019	04/11/2024	100.000	0.000	3.3601	132.09	0.104880	0.106642	0.108434			38.36	10.84	
GS Finance Corp.	40057CTM1	09/30/2020	09/30/2026	100.000	0.000	1.5050	34.36	0.043077	0.043401	0.043728	0.044057	0.044388	15.63	15.86	
GS Finance Corp.	40057JHJ8	10/05/2021	10/03/2031	100.000	0.000	2.4583	30.75	0.069967	0.070827	0.071697	0.072579	0.073471	25.50	26.13	
GS Finance Corp.	40056EPF9	01/31/2019	02/02/2027	100.000	0.000	4.1367	174.11	0.132645	0.135389	0.138189	0.141048	0.143965	49.07	51.12	
GS Finance Corp.	40057CTV3	09/30/2020	09/30/2026	100.000	0.000	1.5050	34.36	0.043077	0.043401	0.043728	0.044057	0.044388	15.63	15.86	
GS Finance Corp.	40056X5V4	09/30/2019	10/09/2026	100.000	0.000	2.7800	93.99	0.083948	0.085115	0.086298	0.087498	0.088714	30.62	31.48	
GS Finance Corp.	40057JHH2	10/05/2021	10/05/2028	100.000	0.000	2.0500	25.60	0.058116	0.058712	0.059314	0.059922	0.060536	21.13	21.57	
GS Finance Corp.	40056FSC0	07/31/2019	08/10/2026	100.000	0.000	3.0000	107.21	0.091195	0.092563	0.093952	0.095361	0.096791	33.47	34.48	
GS Finance Corp.	40056YJF2	02/20/2020	02/15/2023	100.000	0.000	1.9251	56.41	0.056084					2.47		
GS Finance Corp.	40057KL84	01/31/2022	01/31/2029	100.000	0.000	2.7900	25.82	0.078582	0.079679	0.080790	0.081917	0.083060	28.82	29.63	
GS Finance Corp.	40056X6B7	10/03/2019	07/06/2023	100.000	0.000	2.3413	78.46	0.069348	0.070160				12.98		
GS Finance Corp.	40056FSQ9	08/05/2019	08/14/2024	100.000	0.000	2.7501	97.50	0.082971	0.084112	0.085269	0.086441		30.39	19.23	
GS Finance Corp.	40055AJG3	02/22/2018	06/22/2026	100.000	0.000	3.8739	204.97	0.129538	0.132047	0.134605	0.137212	0.139870	47.13	48.97	
GS Finance Corp.	40057KL68	01/31/2022	07/29/2027	100.000	0.000	2.5682	23.75	0.072251	0.073179	0.074119	0.075070	0.076034	26.46	27.15	
GS Finance Corp.	40056FSN6	07/31/2019	07/31/2025	100.000	0.000	2.8851	102.92	0.087332	0.088592	0.089870	0.091166	0.092481	32.05	32.98	
GS Finance Corp.	40057KL50	01/31/2022	01/31/2029	100.000	0.000	2.7900	25.82	0.078582	0.079679	0.080790	0.081917	0.083060	28.82	29.63	
GS Finance Corp.	40057KL43	01/31/2022	07/30/2026	100.000	0.000	2.3787	21.99	0.066862	0.067657	0.068462	0.069276	0.070100	24.46	25.04	
GS Finance Corp.	40056EPG7	01/31/2019	01/31/2025	100.000	0.000	3.9350	165.04	0.125277	0.127742	0.130256	0.132818	0.135432	46.30	48.13	
GS Finance Corp.	40057J7L4	08/17/2021	08/16/2029	100.000	0.000	2.0292	28.10	0.057514	0.058097	0.058687	0.059282	0.059884	20.97	21.40	
GS Finance Corp.	40056X5Z5	10/03/2019	10/15/2024	100.000	0.000	2.4599	82.58	0.073593	0.074498	0.075414	0.076342		26.79	21.58	
GS Finance Corp.	40056FBU8	05/02/2019	05/02/2024	100.000	0.000	3.3001	127.44	0.102795	0.104491	0.106215			37.51	12.85	
GS Finance Corp.	40056FBV6	05/10/2019	05/11/2023	100.000	0.000	3.1001	118.57	0.095911					12.47		
GS Finance Corp.	40057HST9	07/30/2021	08/01/2028	100.000	0.000	1.7900	25.62	0.050618	0.051071	0.051528	0.051989	0.052454	18.44	18.77	
GS Finance Corp.	40056YJM7	02/21/2020	02/21/2030	100.000	VARIES	2.5996	71.98	0.068671	0.068361	0.068087	0.067872	0.067730	24.59	24.43	
GS Finance Corp.	40056FSU0	08/05/2019	02/03/2023	100.000	0.000	2.5838	91.38	0.077508					2.48		
GS Finance Corp.	40055AJN8	02/27/2018	03/08/2023	100.000	0.000	3.4252	178.88	0.110971					7.44		
GS Finance Corp.	40056FSS5	08/05/2019	02/05/2025	100.000	0.000	2.8100	99.71	0.084872	0.086065	0.087274	0.088500	0.089744	31.12	32.00	
GS Finance Corp.	40057KL92	01/31/2022	02/09/2029	100.000	0.000	2.7900	25.82	0.078635	0.079732	0.080844	0.081972	0.083115	28.82	29.63	
GS Finance Corp.	40056X6P6	09/30/2019	10/09/2026	100.000	0.000	2.7800	93.99	0.083948	0.085115	0.086298	0.087498	0.088714	30.62	31.48	
GS Finance Corp.	40056XHT9	02/05/2020	02/14/2025	100.000	0.000	2.1100	62.90	0.061802	0.062454	0.063113	0.063779	0.064452	22.55	23.02	
GS Finance Corp.	40055AJY4	02/27/2018	02/26/2026	100.000	0.000	3.8056	200.41	0.125241	0.127624	0.130052	0.132527	0.135049	46.12	47.89	
GS Finance Corp.	40056XXQ4	02/05/2020	02/05/2024	100.000	0.000	2.0150	59.99	0.058849	0.059442	0.060041			21.47	2.04	
GS Finance Corp.	40056XXR2	02/05/2020	02/05/2024	100.000	0.000	2.0150	59.99	0.058849	0.059442	0.060041			21.47	2.04	
GS Finance Corp.	40055AK89	02/27/2018	02/27/2025	100.000	0.000	3.7200	195.54	0.121976	0.124245	0.126556	0.128910	0.131308	44.89	46.57	
GS Finance Corp.	40055AJST7	02/28/2018	08/31/2023	100.000	0.000	3.4583	180.62	0.112110	0.114027				27.14		
GS Finance Corp.	40057PN42	03/31/2021	03/30/2028	100.000	0.000	2.0392	36.21	0.058394	0.058990	0.059591	0.060199	0.060813	21.24	21.67	
GS Finance Corp.	40054KNF9	11/28/2016	11/28/2023	100.000	0.000	3.0601	203.24	0.101992	0.103553				33.63		
GS Finance Corp.	40057CDX6	07/31/2020	08/02/2028	100.000	0.000	1.6767	41.23	0.048163	0.048566	0.048973	0.049384	0.049798	17.53	17.83	
GS Finance Corp.	40054KNH5	11/28/2016	11/27/2026	100.000	0.000	3.4699	233.17	0.118473	0.120529	0.122620	0.124747	0.126912	43.16	44.67	
GS Finance Corp.	40057HTE0	07/28/2021	02/01/2027	100.000	0.000	1.5051	21.60	0.042444	0.042763	0.043085	0.043409	0.043736	15.43	15.67	
GS Finance Corp.	40056XXZ4	01/31/2020	07/31/2025	100.000	0.000	2.2875	68.67	0.067260	0.068029	0.068807	0.069594	0.070390	24.59	25.15	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40057HTD2	07/28/2021	07/31/2028	100.000	0.000	1.8200	26.16	0.051484	0.051953	0.052426	0.052903	0.053384	18.76	19.10	
GS Finance Corp.	40056YJY1	02/26/2020	03/07/2030	100.000	0.000	2.4900	73.02	0.073638	0.074555	0.075483	0.076423	0.077374	26.88	27.56	
GS Finance Corp.	40056YJK3	02/26/2020	03/07/2030	100.000	0.000	2.4900	73.02	0.073638	0.074555	0.075483	0.076423	0.077374	26.88	27.56	
GS Finance Corp.	40054KNC6	11/28/2016	11/28/2023	100.000	0.000	3.0998	206.11	0.103558	0.105163				34.15		
GS Finance Corp.	40054LQQ0	09/15/2017	09/26/2024	100.000	0.000	2.8003	158.66	0.089467	0.090719	0.091990	0.093278		32.67	24.61	
GS Finance Corp.	40056EQM3	01/31/2019	11/02/2023	100.000	0.000	3.8087	159.47	0.121908	0.124230				37.11		
GS Finance Corp.	40054LQS6	09/15/2017	06/15/2023	100.000	0.000	2.5996	146.57	0.082698					13.56		
GS Finance Corp.	40056FCP8	05/31/2019	05/31/2024	100.000	0.000	3.1099	117.04	0.096240	0.097736	0.099256			35.01	14.79	
GS Finance Corp.	40056EQN1	01/31/2019	10/31/2025	100.000	0.000	4.0688	171.13	0.131459	0.134134	0.136862	0.139647	0.142488	48.14	50.11	
GS Finance Corp.	40055QJ52	07/31/2018	07/30/2026	100.000	0.000	4.1364	198.38	0.135347	0.138146	0.141003	0.143920	0.146896	50.08	52.18	
GS Finance Corp.	40057LP96	04/29/2022	05/01/2029	100.000	0.000	4.4700	30.22	0.126973	0.129811	0.132712	0.135679	0.138711	46.57	48.67	
GS Finance Corp.	40055QJ60	07/31/2018	07/31/2024	100.000	0.000	3.9250	187.45	0.127369	0.129869	0.132418	0.135016		47.07	28.14	
GS Finance Corp.	40056EQL5	01/31/2019	07/31/2026	100.000	0.000	4.1350	174.03	0.132552	0.135292	0.138089	0.140944	0.143858	49.05	51.10	
GS Finance Corp.	40057H2H2	04/21/2021	04/21/2027	100.000	0.000	1.7850	30.58	0.050924	0.051379	0.051837	0.052300	0.052767	18.48	18.81	
GS Finance Corp.	40054LQZ0	09/28/2017	09/28/2023	100.000	0.000	2.7500	154.47	0.087568	0.088772				23.60		
GS Finance Corp.	40055AKQ9	02/28/2018	03/10/2028	100.000	0.000	3.9678	209.59	0.131705	0.134318	0.136983	0.139701	0.142472	48.47	50.41	
GS Finance Corp.	40056EA32	10/12/2018	10/24/2025	100.000	0.000	4.2199	192.76	0.138727	0.141654	0.144643	0.147695	0.150811	50.86	53.03	
GS Finance Corp.	40057HU73	08/04/2021	08/03/2028	100.000	0.000	1.7533	24.89	0.049958	0.049992	0.050430	0.050872	0.051318	18.05	18.37	
GS Finance Corp.	40054LA53	04/28/2017	10/31/2024	100.000	0.000	3.1210	192.18	0.102813	0.104417	0.106047	0.107702		37.50	32.01	
GS Finance Corp.	40054LQJ1	09/28/2017	09/30/2025	100.000	0.000	3.1000	175.61	0.100444	0.102001	0.103582	0.105188	0.106818	36.73	37.87	
GS Finance Corp.	40055AL21	02/14/2018	02/14/2023	100.000	0.000	3.3099	173.80	0.106578					4.58		
GS Finance Corp.	40054LR97	09/29/2017	10/10/2024	100.000	0.000	2.9500	166.42	0.094951	0.096351	0.097772	0.099215		34.66	27.54	
GS Finance Corp.	40054KNU6	11/28/2016	11/27/2024	100.000	0.000	3.2301	215.57	0.108735	0.110491	0.112275	0.114088		39.58	36.93	
GS Finance Corp.	40054LR89	09/29/2017	10/10/2024	100.000	0.000	2.9500	166.42	0.094951	0.096351	0.097772	0.099215		34.66	27.54	
GS Finance Corp.	40054LRB2	09/29/2017	10/12/2027	100.000	0.000	3.3500	190.83	0.110006	0.111849	0.113722	0.115627	0.117564	40.23	41.59	
GS Finance Corp.	40056FDA0	05/17/2019	05/29/2026	100.000	0.000	3.4900	133.55	0.109551	0.111463	0.113408	0.115387	0.117400	39.91	41.31	
GS Finance Corp.	40057FNY6	03/31/2021	04/09/2031	100.000	0.000	2.5000	44.53	0.072127	0.073028	0.073941	0.074865	0.075801	26.28	26.94	
GS Finance Corp.	40057EKV8	11/30/2020	11/30/2027	100.000	0.000	1.4899	31.46	0.042634	0.042952	0.043272	0.043594	0.043919	15.43	15.66	
GS Finance Corp.	40056XZ41	01/31/2020	02/11/2027	100.000	0.000	2.4300	73.08	0.071755	0.072627	0.073510	0.074403	0.075307	26.23	26.88	
GS Finance Corp.	40057EKU0	11/30/2020	11/30/2027	100.000	0.000	1.4899	31.46	0.042634	0.042952	0.043272	0.043594	0.043919	15.43	15.66	
GS Finance Corp.	40057FNX8	03/31/2021	04/09/2031	100.000	0.000	2.5000	44.53	0.072127	0.073028	0.073941	0.074865	0.075801	26.28	26.94	
GS Finance Corp.	40056XYT7	01/31/2020	02/02/2028	100.000	0.000	2.5000	75.24	0.073905	0.074829	0.075764	0.076711	0.077670	27.05	27.73	
GS Finance Corp.	40056XZ25	01/31/2020	02/11/2030	100.000	0.000	2.6400	79.60	0.078366	0.079400	0.080449	0.081511	0.082586	28.69	29.45	
GS Finance Corp.	40057HCZ1	05/28/2021	05/28/2031	100.000	VARIES	2.4405	38.45	0.065927	0.065291	0.065337	0.065523	0.065773	23.60	23.57	
GS Finance Corp.	40054LRA4	09/29/2017	10/10/2024	100.000	0.000	2.9500	166.42	0.094951	0.096351	0.097772	0.099215		34.66	27.54	
GS Finance Corp.	40057LQ79	04/29/2022	05/01/2028	100.000	0.000	4.3700	29.54	0.124073	0.126784	0.129554	0.132385	0.135277	45.48	47.49	
GS Finance Corp.	40057LQ61	04/29/2022	07/30/2026	100.000	0.000	4.1237	27.90	0.115743	0.118129	0.120565	0.123051	0.125588	42.82	44.61	
GS Finance Corp.	40057H3F5	05/05/2021	05/05/2028	100.000	0.000	2.0100	33.68	0.057533	0.058111	0.058695	0.059285	0.059881	20.88	21.30	
GS Finance Corp.	40056FDH5	05/31/2019	06/11/2026	100.000	0.000	3.3900	128.14	0.106032	0.107830	0.109657	0.111516	0.113406	38.57	39.89	
GS Finance Corp.	40057LPT2	04/29/2022	05/01/2029	100.000	0.000	4.4700	30.22	0.126973	0.129811	0.132712	0.135679	0.138711	46.57	48.67	
GS Finance Corp.	40055ALA3	02/20/2018	02/20/2025	100.000	0.000	3.7500	198.10	0.123122	0.125431	0.127783	0.130179	0.132620	45.35	47.07	
GS Finance Corp.	40057LQ20	04/27/2022	04/25/2025	100.000	0.000	3.7917	25.83	0.107300	0.109335	0.111407	0.113520	0.115672	39.27	40.77	
GS Finance Corp.	40056XYF6	01/31/2020	02/11/2027	100.000	0.000	2.4300	73.08	0.071755	0.072627	0.073510	0.074403	0.075307	26.23	26.88	
GS Finance Corp.	36257D436	05/01/2019	09/20/2023	100.000	0.000	3.1913	123.16	0.098682	0.100257				25.84		
GS Finance Corp.	40057HUS7	08/04/2021	08/04/2031	100.000	0.000	2.1800	31.02	0.061883	0.062557	0.063239	0.063928	0.064625	22.60	23.09	
GS Finance Corp.	40054LS47	09/29/2017	10/01/2024	100.000	0.000	2.9500	166.42	0.094883	0.096283	0.097703	0.099144		34.66	26.64	
GS Finance Corp.	40054LAQ7	05/30/2017	05/30/2025	100.000	0.000	3.1002	187.52	0.101991	0.103572	0.105178	0.106808	0.108464	37.10	38.26	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40057CG70	07/23/2020	07/24/2025	100.000	0.000	1.2699	31.36	0.036182	0.036412	0.036643	0.036876	0.037110	13.14	13.31	
GS Finance Corp.	40056PEG6	05/31/2019	06/02/2025	100.000	0.000	3.2500	122.58	0.101081	0.102724	0.104393	0.106089	0.107813	36.78	37.99	
GS Finance Corp.	40054LSV7	09/13/2017	09/12/2024	100.000	0.000	2.8499	161.84	0.091188	0.092488	0.093806	0.095142		33.35	23.79	
GS Finance Corp.	40054LSU9	09/29/2017	10/01/2024	100.000	0.000	2.9500	166.42	0.094883	0.096283	0.097703	0.099144		34.66	26.64	
GS Finance Corp.	40055AMP9	02/26/2018	03/05/2025	100.000	0.000	3.7000	194.53	0.121326	0.123571	0.125857	0.128185	0.130557	44.61	46.27	
GS Finance Corp.	40054KPR1	11/25/2016	11/26/2024	100.000	0.000	3.2499	217.34	0.109550	0.111330	0.113139	0.114978		39.88	37.10	
GS Finance Corp.	40054LBV5	05/31/2017	05/31/2024	100.000	0.000	2.9498	177.73	0.096258	0.097678	0.099119			35.00	14.77	
GS Finance Corp.	40056PF59	05/31/2019	06/03/2027	100.000	0.000	3.4933	132.26	0.109573	0.111487	0.113434	0.115415	0.117431	39.90	41.30	
GS Finance Corp.	40055QKX9	07/31/2018	05/01/2023	100.000	0.000	3.7275	177.39	0.121158					14.54		
GS Finance Corp.	40055QKY7	07/31/2018	08/11/2025	100.000	0.000	4.0600	194.44	0.132614	0.135306	0.138053	0.140856	0.143715	48.99	51.00	
GS Finance Corp.	40057LA92	02/28/2022	02/29/2024	100.000	0.000	1.7601	14.87	0.049325	0.049757	0.050197			17.94	2.91	
GS Finance Corp.	40055QL75	07/31/2018	08/11/2025	100.000	0.000	4.0600	194.44	0.132614	0.135306	0.138053	0.140856	0.143715	48.99	51.00	
GS Finance Corp.	40057JKT2	09/30/2021	09/30/2031	100.000	VARIES	2.4405	30.38	0.066729	0.066481	0.066272	0.066419	0.066561	23.94	23.91	
GS Finance Corp.	40054LSS4	09/29/2017	09/26/2024	100.000	1.500	2.9596	161.18	0.088605	0.089299	0.090004	0.090719		32.16	23.98	
GS Finance Corp.	40055QKWL	07/31/2018	05/01/2025	100.000	0.000	4.0263	192.75	0.132509	0.135176	0.137898	0.140674	0.143506	48.51	50.48	
GS Finance Corp.	40055AMX2	02/28/2018	03/10/2028	100.000	0.000	3.9678	209.59	0.131705	0.134318	0.136983	0.139701	0.142472	48.47	50.41	
GS Finance Corp.	40057H4Z0	05/28/2021	05/31/2029	100.000	0.000	2.0800	33.49	0.059607	0.060227	0.060853	0.061486	0.062126	21.61	22.06	
GS Finance Corp.	40055AMU8	02/28/2018	03/10/2028	100.000	0.000	3.9678	209.59	0.131705	0.134318	0.136983	0.139701	0.142472	48.47	50.41	
GS Finance Corp.	40055QLC4	07/31/2018	01/29/2026	100.000	0.000	4.0947	196.22	0.133748	0.136486	0.139280	0.142132	0.145042	49.48	51.53	
GS Finance Corp.	40054LTA2	09/29/2017	09/30/2024	100.000	0.000	2.9501	166.42	0.094876	0.096275	0.097695	0.099136		34.66	26.54	
GS Finance Corp.	40057PQ72	03/10/2021	03/10/2031	100.000	VARIES	2.5198	45.11	0.068424	0.067997	0.067943	0.068050	0.068244	24.50	24.51	
GS Finance Corp.	40055AMV6	02/28/2018	03/10/2028	100.000	0.000	3.9678	209.59	0.131705	0.134318	0.136983	0.139701	0.142472	48.47	50.41	
GS Finance Corp.	40054LSZ8	09/20/2017	09/22/2025	100.000	0.000	3.0502	173.37	0.098590	0.100093	0.101620	0.103169	0.104743	36.06	37.17	
GS Finance Corp.	36259Y735	04/07/2021	04/05/2028	100.000	0.000	2.1083	37.04	0.060429	0.061066	0.061710	0.062361	0.063018	21.98	22.45	
GS Finance Corp.	40057LAC5	03/02/2022	03/01/2028	100.000	0.000	3.0754	25.70	0.086735	0.088069	0.089423	0.090798	0.092195	31.79	32.77	
GS Finance Corp.	40056FF83	05/31/2019	06/02/2026	100.000	0.000	3.3900	128.14	0.105944	0.107739	0.109566	0.111423	0.113311	38.57	39.89	
GS Finance Corp.	40056FF91	05/31/2019	05/31/2024	100.000	0.000	3.1099	117.04	0.096240	0.097736	0.099256			35.01	14.79	
GS Finance Corp.	36258L742	12/04/2019	06/04/2025	100.000	0.000	2.4932	79.18	0.074599	0.075529	0.076471	0.077424	0.078389	27.07	27.75	
GS Finance Corp.	40055ANAL	02/28/2018	03/12/2025	100.000	0.000	3.6670	192.42	0.120127	0.122330	0.124572	0.126856	0.129182	44.13	45.76	
GS Finance Corp.	40055QLJ9	07/31/2018	08/11/2025	100.000	0.000	4.0600	194.44	0.132614	0.135306	0.138053	0.140856	0.143715	48.99	51.00	
GS Finance Corp.	40057LAX9	03/23/2022	03/26/2029	100.000	0.000	3.4800	27.04	0.098376	0.100088	0.101829	0.103601	0.105404	36.05	37.32	
GS Finance Corp.	40057LAW1	03/23/2022	03/25/2027	100.000	0.000	3.3200	25.79	0.093769	0.095326	0.096908	0.098517	0.100152	34.34	35.49	
GS Finance Corp.	40057KP72	01/31/2022	01/31/2030	100.000	0.000	2.8700	26.56	0.080868	0.082028	0.083205	0.084399	0.085610	29.67	30.53	
GS Finance Corp.	40054LTR5	09/25/2017	09/25/2023	100.000	0.000	2.7000	151.74	0.085765	0.086922				22.85		
GS Finance Corp.	40056P5L5	04/30/2019	04/30/2025	100.000	0.000	3.4500	133.77	0.108020	0.109883	0.111779	0.113707	0.115668	39.45	40.82	
GS Finance Corp.	40054LCJ1	05/18/2017	05/20/2024	100.000	0.000	3.0299	184.13	0.099320	0.100825	0.102352			36.15	14.23	
GS Finance Corp.	40055ANE3	03/16/2018	03/27/2025	100.000	0.000	3.8098	198.29	0.125564	0.127956	0.130394	0.132878	0.135409	46.09	47.86	
GS Finance Corp.	40054QH2	12/30/2016	01/03/2025	100.000	0.000	3.3999	224.31	0.113714	0.115647	0.117613	0.119612	0.121646	41.98	43.42	
GS Finance Corp.	40055ANF0	03/16/2018	03/27/2025	100.000	0.000	3.8098	198.29	0.125564	0.127956	0.130394	0.132878	0.135409	46.09	47.86	
GS Finance Corp.	40057LS51	04/27/2022	05/07/2029	100.000	0.000	4.5200	30.83	0.128554	0.131459	0.134430	0.137468	0.140575	47.12	49.27	
GS Finance Corp.	40055QLQ3	08/03/2018	08/03/2023	100.000	0.000	3.7700	179.13	0.121596	0.123888				26.19		
GS Finance Corp.	40057H5T3	05/19/2021	05/19/2031	100.000	VARIES	2.4694	38.90	0.064216	0.063364	0.063145	0.063337	0.063860	22.92	22.80	
GS Finance Corp.	40054KR65	12/21/2016	12/21/2023	100.000	0.000	3.2002	210.92	0.107548	0.109268				37.95		
GS Finance Corp.	40054QQU3	12/30/2016	12/31/2026	100.000	0.000	3.6499	242.62	0.125971	0.128270	0.130611	0.132994	0.135421	45.77	47.45	
GS Finance Corp.	40057HG79	06/30/2021	06/29/2028	100.000	0.000	1.9816	30.08	0.056695	0.057257	0.057824	0.058397	0.058976	20.51	20.92	
GS Finance Corp.	40057HG61	06/30/2021	03/30/2027	100.000	0.000	1.7249	26.17	0.048955	0.049377	0.049803	0.050233	0.050666	17.78	18.08	
GS Finance Corp.	40057LSB8	05/04/2022	05/02/2025	100.000	0.000	3.8015	25.14	0.107581	0.109626	0.111709	0.113832	0.115996	39.34	40.85	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40056YNL4	04/03/2020	04/04/2024	100.000	0.000	2.6801	75.82	0.079575	0.080642	0.081722			29.03	7.60	
GS Finance Corp.	40057HG53	06/30/2021	03/30/2027	100.000	0.000	1.7249	26.17	0.048955	0.049377	0.049803	0.050233	0.050666	17.78	18.08	
GS Finance Corp.	40056FX75	08/30/2019	09/02/2025	100.000	0.000	2.4350	84.11	0.072744	0.073629	0.074526	0.075433	0.076352	26.56	27.21	
GS Finance Corp.	40057C7E5	06/30/2020	06/30/2027	100.000	0.000	1.8299	46.65	0.053200	0.053687	0.054178	0.054674	0.055174	19.24	19.59	
GS Finance Corp.	40056PFV2	06/05/2019	06/05/2024	100.000	0.000	3.0199	113.03	0.093165	0.094572	0.096000			33.87	14.78	
GS Finance Corp.	40056FX91	09/05/2019	03/05/2025	100.000	0.000	2.3900	82.15	0.071292	0.072144	0.073006	0.073879	0.074761	26.02	26.64	
GS Finance Corp.	40054KQV1	12/30/2016	07/02/2024	100.000	0.000	3.3199	218.54		0.112383		0.116145		40.79	21.02	
GS Finance Corp.	40054KQO2	12/30/2016	07/01/2024	100.000	0.000	3.4000	224.31	0.115629	0.117595	0.119594			41.98	21.53	
GS Finance Corp.	40055ANM5	03/16/2018	03/27/2025	100.000	0.000	3.8098	198.29	0.125564	0.127956	0.130394	0.132878	0.135409	46.09	47.86	
GS Finance Corp.	40056KX88	10/28/2019	10/22/2027	100.000	1.000	2.8087	91.60	0.082383	0.083540	0.083933	0.085112	0.085527	29.97	30.54	
GS Finance Corp.	40057HX39	07/30/2021	07/31/2028	100.000	0.000	1.7900	25.62	0.050617	0.051070	0.051528	0.051989	0.052454	18.44	18.77	
GS Finance Corp.	40056YNK6	03/31/2020	10/01/2025	100.000	0.000	3.2325	92.32	0.097294	0.098867	0.100465	0.102088	0.103738	35.59	36.75	
GS Finance Corp.	40057C7B1	06/30/2020	07/12/2027	100.000	0.000	1.8300	46.65	0.052753	0.053235	0.053722	0.054214	0.054710	19.24	19.60	
GS Finance Corp.	40057HWP1	07/30/2021	07/30/2036	100.000	VARIES	2.5273	35.28	0.067750	0.065846	0.064534	0.064314	0.064604	23.56	23.20	
GS Finance Corp.	40057LSK8	04/26/2022	04/24/2025	100.000	0.000	3.7917	25.94	0.107300	0.109335	0.111407	0.113520	0.115672	39.27	40.77	
GS Finance Corp.	40054LUA0	10/13/2017	10/25/2024	100.000	0.000	2.9399	164.48	0.094586	0.095976	0.097387	0.098818		34.49	28.89	
GS Finance Corp.	40056FXA8	09/05/2019	03/03/2023	100.000	0.000	2.2054	75.60	0.065421					4.06		
GS Finance Corp.	40056YNR1	03/27/2020	03/27/2025	100.000	0.000	3.8599	111.38	0.117974	0.120251	0.122571	0.124937	0.127348	43.31	45.00	
GS Finance Corp.	40056YNS9	03/27/2020	03/27/2023	100.000	0.000	3.5399	101.78	0.107348					9.23		
GS Finance Corp.	40057LSD4	04/22/2022	04/26/2027	100.000	0.000	4.2500	29.57	0.120622	0.123185	0.125803	0.128476	0.131206	44.22	46.12	
GS Finance Corp.	40057HG87	06/30/2021	06/29/2028	100.000	0.000	1.9816	30.08	0.056695	0.057257	0.057824	0.058397	0.058976	20.51	20.92	
GS Finance Corp.	40057LT50	05/03/2022	05/03/2027	100.000	0.000	4.3101	28.64	0.122304	0.124940	0.127633	0.130383	0.133193	44.81	46.77	
GS Finance Corp.	40057LC25	03/31/2022	04/11/2029	100.000	0.000	3.8100	28.87	0.107974	0.110031	0.112127	0.114263	0.116439	39.57	41.10	
GS Finance Corp.	40057LSP7	04/28/2022	04/24/2024	100.000	0.000	2.4919	16.88	0.070063	0.070936	0.071820			25.50	8.12	
GS Finance Corp.	36253M695	09/14/2017	09/14/2023	100.000	0.000	2.6628	150.44	0.084425	0.085549				21.56		
GS Finance Corp.	40054LUG7	10/30/2017	10/30/2024	100.000	0.000	3.0002	166.45	0.096718	0.098169	0.099641	0.101136		35.26	30.06	
GS Finance Corp.	40054KAB2	04/29/2016	04/27/2023	100.000	1.250	2.8316	198.68	0.087458					10.15		
GS Finance Corp.	40054LUF9	10/30/2017	10/30/2025	100.000	0.000	3.1001	172.40	0.100431	0.101988	0.103568	0.105174	0.106804	36.63	37.77	
GS Finance Corp.	40057LBZ3	03/31/2022	04/11/2029	100.000	0.000	3.8100	28.87	0.107974	0.110031	0.112127	0.114263	0.116439	39.57	41.10	
GS Finance Corp.	40057JN77	10/29/2021	10/29/2027	100.000	0.000	2.0450	24.15	0.057973	0.058565	0.059164	0.059769	0.060380	21.05	21.48	
GS Finance Corp.	40057LBY6	03/31/2022	03/31/2028	100.000	0.000	3.7350	28.29	0.105686	0.107660	0.109671	0.111719	0.113805	38.76	40.23	
GS Finance Corp.	40056FXS9	08/30/2019	03/04/2025	100.000	0.000	2.3825	82.24	0.071073	0.071920	0.072776	0.073643	0.074521	25.94	26.56	
GS Finance Corp.	40057JN69	10/29/2021	10/31/2028	100.000	0.000	2.2300	26.35	0.063339	0.064045	0.064759	0.065481	0.066211	23.02	23.53	
GS Finance Corp.	40054KS23	12/21/2016	12/21/2023	100.000	0.000	3.2002	210.92	0.107548	0.109268				37.95		
GS Finance Corp.	40057LBX8	03/31/2022	01/03/2025	100.000	0.000	3.1443	23.80	0.088051	0.089435	0.090841	0.092270	0.093720	32.44	33.47	
GS Finance Corp.	40057JN51	10/29/2021	10/31/2028	100.000	0.000	2.2300	26.35	0.063339	0.064045	0.064759	0.065481	0.066211	23.02	23.53	
GS Finance Corp.	40057HGN4	06/30/2021	07/10/2031	100.000	0.000	2.3900	36.36	0.068030	0.068843	0.069665	0.070498	0.071340	24.92	25.52	
GS Finance Corp.	40057LSZ5	04/26/2022	05/07/2029	100.000	0.000	4.5200	30.96	0.128570	0.131475	0.134447	0.137485	0.140592	47.13	49.28	
GS Finance Corp.	40057JN44	10/29/2021	10/29/2027	100.000	0.000	2.0450	24.15	0.057973	0.058565	0.059164	0.059769	0.060380	21.05	21.48	
GS Finance Corp.	40057LBV2	03/31/2022	04/02/2026	100.000	0.000	3.5449	26.85	0.100236	0.102012	0.103821	0.105661	0.107534	36.72	38.04	
GS Finance Corp.	40054LUM4	09/29/2017	03/31/2023	100.000	0.000	2.6512	148.48	0.084016					7.48		
GS Finance Corp.	36255U232	08/03/2018	08/05/2025	100.000	0.000	4.0135	191.63	0.130724	0.133347	0.136023	0.138753	0.141537	48.31	50.26	
GS Finance Corp.	40057LSW2	05/04/2022	05/02/2024	100.000	0.000	2.4980	16.50	0.070246	0.071124	0.072012			25.55	8.71	
GS Finance Corp.	40056E3F3	10/31/2018	10/29/2026	100.000	0.000	4.2586	192.14	0.139995	0.142976	0.146021	0.149130	0.152305	51.31	53.52	
GS Finance Corp.	36253M711	09/14/2017	09/14/2023	100.000	0.000	2.6628	150.44	0.084425	0.085549				21.56		
GS Finance Corp.	40057LST9	05/04/2022	05/04/2027	100.000	0.000	4.3200	28.59	0.122591	0.125239	0.127944	0.130708	0.133531	44.91	46.88	
GS Finance Corp.	40056E3G1	10/31/2018	10/31/2024	100.000	0.000	4.0300	181.05	0.131314	0.133960	0.136660	0.139413		48.08	41.36	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40057LSU6	04/21/2022	10/23/2023	100.000	0.000	1.8152	12.64	0.050886	0.051348				14.94		
GS Finance Corp.	36256M569	11/15/2018	11/14/2023	100.000	0.000	3.9688	176.16	0.128997	0.131557				40.84		
GS Finance Corp.	40054KB62	05/31/2016	05/31/2023	100.000	0.000	2.8999	208.81	0.097130					14.47		
GS Finance Corp.	40056P6X8	05/03/2019	05/03/2024	100.000	0.000	3.2700	126.12	0.101754	0.103417	0.105108			37.13	12.82	
GS Finance Corp.	40057H6T2	05/28/2021	06/10/2031	100.000	0.000	2.4200	39.04	0.069748	0.070592	0.071446	0.072310	0.073185	25.30	25.91	
GS Finance Corp.	40054L3Y8	04/28/2017	04/28/2025	100.000	0.000	3.3000	204.16	0.109749	0.111559	0.113400	0.115271	0.117173	40.07	41.40	
GS Finance Corp.	40056EUU0	02/28/2019	11/30/2023	100.000	0.000	3.5488	144.77	0.112506	0.114503				37.37		
GS Finance Corp.	40057H6S4	05/28/2021	06/10/2031	100.000	0.000	2.4200	39.04	0.069748	0.070592	0.071446	0.072310	0.073185	25.30	25.91	
GS Finance Corp.	40056EUV8	02/28/2019	12/01/2025	100.000	0.000	3.8350	157.20	0.122880	0.125236	0.127638	0.130085	0.132580	44.80	46.54	
GS Finance Corp.	40054L3S1	04/28/2017	04/30/2024	100.000	0.000	3.0498	187.43	0.100077	0.101603	0.103153			36.45	12.28	
GS Finance Corp.	40054LV76	10/31/2017	11/12/2024	100.000	0.000	3.0000	166.45	0.096810	0.098262	0.099736	0.101232		35.26	31.29	
GS Finance Corp.	40057H6R6	05/28/2021	05/31/2028	100.000	0.000	1.9100	30.73	0.054597	0.055119	0.055645	0.056177	0.056713	19.78	20.16	
GS Finance Corp.	40056EV47	02/28/2019	03/02/2027	100.000	0.000	3.9567	162.49	0.128612	0.131157	0.133751			46.45	48.31	
GS Finance Corp.	40056P6S9	04/30/2019	01/29/2026	100.000	0.000	3.5433	137.62	0.110322	0.112276	0.114265	0.116290	0.118350	40.67	42.12	
GS Finance Corp.	40054LUU6	10/31/2017	10/31/2024	100.000	0.000	2.9999	166.44	0.096709	0.098160	0.099632	0.101127		35.25	30.06	
GS Finance Corp.	40057H6Q8	05/28/2021	05/31/2028	100.000	0.000	1.9100	30.73	0.054597	0.055119	0.055645	0.056177	0.056713	19.78	20.16	
GS Finance Corp.	40056EV54	02/28/2019	02/28/2025	100.000	0.000	3.7301	152.59	0.117921	0.120120	0.122360	0.124642	0.126967	43.39	45.03	
GS Finance Corp.	40054LUT9	10/31/2017	07/31/2023	100.000	0.000	2.7496	151.66	0.086957	0.088153				18.39		
GS Finance Corp.	40054L3U6	04/27/2017	04/29/2025	100.000	0.000	3.3000	204.26	0.109766	0.111577	0.113418	0.115289	0.117191	40.07	41.40	
GS Finance Corp.	40057H6P0	05/28/2021	12/01/2026	100.000	0.000	1.5051	24.16	0.042763	0.043085	0.043409	0.043736	0.044065	15.47	15.71	
GS Finance Corp.	40054LV92	10/31/2017	11/12/2024	100.000	0.000	3.0000	166.45	0.096810	0.098262	0.099736	0.101232		35.26	31.29	
GS Finance Corp.	40057JN93	10/29/2021	10/31/2028	100.000	0.000	2.2300	26.35	0.063339	0.064045	0.064759	0.065481	0.066211	23.02	23.53	
GS Finance Corp.	40054LV84	10/31/2017	11/12/2024	100.000	0.000	3.0000	166.45	0.096810	0.098262	0.099736	0.101232		35.26	31.29	
GS Finance Corp.	40056P6R1	04/30/2019	01/30/2024	100.000	0.000	3.2726	126.55	0.101023	0.102676	0.104356			37.17	3.03	
GS Finance Corp.	40057JN85	10/29/2021	10/29/2026	100.000	0.000	1.8600	21.95	0.052632	0.053122	0.053616	0.054114	0.054617	19.10	19.45	
GS Finance Corp.	40056XM78	12/02/2019	11/30/2023	100.000	0.000	2.3118	73.38	0.068791	0.069586				22.78		
GS Finance Corp.	40054KBA3	05/27/2016	05/30/2024	100.000	0.000	2.8998	209.09	0.097148	0.098556	0.099985			35.31	14.90	
GS Finance Corp.	40054L4B7	04/28/2017	04/24/2023	100.000	1.250	2.8079	166.08	0.085155					9.62		
GS Finance Corp.	40054LVA9	10/31/2017	11/09/2027	100.000	0.000	3.3500	187.41	0.109962	0.111804	0.113677	0.115581	0.117517	40.11	41.47	
GS Finance Corp.	40057FS62	03/31/2021	03/29/2029	100.000	0.000	2.1944	39.01	0.062979	0.063670	0.064369	0.065075	0.065789	22.92	23.43	
GS Finance Corp.	40055APE1	03/29/2018	10/01/2025	100.000	0.000	3.9000	201.69	0.128928	0.131442	0.134005	0.136618	0.139282	47.32	49.19	
GS Finance Corp.	40056EEG9	11/30/2018	12/02/2026	100.000	0.000	4.4667	197.87	0.148092	0.151400	0.154781	0.158238	0.161772	54.10	56.55	
GS Finance Corp.	40055APP8	03/29/2018	12/31/2024	100.000	0.000	3.8275	197.63	0.127319	0.129756	0.132239	0.134770		46.28	47.93	
GS Finance Corp.	40057LCS8	03/31/2022	04/02/2029	100.000	0.000	3.8100	28.87	0.107871	0.109926	0.112020	0.114154	0.116329	39.57	41.09	
GS Finance Corp.	40057LTU5	05/04/2022	11/02/2023	100.000	0.000	1.8465	12.18	0.051761	0.052239				15.67		
GS Finance Corp.	40055QNS7	08/16/2018	08/27/2025	100.000	0.000	3.9600	187.21	0.128835	0.131386	0.133987	0.136640	0.139345	47.48	49.38	
GS Finance Corp.	40057H7F1	05/28/2021	05/31/2028	100.000	0.000	1.9100	30.73	0.054597	0.055119	0.055645	0.056177	0.056713	19.78	20.16	
GS Finance Corp.	40057LCQ2	03/31/2022	04/02/2029	100.000	0.000	3.8100	28.87	0.107871	0.109926	0.112020	0.114154	0.116329	39.57	41.09	
GS Finance Corp.	40055APD3	03/29/2018	03/30/2023	100.000	0.000	3.6000	184.97	0.117427					10.45		
GS Finance Corp.	40054LEF7	06/30/2017	03/30/2023	100.000	0.000	2.6506	155.98	0.084547					7.52		
GS Finance Corp.	40057KQM8	01/24/2022	01/22/2027	100.000	0.000	2.4107	22.69	0.067763	0.068580	0.069406	0.070243	0.071090	24.80	25.40	
GS Finance Corp.	40054LEE0	06/30/2017	07/02/2024	100.000	0.000	2.8998	171.67	0.093037	0.094386	0.095754	0.097143		34.22	17.58	
GS Finance Corp.	40054L4C5	04/25/2017	04/25/2024	100.000	0.000	3.0999	191.07	0.101982	0.103563	0.105168			37.21	11.99	
GS Finance Corp.	40057L2N0	02/14/2022	02/14/2029	100.000	0.000	2.9501	26.14	0.083155	0.084381	0.085626	0.086889	0.088171	30.49	31.40	
GS Finance Corp.	40055APM3	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063	46.89	48.72	
GS Finance Corp.	40054LVS0	10/31/2017	10/31/2024	100.000	0.000	2.9999	166.44	0.096709	0.098160	0.099632	0.101127		35.25	30.06	
GS Finance Corp.	40055APN1	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063	46.89	48.72	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40056EEQ7	11/30/2018	08/31/2023	100.000	0.000	4.0588	178.54	0.131085	0.133716					31.81	
GS Finance Corp.	40056XME3	11/29/2019	05/30/2025	100.000	0.000	2.4675	78.71	0.073779	0.074690	0.075611	0.076544	0.077488		26.78	27.45
GS Finance Corp.	40055APL5	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063		46.89	48.72
GS Finance Corp.	40054KBP0	05/27/2016	05/30/2023	100.000	0.000	2.8998	209.16	0.096611						14.40	
GS Finance Corp.	40054LEN0	06/29/2017	06/29/2023	100.000	0.000	2.6999	159.11	0.086917						15.47	
GS Finance Corp.	40057JNT9	10/29/2021	10/31/2029	100.000	0.000	2.3400	27.66	0.066535	0.067314	0.068101	0.068898	0.069704		24.19	24.76
GS Finance Corp.	40054L4L5	04/28/2017	01/30/2024	100.000	0.000	3.0000	184.16	0.097455	0.098917	0.100400				35.79	2.91
GS Finance Corp.	40057HHL7	06/30/2021	06/28/2029	100.000	0.000	2.1192	32.19	0.060750	0.061394	0.062045	0.062702	0.063367		21.99	22.46
GS Finance Corp.	40054LEM2	06/29/2017	07/01/2025	100.000	0.000	3.0998	184.54	0.101994	0.101994	0.105180	0.105180	0.108465		37.00	38.16
GS Finance Corp.	40056YPD0	03/31/2020	04/01/2027	100.000	0.000	3.3000	94.32	0.099491	0.101133	0.102802	0.104498	0.106222		36.41	37.62
GS Finance Corp.	40056EEJ3	11/30/2018	12/03/2024	100.000	0.000	4.2600	188.00	0.140115	0.143099	0.146147	0.149260			51.15	49.08
GS Finance Corp.	40057FSG0	03/24/2021	03/24/2031	100.000	VARIABLE	2.5493	44.01	0.066311	0.064873	0.064410	0.064594	0.065109		23.43	23.29
GS Finance Corp.	40055APG6	04/05/2018	04/17/2023	100.000	0.000	3.4899	178.22	0.113406						12.02	
GS Finance Corp.	40054KSN7	01/30/2017	01/30/2025	100.000	0.000	3.3999	220.89	0.113682	0.115615	0.117580	0.119579	0.121612		41.86	43.30
GS Finance Corp.	40055APU5	03/29/2018	10/10/2025	100.000	0.000	3.9000	201.70	0.129053	0.131569	0.134135	0.136750	0.139417		47.32	49.19
GS Finance Corp.	40056E4V7	10/31/2018	07/31/2023	100.000	0.000	3.8487	172.35	0.123343	0.125716					26.21	
GS Finance Corp.	40054KBW5	05/31/2016	05/29/2023	100.000	1.250	2.9093	201.83	0.090325						13.37	
GS Finance Corp.	40055APV3	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063		46.89	48.72
GS Finance Corp.	40056E4X3	10/31/2018	07/31/2025	100.000	0.000	4.1350	186.17	0.133923	0.136692	0.139518	0.142402	0.145347		49.56	51.63
GS Finance Corp.	40056E4W5	10/31/2018	04/30/2026	100.000	0.000	4.2103	189.78	0.138163	0.141071	0.144041	0.147073	0.150169		50.62	52.77
GS Finance Corp.	40056EET1	11/30/2018	06/01/2026	100.000	0.000	4.4283	196.03	0.146579	0.149825	0.153142	0.156533	0.159999		53.55	55.95
GS Finance Corp.	40054KBS4	05/31/2016	05/31/2024	100.000	0.000	3.0499	220.64	0.103142	0.104715	0.106312				37.51	15.84
GS Finance Corp.	40056EW61	03/05/2019	03/04/2024	100.000	0.000	3.5562	144.27	0.111745	0.113732	0.115754				41.05	7.29
GS Finance Corp.	40055APR2	03/29/2018	04/10/2028	100.000	0.000	4.0900	212.40	0.136487	0.139278	0.142126	0.145033	0.147999		50.09	52.16
GS Finance Corp.	40054KT55	01/31/2017	01/31/2024	100.000	0.000	3.2500	210.28	0.107790	0.109542	0.111322				39.65	3.23
GS Finance Corp.	40054KT48	01/31/2017	01/29/2027	100.000	0.000	3.6999	242.39	0.125723	0.128049	0.130417	0.132830	0.135287		46.39	48.12
GS Finance Corp.	36257D808	07/03/2019	01/03/2024	100.000	0.000	2.6546	96.53	0.079810	0.080869	0.081943				29.30	0.16
GS Finance Corp.	40056PYV1	08/30/2019	03/04/2027	100.000	0.000	2.5733	89.07	0.077200	0.078193	0.079199	0.080218	0.081250		28.20	28.93
GS Finance Corp.	36256M858	02/05/2019	02/05/2024	100.000	0.000	3.5778	148.58	0.112517	0.114530	0.116578				41.46	3.96
GS Finance Corp.	40056EES3	11/30/2018	09/02/2025	100.000	0.000	4.3363	191.72	0.141518	0.144586	0.147721	0.150923	0.154196		52.24	54.53
GS Finance Corp.	40055APP6	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063		46.89	48.72
GS Finance Corp.	40054KBT2	05/31/2016	05/29/2026	100.000	0.000	3.2989	240.50	0.113342	0.115211	0.117112	0.119043	0.121007		41.26	42.63
GS Finance Corp.	40056FYW9	08/30/2019	09/02/2025	100.000	0.000	2.4350	84.11	0.072744	0.073629	0.074526	0.075433	0.076352		26.56	27.21
GS Finance Corp.	40054KTB2	01/27/2017	01/29/2024	100.000	0.000	3.1998	207.07	0.105858	0.107552	0.109273				38.93	3.06
GS Finance Corp.	40057RAK9	12/31/2021	01/03/2029	100.000	0.000	2.2100	22.29	0.062078	0.062764	0.063457	0.064158	0.064867		22.72	23.22
GS Finance Corp.	40054LFC3	06/30/2017	07/02/2024	100.000	0.000	2.8998	171.67	0.093037	0.094386	0.095754	0.097143			34.22	17.58
GS Finance Corp.	40057KAJ2	12/31/2021	01/03/2029	100.000	0.000	2.2100	22.29	0.062078	0.062764	0.063457	0.064158	0.064867		22.72	23.22
GS Finance Corp.	40054KTD8	01/30/2017	01/30/2024	100.000	0.000	3.2500	210.28	0.107790	0.109542	0.111322				39.65	3.23
GS Finance Corp.	40054K2A3	02/29/2016	02/27/2026	100.000	0.000	3.6002	276.29	0.126072	0.128341	0.130651	0.133003	0.135397		46.36	48.05
GS Finance Corp.	40056XN77	11/29/2019	12/01/2027	100.000	0.000	2.7267	87.27	0.082164	0.083284	0.084420	0.085570	0.086737		29.85	30.67
GS Finance Corp.	40057HZB9	08/31/2021	08/30/2029	100.000	0.000	2.0160	27.18	0.057136	0.057706	0.058294	0.058878	0.059475		20.81	21.23
GS Finance Corp.	40057RAH6	12/31/2021	07/02/2026	100.000	0.000	1.8399	18.54	0.051584	0.052059	0.052538	0.053021	0.053509		18.83	19.17
GS Finance Corp.	40057EQ75	12/29/2020	12/28/2027	100.000	0.000	1.4339	29.07	0.040982	0.041276	0.041572	0.041870	0.042170		14.81	15.02
GS Finance Corp.	40057KRG0	02/03/2022	02/05/2029	100.000	0.000	2.7600	25.30	0.077737	0.078809	0.079897	0.081000	0.082117		28.49	29.29
GS Finance Corp.	40057L3F6	03/03/2022	03/04/2027	100.000	0.000	2.8099	23.39	0.079156	0.080269	0.081396	0.082540	0.083700		28.96	29.78
GS Finance Corp.	40056YQ56	03/31/2020	03/30/2028	100.000	0.000	3.3672	96.31	0.101675	0.103387	0.105127	0.106897	0.108697		37.23	38.49
GS Finance Corp.	40057FSX3	03/24/2021	03/24/2031	100.000	VARIABLE	2.5501	44.42	0.068465	0.067978	0.067909	0.068046	0.068283		24.51	24.51

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40057FBU7	02/26/2021	02/28/2028	100.000	0.000	1.6601	31.02	0.047275	0.047667	0.048063	0.048462	0.048864	17.19	17.47	
GS Finance Corp.	40055AQE0	03/29/2018	03/31/2025	100.000	0.000	3.8700	200.01	0.127753	0.130225	0.132745	0.135313	0.137932	46.89	48.72	
GS Finance Corp.	40057KAQ6	12/31/2021	01/12/2029	100.000	0.000	2.2100	22.29	0.062114	0.062800	0.063494	0.064196	0.064905	22.72	23.22	
GS Finance Corp.	40054K2H8	02/26/2016	08/28/2023	100.000	0.000	3.2000	242.85	0.109280	0.111028				26.21		
GS Finance Corp.	40057KAP8	12/31/2021	01/12/2029	100.000	0.000	2.2100	22.29	0.062114	0.062800	0.063494	0.064196	0.064905	22.72	23.22	
GS Finance Corp.	40057KAN3	12/31/2021	07/01/2027	100.000	0.000	2.0000	20.16	0.056675	0.057242	0.057814	0.058393	0.058976	20.51	20.92	
GS Finance Corp.	40057LUQ2	05/04/2022	05/02/2024	100.000	0.000	2.4980	16.50	0.070246	0.071124	0.072012			25.55	8.71	
GS Finance Corp.	40057KAM5	12/31/2021	01/03/2029	100.000	0.000	2.2100	22.29	0.062078	0.062764	0.063457	0.064158	0.064867	22.72	23.22	
GS Finance Corp.	40055QA8	03/28/2018	03/27/2025	100.000	0.000	3.8492	198.97	0.126920	0.129363	0.131853	0.134390	0.136977	46.59	48.41	
GS Finance Corp.	40057LUP4	05/04/2022	05/02/2025	100.000	0.000	3.8015	25.14	0.107581	0.109626	0.111709	0.113832	0.115996	39.34	40.85	
GS Finance Corp.	40057KAL7	12/31/2021	07/01/2027	100.000	0.000	2.0000	20.16	0.056675	0.057242	0.057814	0.058393	0.058976	20.51	20.92	
GS Finance Corp.	40055AQB6	03/28/2018	03/26/2026	100.000	0.000	3.9333	203.69	0.130163	0.132722	0.135333	0.137994	0.140708	47.81	49.71	
GS Finance Corp.	40054LWV2	10/25/2017	04/25/2023	100.000	0.000	2.6502	146.24	0.083973					9.57		
GS Finance Corp.	40054KD29	06/29/2016	06/27/2024	100.000	0.000	2.7999	198.28	0.093168	0.094473	0.095795			33.79	16.86	
GS Finance Corp.	40057HJ50	06/30/2021	09/30/2027	100.000	0.000	1.8350	27.85	0.052151	0.052629	0.053112	0.053599	0.054091	18.95	19.30	
GS Finance Corp.	40055AQP5	03/29/2018	04/10/2028	100.000	0.000	4.0900	212.40	0.136487	0.139278	0.142126	0.145033	0.147999	50.09	52.16	
GS Finance Corp.	40057HJ43	06/30/2021	06/29/2028	100.000	0.000	1.9816	30.08	0.056695	0.057257	0.057824	0.058397	0.058976	20.51	20.92	
GS Finance Corp.	40055AQM2	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063	46.89	48.72	
GS Finance Corp.	40056XNH5	11/29/2019	12/10/2026	100.000	0.000	2.6400	84.40	0.079399	0.080447	0.081509	0.082585	0.083675	28.82	29.58	
GS Finance Corp.	40056XNE2	12/02/2019	12/04/2024	100.000	0.000	2.4200	76.93	0.072264	0.073138	0.074023	0.074919		26.22	24.81	
GS Finance Corp.	40054LFP4	06/30/2017	06/26/2023	100.000	1.250	2.7083	154.68	0.081665					14.29		
GS Finance Corp.	40055AQB6	03/29/2018	04/09/2025	100.000	0.000	3.8700	200.02	0.127874	0.130349	0.132871	0.135442	0.138063	46.89	48.72	
GS Finance Corp.	40056PZS7	08/30/2019	09/04/2024	100.000	0.000	2.3300	80.36	0.069397	0.070205	0.071023	0.071851		25.32	17.41	
GS Finance Corp.	40054KTP1	01/31/2017	01/26/2023	100.000	1.250	3.0595	190.46	0.094102					2.35		
GS Finance Corp.	40057L3V1	03/03/2022	03/05/2030	100.000	0.000	3.1233	26.02	0.088129	0.089506	0.090904	0.092323	0.093765	32.30	33.31	
GS Finance Corp.	40055QPC0	08/31/2018	09/03/2024	100.000	0.000	3.8250	178.61	0.123678	0.126043	0.128453	0.130910		45.51	31.53	
GS Finance Corp.	40056EFX1	12/05/2018	12/05/2023	100.000	0.000	4.1700	183.04	0.136624	0.139473				46.15		
GS Finance Corp.	40057FD43	01/29/2021	01/29/2036	100.000	VARIES	2.3895	44.96	0.063057	0.061691	0.060600	0.059747	0.059152	22.08	21.44	
GS Finance Corp.	40057LEB3	03/31/2022	12/31/2026	100.000	0.000	3.6314	27.50	0.103635	0.105516	0.107432	0.109383	0.111369	37.65	39.03	
GS Finance Corp.	40055QPB2	08/31/2018	09/02/2026	100.000	0.000	4.0567	190.28	0.132352	0.135037	0.137776	0.140570	0.143421	48.78	50.77	
GS Finance Corp.	40057LEA5	03/31/2022	10/03/2028	100.000	0.000	3.7725	28.58	0.106802	0.108817	0.110870	0.112961	0.115092	39.17	40.66	
GS Finance Corp.	40057FU28	04/09/2021	04/09/2031	100.000	VARIES	2.4795	41.62	0.064240	0.063310	0.063282	0.063698	0.064181	22.88	22.93	
GS Finance Corp.	40055AR25	03/14/2018	03/25/2025	100.000	0.000	3.7899	197.41	0.124798	0.127163	0.129572	0.132028	0.134530	45.81	47.56	
GS Finance Corp.	40054KD86	06/24/2016	06/26/2023	100.000	0.000	2.6499	187.23	0.087357					15.29		
GS Finance Corp.	40056XNL6	11/29/2019	12/10/2026	100.000	0.000	2.6400	84.40	0.079399	0.080447	0.081509	0.082585	0.083675	28.82	29.58	
GS Finance Corp.	40057FU00	03/31/2021	03/31/2028	100.000	VARIES	2.1198	36.95	0.058184	0.058023	0.058102	0.058190	0.058310	20.91	20.95	
GS Finance Corp.	40054KDE3	06/30/2016	07/02/2024	100.000	0.000	2.7499	194.35		0.091238			0.093765	33.07	16.97	
GS Finance Corp.	40056EGA0	11/30/2018	11/30/2028	100.000	0.000	4.6200	205.23	0.154059	0.157618	0.161259	0.164984	0.168795	56.32	58.96	
GS Finance Corp.	40057F2Y9	01/29/2021	02/10/2031	100.000	0.000	1.8800	36.63	0.053740	0.054246	0.054755	0.055270	0.055790	19.58	19.95	
GS Finance Corp.	36264H107	03/16/2022	03/14/2025	100.000	0.000	3.0228	24.06	0.085222	0.086510	0.087818	0.089145	0.090492	31.19	32.14	
GS Finance Corp.	40054LGG3	06/30/2017	06/30/2025	100.000	0.000	3.0999	184.44	0.101980	0.103561	0.105166	0.106796	0.108451	37.00	38.16	
GS Finance Corp.	36264H131	03/16/2022	03/16/2027	100.000	0.000	3.4238	27.28	0.096735	0.098391	0.100075	0.101788	0.103531	35.47	36.70	
GS Finance Corp.	36264H123	03/16/2022	03/14/2025	100.000	0.000	3.0228	24.06	0.085222	0.086510	0.087818	0.089145	0.090492	31.19	32.14	
GS Finance Corp.	40057ER90	12/29/2020	01/08/2031	100.000	0.000	1.9000	38.66	0.054322	0.054838	0.055359	0.055885	0.056416	19.83	20.21	
GS Finance Corp.	40057F2X1	01/29/2021	02/10/2031	100.000	0.000	1.8800	36.63	0.053740	0.054246	0.054755	0.055270	0.055790	19.58	19.95	
GS Finance Corp.	40054KDA1	06/03/2016	06/05/2023	100.000	0.000	3.0002	216.40	0.101155					15.58		
GS Finance Corp.	40056XNS1	11/22/2019	11/23/2029	100.000	0.000	2.9800	96.32	0.090466	0.091814	0.093182	0.094570	0.095979	32.91	33.90	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40055AQZ3	03/14/2018	03/25/2025	100.000	0.000	3.7899	197.41	0.124798	0.127163	0.129572	0.132028	0.134530	45.81	47.56	
GS Finance Corp.	36264H149	03/16/2022	03/16/2027	100.000	0.000	3.4238	27.28	0.096735	0.098391	0.100075	0.101788	0.103531	35.47	36.70	
GS Finance Corp.	40054KUL8	01/30/2017	07/30/2024	100.000	0.000	3.3302	215.95	0.110934	0.112781	0.114659	0.116568		40.83	24.31	
GS Finance Corp.	36260W405	04/20/2021	04/20/2026	100.000	0.000	0.8823	15.06	0.024833	0.024943	0.025053	0.025164	0.025275	8.98	9.05	
GS Finance Corp.	40054KDJ2	06/30/2016	06/28/2023	100.000	1.250	2.6041	176.55	0.079212					14.02		
GS Finance Corp.	40054LXN9	10/31/2017	10/31/2024	100.000	0.000	2.9999	166.44	0.096709	0.098160	0.099632	0.101127		35.25	30.06	
GS Finance Corp.	40054LXR0	10/31/2017	11/10/2027	100.000	0.000	3.3499	187.41	0.109970	0.111811	0.113684	0.115588	0.117524	40.11	41.46	
GS Finance Corp.	40057HJK7	06/16/2021	06/16/2031	100.000	VARIES	2.3104	35.25	0.062286	0.061641	0.061724	0.061918	0.062155	22.30	22.26	
GS Finance Corp.	40054KDM5	06/30/2016	07/12/2023	100.000	0.000	2.6003	182.95	0.084414	0.085512				16.32		
GS Finance Corp.	36260W421	05/06/2021	05/04/2028	100.000	0.000	1.9831	33.16	0.056734	0.057296	0.057864	0.058438	0.059017	20.59	21.00	
GS Finance Corp.	40057ERB5	12/29/2020	06/28/2028	100.000	0.000	1.5125	30.68	0.043298	0.043626	0.043956	0.044288	0.044623	15.65	15.89	
GS Finance Corp.	40057KC27	12/31/2021	07/05/2029	100.000	0.000	2.3116	23.32	0.064976	0.065727	0.066486	0.067255	0.068032	23.79	24.35	
GS Finance Corp.	40055ARE9	04/02/2018	03/31/2023	100.000	0.000	3.5367	181.12	0.115007					10.24		
GS Finance Corp.	40057HJH4	06/23/2021	12/28/2026	100.000	0.000	1.6224	24.90	0.046184	0.046559	0.046937	0.047317	0.047701	16.70	16.97	
GS Finance Corp.	40054KDF0	06/30/2016	07/02/2026	100.000	0.000	3.0000	213.66		0.101146		0.104204		36.68	37.79	
GS Finance Corp.	40055AAD9	01/03/2018	01/03/2023	100.000	0.000	2.6999	143.33	0.084618					0.17		
GS Finance Corp.	40057ERA7	12/29/2020	06/28/2028	100.000	0.000	1.5125	30.68	0.043298	0.043626	0.043956	0.044288	0.044623	15.65	15.89	
GS Finance Corp.	40057HJG6	06/23/2021	06/26/2028	100.000	0.000	1.9299	29.67	0.055186	0.055718	0.056256	0.056799	0.057347	19.97	20.36	
GS Finance Corp.	40057JPN0	10/29/2021	11/09/2028	100.000	0.000	2.2300	26.35	0.063374	0.064080	0.064795	0.065517	0.066248	23.02	23.53	
GS Finance Corp.	40057CKY6	09/03/2020	09/06/2024	100.000	0.000	0.9900	23.26	0.028052	0.028191	0.028330	0.028470		10.16	6.97	
GS Finance Corp.	40057LFA4	03/31/2022	04/11/2029	100.000	0.000	3.8100	28.87	0.107974	0.110031	0.112127	0.114263	0.116439	39.57	41.10	
GS Finance Corp.	36257W178	08/05/2019	08/05/2024	100.000	0.000	2.7442	97.28	0.082723	0.083858	0.085008	0.086175		30.32	18.40	
GS Finance Corp.	40055ARR0	03/21/2018	03/20/2025	100.000	0.000	3.7991	197.04	0.124993	0.127368	0.129787	0.132252	0.134765	45.91	47.67	
GS Finance Corp.	40054KDT0	06/09/2016	06/09/2023	100.000	0.000	2.9998	215.76	0.101122					15.98		
GS Finance Corp.	40056FK46	06/17/2019	06/26/2026	100.000	0.000	3.2600	121.25	0.101490	0.103144	0.104826	0.106534	0.108271	36.85	38.06	
GS Finance Corp.	40054LH31	07/31/2017	05/01/2023	100.000	0.000	2.6501	153.41	0.084534					10.14		
GS Finance Corp.	40054LH23	07/31/2017	07/31/2024	100.000	0.000	2.9499	172.01	0.094864	0.096263	0.097683	0.099124		34.83	20.68	
GS Finance Corp.	40057L421	03/01/2022	02/28/2025	100.000	0.000	2.5668	21.50	0.072200	0.073127	0.074066	0.075016	0.075979	26.39	27.07	
GS Finance Corp.	40057JQ82	10/07/2021	10/07/2027	100.000	0.000	1.8000	22.36	0.050904	0.051362	0.051825	0.052291	0.052762	18.49	18.82	
GS Finance Corp.	40057JQ74	10/07/2021	10/10/2028	100.000	0.000	2.0200	25.11	0.057259	0.057837	0.058422	0.059012	0.059608	20.81	21.23	
GS Finance Corp.	40057EAE7	05/29/2020	06/01/2027	100.000	0.000	2.2400	59.37	0.065795	0.066531	0.067277	0.068030	0.068792	23.86	24.40	
GS Finance Corp.	40054LY57	11/09/2017	05/11/2023	100.000	0.000	2.5499	139.25	0.080410					10.45		
GS Finance Corp.	40054LXT6	10/31/2017	11/12/2024	100.000	0.000	3.0000	166.45	0.096810	0.098262	0.099736	0.101232		35.26	31.29	
GS Finance Corp.	40054KV29	02/27/2017	08/26/2024	100.000	0.000	3.2501	207.38	0.107785	0.109536	0.111316	0.113125		39.56	26.48	
GS Finance Corp.	40055ARW9	03/29/2018	04/10/2028	100.000	0.000	4.0900	212.40	0.136487	0.139278	0.142126	0.145033	0.147999	50.09	52.16	
GS Finance Corp.	40056YS39	03/31/2020	04/01/2027	100.000	0.000	3.3000	94.32	0.099491	0.101133	0.102802	0.104498	0.106222	36.41	37.62	
GS Finance Corp.	40057KCA9	12/10/2021	12/10/2026	100.000	0.000	1.9700	20.97	0.055804	0.056354	0.056909	0.057469	0.058035	20.21	20.61	
GS Finance Corp.	40055ARV1	03/21/2018	03/20/2025	100.000	0.000	3.7991	197.04	0.124993	0.127368	0.129787	0.132252	0.134765	45.91	47.67	
GS Finance Corp.	40057FE42	02/03/2021	02/03/2028	100.000	0.000	1.4700	28.39	0.041739	0.042046	0.042355	0.042666	0.042980	15.17	15.40	
GS Finance Corp.	40054KDV5	06/17/2016	06/15/2023	100.000	2.000	2.6630	177.77	0.077413					12.70		
GS Finance Corp.	40056E6W3	11/05/2018	11/03/2023	100.000	0.000	3.9463	176.38	0.128140	0.130669				39.15		
GS Finance Corp.	40055ART6	03/21/2018	03/21/2024	100.000	0.000	3.6850	190.65	0.120641	0.122864	0.125128			44.28	10.01	
GS Finance Corp.	40054LHH0	07/28/2017	07/28/2023	100.000	0.000	2.7502	159.74	0.087573	0.088777				18.34		
GS Finance Corp.	40054LHJ6	07/28/2017	07/30/2025	100.000	0.000	3.0997	181.62	0.100433	0.101990	0.103570	0.105176	0.106806	36.91	38.06	
GS Finance Corp.	40057CM81	08/31/2020	08/31/2026	100.000	0.000	1.3750	32.53	0.039255	0.039522	0.039796	0.040068	0.040345	14.25	14.44	
GS Finance Corp.	40057CM73	08/31/2020	08/31/2026	100.000	0.000	1.3750	32.53	0.039255	0.039522	0.039796	0.040068	0.040345	14.25	14.44	
GS Finance Corp.	40054KVB9	02/27/2017	02/27/2025	100.000	0.000	3.3001	210.86	0.109752	0.111563	0.113404	0.115275	0.117178	40.29	41.63	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40054LYD0	11/15/2017	11/25/2024	100.000	0.000	2.9499	162.04	0.094939	0.096339	0.097760	0.099202			34.53	31.93
GS Finance Corp.	40056FKE4	07/03/2019	07/03/2024	100.000	0.000	2.7200	99.01	0.081933	0.083047	0.084177	0.085321			30.10	15.53
GS Finance Corp.	40056FKB0	06/28/2019	06/28/2024	100.000	0.000	2.6900	98.28	0.082048	0.083151	0.084270				29.74	14.92
GS Finance Corp.	40054KVC7	02/27/2017	02/27/2024	100.000	0.000	3.1501	200.45	0.103916	0.105553	0.107215				38.11	6.00
GS Finance Corp.	40056FKC8	06/28/2019	06/30/2026	100.000	0.000	2.9700	108.97	0.091482	0.092840	0.094219	0.095618	0.097038		33.18	34.17
GS Finance Corp.	40055QR95	08/31/2018	03/04/2026	100.000	0.000	4.0083	187.84	0.130555	0.133172	0.135841	0.138563	0.141340		48.09	50.04
GS Finance Corp.	40057JR73	10/21/2021	10/21/2036	100.000	VARIES	2.8389	33.38	0.075554	0.073572	0.073176	0.073675	0.074156		26.68	26.50
GS Finance Corp.	40057LFX4	04/05/2022	04/05/2027	100.000	0.000	3.4801	25.86	0.098351	0.100062	0.101803	0.103574	0.105377		36.01	37.28
GS Finance Corp.	40057LG96	03/30/2022	03/30/2027	100.000	0.000	3.6901	27.95	0.104393	0.106319	0.108280	0.110278	0.112313		38.28	39.71
GS Finance Corp.	40055QR79	08/31/2018	06/02/2023	100.000	0.000	3.6500	169.88	0.118264						17.86	
GS Finance Corp.	40055QA69	05/24/2018	08/26/2025	100.000	0.000	4.1042	205.73	0.135527	0.138309	0.141147	0.144043	0.146999		49.99	52.07
GS Finance Corp.	40055QR87	08/31/2018	06/02/2025	100.000	0.000	3.8963	182.22	0.127552	0.130037	0.132570	0.135153	0.137786		46.51	48.34
GS Finance Corp.	40055ABF3	12/19/2017	06/19/2025	100.000	0.000	3.1000	167.47	0.104288	0.101985	0.103565	0.105171	0.106801		36.47	37.61
GS Finance Corp.	40057HKK2	07/06/2021	07/06/2028	100.000	0.000	1.9099	28.65	0.054072	0.054588	0.055110	0.055636	0.056167		19.74	20.12
GS Finance Corp.	40056FKY0	06/28/2019	07/09/2026	100.000	0.000	2.9701	108.98	0.090213	0.091552	0.092912	0.094292	0.095692		33.18	34.17
GS Finance Corp.	40057FW42	04/30/2021	05/12/2031	100.000	0.000	2.4800	42.03	0.071541	0.072428	0.073327	0.074236	0.075156		26.00	26.65
GS Finance Corp.	40057L6B2	03/02/2022	03/02/2027	100.000	0.000	2.9701	24.81	0.083727	0.084970	0.086232	0.087512	0.088812		30.66	31.58
GS Finance Corp.	40054KW77	02/28/2017	02/26/2023	100.000	1.250	2.9063	177.69	0.086707						4.86	
GS Finance Corp.	40054KF50	07/29/2016	08/09/2023	100.000	0.000	2.5301	175.26	0.081781	0.082815					18.01	
GS Finance Corp.	40056EYX0	03/29/2019	12/29/2023	100.000	0.000	3.2563	129.01	0.102102	0.103764					36.85	
GS Finance Corp.	40054LZ98	11/30/2017	12/03/2024	100.000	0.000	2.9998	163.53	0.096730	0.098181	0.099653	0.101148			35.17	33.35
GS Finance Corp.	40054KF84	07/29/2016	07/31/2023	100.000	0.000	2.6502	184.32	0.086228	0.087371					18.23	
GS Finance Corp.	40056FL94	07/03/2019	01/03/2023	100.000	0.000	2.5175	91.36	0.075381						0.15	
GS Finance Corp.	40057CMG3	08/31/2020	09/10/2030	100.000	0.000	1.9400	46.15	0.056042	0.056585	0.057134	0.057688	0.058248		20.39	20.79
GS Finance Corp.	40056FL60	06/28/2019	12/31/2024	100.000	0.000	2.7600	100.95	0.084400	0.085565	0.086746	0.087943			30.60	31.36
GS Finance Corp.	40054KVS2	02/28/2017	02/28/2024	100.000	0.000	3.0999	196.89	0.101982	0.103563	0.105168				37.39	5.99
GS Finance Corp.	40054LZ72	11/30/2017	12/03/2024	100.000	0.000	2.9998	163.53	0.096730	0.098181	0.099653	0.101148			35.17	33.35
GS Finance Corp.	40054KF27	07/29/2016	05/01/2025	100.000	0.000	2.7700	193.30	0.091396	0.092662	0.093945	0.095246	0.096565		33.28	34.21
GS Finance Corp.	40056EYS1	03/29/2019	03/31/2025	100.000	0.000	3.4250	136.07	0.107156	0.108991	0.110858	0.112756	0.114687		39.24	40.60
GS Finance Corp.	40057JA89	09/03/2021	09/05/2031	100.000	0.000	2.2400	30.03	0.063632	0.064344	0.065065	0.065794	0.066531		23.20	23.72
GS Finance Corp.	40054LZ80	11/30/2017	12/03/2024	100.000	0.000	2.9998	163.53	0.096730	0.098181	0.099653	0.101148			35.17	33.35
GS Finance Corp.	40054KF35	07/29/2016	07/30/2026	100.000	0.000	2.9298	205.40	0.096908	0.098328	0.099769	0.101230	0.102713		35.57	36.62
GS Finance Corp.	40057FEZ3	02/26/2021	02/28/2028	100.000	0.000	1.6601	31.02	0.047275	0.047667	0.048063	0.048462	0.048864		17.19	17.47
GS Finance Corp.	40057L6J5	02/24/2022	03/06/2029	100.000	0.000	3.1600	27.13	0.089259	0.090669	0.092102	0.093557	0.095035		32.71	33.76
GS Finance Corp.	40054LZC1	11/30/2017	12/03/2024	100.000	0.000	2.9998	163.53	0.096730	0.098181	0.099653	0.101148			35.17	33.35
GS Finance Corp.	40054LZB3	11/30/2017	08/31/2023	100.000	0.000	2.7985	151.94	0.088745	0.089974					21.43	
GS Finance Corp.	40056EZB7	03/29/2019	12/31/2025	100.000	0.000	3.5625	141.85	0.112985	0.114997	0.117046	0.119131	0.121253		41.04	42.52
GS Finance Corp.	40056EZA9	03/29/2019	04/01/2027	100.000	0.000	3.6700	146.40	0.115808	0.117933	0.120097	0.122301	0.124545		42.46	44.03
GS Finance Corp.	40057JAE6	08/31/2021	09/12/2028	100.000	0.000	1.9000	25.60	0.053821	0.054332	0.054848	0.055369	0.055895		19.58	19.95
GS Finance Corp.	40056FLC7	07/03/2019	01/03/2023	100.000	0.000	2.5175	91.36	0.075381						0.15	
GS Finance Corp.	40054LZE7	11/30/2017	12/03/2025	100.000	0.000	3.1001	169.39	0.100457	0.102014	0.103595	0.105201	0.106831		36.53	37.67
GS Finance Corp.	40057FW83	04/30/2021	05/02/2028	100.000	0.000	2.0200	34.14	0.057836	0.058420	0.059010	0.059606	0.060208		21.00	21.42
GS Finance Corp.	40055AC70	01/31/2018	02/11/2025	100.000	0.000	3.4199	181.58	0.110772	0.112666	0.114592	0.116552	0.118545		40.75	42.16
GS Finance Corp.	40057FF74	02/12/2021	02/12/2031	100.000	VARIES	1.9200	35.87	0.052473	0.052487	0.052560	0.052647	0.052741		18.90	18.96
GS Finance Corp.	40054KEY8	07/29/2016	05/01/2023	100.000	0.000	2.4799	171.55	0.080372						9.64	
GS Finance Corp.	40057FW75	04/30/2021	05/02/2028	100.000	0.000	2.0200	34.14	0.057836	0.058420	0.059010	0.059606	0.060208		21.00	21.42
GS Finance Corp.	40055AC88	01/31/2018	01/30/2025	100.000	0.000	3.4101	181.00	0.110291	0.112171	0.114084	0.116029	0.118007		40.62	42.01

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40057FF66	02/26/2021	02/28/2028	100.000	0.000	1.6601	31.02	0.047275	0.047667	0.048063	0.048462	0.048864	17.19	17.47	
GS Finance Corp.	40057FW67	04/30/2021	10/30/2026	100.000	0.000	1.6375	27.61	0.046612	0.046993	0.047378	0.047766	0.048157	16.90	17.17	
GS Finance Corp.	40055QAB8	06/04/2018	06/13/2025	100.000	0.000	3.9400	195.46	0.130579	0.133151	0.135774	0.138449	0.141176	47.56	49.46	
GS Finance Corp.	40055AC54	01/31/2018	01/30/2025	100.000	0.000	3.4101	181.00	0.110291	0.112171	0.114084	0.116029	0.118007	40.62	42.01	
GS Finance Corp.	40057FF58	02/26/2021	08/28/2028	100.000	0.000	1.7417	32.56	0.049661	0.050093	0.050529	0.050969	0.051413	18.06	18.38	
GS Finance Corp.	40057FW59	04/30/2021	10/30/2026	100.000	0.000	1.6375	27.61	0.046612	0.046993	0.047378	0.047766	0.048157	16.90	17.17	
GS Finance Corp.	40057FF41	02/26/2021	03/10/2031	100.000	0.000	2.1500	40.31	0.061722	0.062385	0.063056	0.063734	0.064419	22.49	22.97	
GS Finance Corp.	40055AC62	01/31/2018	02/11/2025	100.000	0.000	3.4199	181.58	0.110772	0.112666	0.114592	0.116552	0.118545	40.75	42.16	
GS Finance Corp.	40055QRR5	08/31/2018	09/12/2025	100.000	0.000	3.9600	185.41	0.128851	0.131402	0.134004	0.136657	0.139363	47.41	49.30	
GS Finance Corp.	40057JRM0	10/27/2021	04/29/2027	100.000	0.000	1.9850	23.55	0.056245	0.056803	0.057367	0.057936	0.058511	20.42	20.83	
GS Finance Corp.	40057JRL2	10/27/2021	10/30/2028	100.000	0.000	2.2700	26.96	0.064506	0.065238	0.065979	0.066727	0.067485	23.44	23.98	
GS Finance Corp.	40054KFB7	07/28/2016	07/30/2024	100.000	0.000	2.6502	184.32	0.086228	0.087370	0.088528	0.089701		31.59	18.71	
GS Finance Corp.	40056FLD5	07/03/2019	07/15/2024	100.000	0.000	2.7200	99.02	0.082009	0.083124	0.084254	0.085400		30.10	16.55	
GS Finance Corp.	40054LJ39	07/31/2017	08/09/2024	100.000	0.000	2.9498	172.01	0.094927	0.096327	0.097748	0.099189		34.83	21.57	
GS Finance Corp.	40057E2G1	04/30/2020	04/30/2027	100.000	0.000	2.4600	67.46	0.072641	0.073535	0.074439	0.075355	0.076282	26.42	27.08	
GS Finance Corp.	40056YCH5	01/24/2020	01/25/2030	100.000	0.000	2.7100	82.25	0.080524	0.081615	0.082721	0.083842	0.084978	29.53	30.33	
GS Finance Corp.	40055QRZ7	08/31/2018	09/12/2025	100.000	0.000	3.9600	185.41	0.128851	0.131402	0.134004	0.136657	0.139363	47.41	49.30	
GS Finance Corp.	40054LZS6	11/30/2017	12/12/2024	100.000	0.000	2.9999	163.54	0.096805	0.098257	0.099731	0.101227		35.17	34.28	
GS Finance Corp.	40055ACL9	01/31/2018	01/30/2025	100.000	0.000	3.3896	179.83	0.109531	0.111388	0.113276	0.115195	0.117148	40.33	41.71	
GS Finance Corp.	40057FWL4	04/30/2021	05/02/2028	100.000	0.000	2.0200	34.14	0.057836	0.058420	0.059010	0.059606	0.060208	21.00	21.42	
GS Finance Corp.	40057JSR0	10/20/2021	10/20/2031	100.000	VARIES	2.6096	31.08	0.071474	0.070786	0.070282	0.070280	0.070469	25.52	25.31	
GS Finance Corp.	40055QAV4	06/15/2018	06/26/2025	100.000	0.000	4.0700	200.96	0.135698	0.138460	0.141277	0.144152	0.147086	49.38	51.41	
GS Finance Corp.	40055ATK3	04/17/2018	04/28/2025	100.000	0.000	3.7800	192.75	0.124417	0.126768	0.129164	0.131605	0.134093	45.51	47.25	
GS Finance Corp.	40054LJ54	07/31/2017	08/09/2027	100.000	0.000	3.3497	197.29	0.109954	0.111795	0.113668	0.115572	0.117507	40.44	41.81	
GS Finance Corp.	40055QS94	09/07/2018	09/08/2023	100.000	0.000	3.7000	171.51	0.119024	0.121225				29.80		
GS Finance Corp.	40054LZU1	11/30/2017	12/12/2024	100.000	0.000	2.9999	163.54	0.096805	0.098257	0.099731	0.101227		35.17	34.28	
GS Finance Corp.	40055QB84	06/29/2018	07/11/2025	100.000	0.000	4.0800	199.62	0.133388	0.136109	0.138886	0.141719	0.144610	49.44	51.48	
GS Finance Corp.	40054LJ47	07/31/2017	08/09/2024	100.000	0.000	2.9498	172.01	0.094927	0.096327	0.097748	0.099189		34.83	21.57	
GS Finance Corp.	40055ACK1	01/31/2018	10/31/2023	100.000	0.000	3.2433	171.56	0.104971	0.106673				31.69		
GS Finance Corp.	40054LZT4	11/30/2017	12/12/2024	100.000	0.000	2.9999	163.54	0.096805	0.098257	0.099731	0.101227		35.17	34.28	
GS Finance Corp.	40054KWL6	02/17/2017	08/19/2024	100.000	0.000	3.2499	208.45	0.107808	0.109560	0.111341	0.113150		39.59	25.71	
GS Finance Corp.	40055ATJ6	04/17/2018	04/28/2025	100.000	0.000	3.7800	192.75	0.124417	0.126768	0.129164	0.131605	0.134093	45.51	47.25	
GS Finance Corp.	40055ACE5	01/18/2018	01/29/2025	100.000	0.000	3.3498	178.88	0.108166	0.109977	0.111819	0.113692	0.115596	39.82	41.17	
GS Finance Corp.	40055QAR3	06/15/2018	06/26/2025	100.000	0.000	4.0700	200.96	0.135698	0.138460	0.141277	0.144152	0.147086	49.38	51.41	
GS Finance Corp.	40055ACF2	01/18/2018	01/29/2025	100.000	0.000	3.3498	178.88	0.108166	0.109977	0.111819	0.113692	0.115596	39.82	41.17	
GS Finance Corp.	40055ATH0	04/17/2018	04/28/2025	100.000	0.000	3.7800	192.75	0.124417	0.126768	0.129164	0.131605	0.134093	45.51	47.25	
GS Finance Corp.	40055QSC7	08/08/2018	02/06/2026	100.000	0.000	4.0319	191.91	0.131357	0.134005	0.136707	0.139463	0.142274	48.54	50.52	
GS Finance Corp.	40055ATU1	04/02/2018	10/03/2024	100.000	0.000	3.7376	192.24	0.122659	0.124951	0.127286	0.129665		44.98	35.05	
GS Finance Corp.	40057KVD2	02/04/2022	02/04/2027	100.000	0.000	2.5400	23.20	0.071452	0.072359	0.073278	0.074209	0.075151	26.15	26.82	
GS Finance Corp.	40055QBB7	06/29/2018	07/11/2025	100.000	0.000	4.0800	199.62	0.133388	0.136109	0.138886	0.141719	0.144610	49.44	51.48	
GS Finance Corp.	40057FX58	04/05/2021	10/03/2024	100.000	0.000	1.0638	18.62	0.030021	0.030181	0.030341	0.030503		10.86	8.28	
GS Finance Corp.	40057FX41	04/05/2021	04/02/2026	100.000	0.000	1.5814	27.78	0.044971	0.045327	0.045685	0.046046	0.046410	16.32	16.58	
GS Finance Corp.	40055AU47	04/30/2018	05/09/2025	100.000	0.000	4.0400	205.40	0.134488	0.137204	0.139976	0.142803	0.145688	49.19	51.20	
GS Finance Corp.	40055AU54	04/30/2018	05/09/2028	100.000	0.000	4.3200	220.95	0.145605	0.148750	0.151963	0.155245	0.158599	53.31	55.64	
GS Finance Corp.	40055QSB9	08/08/2018	02/06/2026	100.000	0.000	4.0319	191.91	0.131357	0.134005	0.136707	0.139463	0.142274	48.54	50.52	
GS Finance Corp.	40056FM85	06/28/2019	06/30/2025	100.000	0.000	2.8299	103.61	0.086748	0.087975	0.089220	0.090482	0.091763	31.45	32.35	
GS Finance Corp.	40056EZU5	04/03/2019	04/04/2024	100.000	0.000	3.3401	132.10	0.104195	0.105935	0.107704			38.13	10.02	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40055AU39	04/30/2018	05/09/2025	100.000	0.000	4.0400	205.40	0.134488	0.137204	0.139976	0.142803	0.145688	49.19	51.20	
GS Finance Corp.	40055AD20	01/30/2018	02/08/2023	100.000	0.000	3.1499	166.23	0.100782					3.73		
GS Finance Corp.	40054LZV9	11/30/2017	12/13/2027	100.000	0.000	3.3000	181.15	0.108094	0.109878	0.111691	0.113534	0.115407	39.30	40.61	
GS Finance Corp.	40057K3Z4	12/03/2021	12/05/2028	100.000	0.000	2.2800	24.74	0.064793	0.065532	0.066279	0.067035	0.067799	23.50	24.04	
GS Finance Corp.	40057E2H9	04/30/2020	01/30/2026	100.000	0.000	2.3100	63.26	0.067571	0.068351	0.069141	0.069939	0.070747	24.70	25.28	
GS Finance Corp.	40057L7L9	02/24/2022	02/23/2024	100.000	0.000	1.6034	13.72	0.044894	0.045254	0.045617			16.32	2.37	
GS Finance Corp.	40057KVK6	02/03/2022	02/05/2030	100.000	0.000	2.8333	25.98	0.079830	0.080961	0.082108	0.083271	0.084450	29.27	30.11	
GS Finance Corp.	40055QBK7	06/08/2018	10/08/2026	100.000	0.000	4.1144	204.38	0.136354	0.139159	0.142021	0.144943	0.147925	50.06	52.14	
GS Finance Corp.	40057L7J4	03/02/2022	03/12/2029	100.000	0.000	3.1999	26.76	0.090390	0.091836	0.093305	0.094798	0.096315	33.12	34.19	
GS Finance Corp.	40057FFY5	02/22/2021	02/23/2028	100.000	0.000	1.5700	29.50	0.044650	0.045000	0.045353	0.045709	0.046068	16.23	16.48	
GS Finance Corp.	40057LHH7	03/28/2022	04/06/2029	100.000	0.000	3.6600	27.93	0.103611	0.105507	0.107438	0.109404	0.111406	37.97	39.37	
GS Finance Corp.	40057FX82	04/30/2021	05/02/2029	100.000	0.000	2.1733	36.76	0.062366	0.063044	0.063729	0.064421	0.065121	22.65	23.15	
GS Finance Corp.	40055AU88	04/30/2018	05/09/2025	100.000	0.000	4.0400	205.40	0.134488	0.137204	0.139976	0.142803	0.145688	49.19	51.20	
GS Finance Corp.	40054LJA3	07/31/2017	08/09/2024	100.000	0.000	2.9498	172.01	0.094927	0.096327	0.097748	0.099189		34.83	21.57	
GS Finance Corp.	40057FWV2	04/30/2021	05/12/2031	100.000	0.000	2.4800	42.03	0.071541	0.072428	0.073327	0.074236	0.075156	26.00	26.65	
GS Finance Corp.	40055ATX5	04/30/2018	04/30/2025	100.000	0.000	4.0400	205.40	0.134355	0.137069	0.139838	0.142662	0.145544	49.19	51.20	
GS Finance Corp.	40055ACW5	01/30/2018	01/29/2026	100.000	0.000	3.4733	184.62	0.112642	0.114598	0.116588	0.118613	0.120673	41.50	42.96	
GS Finance Corp.	40055ADF1	01/31/2018	02/11/2025	100.000	0.000	3.4199	181.58	0.110772	0.112666	0.114592	0.116552	0.118545	40.75	42.16	
GS Finance Corp.	40055QC42	06/29/2018	07/01/2026	100.000	0.000	4.1733	204.54	0.139637	0.139637	0.145526	0.145526	0.151662	50.79	52.94	
GS Finance Corp.	40055QSU7	08/09/2018	08/13/2025	100.000	0.000	3.9699	188.61	0.129111	0.131673	0.134287	0.136953	0.139671	47.66	49.57	
GS Finance Corp.	40055ADC8	01/31/2018	02/11/2025	100.000	0.000	3.4199	181.58	0.110772	0.112666	0.114592	0.116552	0.118545	40.75	42.16	
GS Finance Corp.	40055A3B1	11/30/2017	05/31/2023	100.000	0.000	2.7000	146.16	0.085762					12.78		
GS Finance Corp.	40055ADD6	01/31/2018	02/11/2025	100.000	0.000	3.4199	181.58	0.110772	0.112666	0.114592	0.116552	0.118545	40.75	42.16	
GS Finance Corp.	40055AUC9	04/30/2018	05/09/2028	100.000	0.000	4.3200	220.95	0.145605	0.148750	0.151963	0.155245	0.158599	53.31	55.64	
GS Finance Corp.	40054LJ74	07/31/2017	07/31/2024	100.000	0.000	2.9499	172.01	0.094864	0.096263	0.097683	0.099124		34.83	20.68	
GS Finance Corp.	40057KVN0	02/04/2022	02/04/2027	100.000	0.000	2.5000	22.84	0.070312	0.071191	0.072081	0.072982	0.073894	25.73	26.38	
GS Finance Corp.	40055QSN3	09/06/2018	09/06/2023	100.000	0.000	3.6500	169.15	0.117172	0.119310				29.09		
GS Finance Corp.	40055AUA3	04/30/2018	05/09/2025	100.000	0.000	4.0400	205.40	0.134488	0.137204	0.139976	0.142803	0.145688	49.19	51.20	
GS Finance Corp.	40055AUB1	04/30/2018	05/09/2025	100.000	0.000	4.0400	205.40	0.134488	0.137204	0.139976	0.142803	0.145688	49.19	51.20	
GS Finance Corp.	40055AUP0	04/30/2018	11/10/2025	100.000	0.000	4.0867	207.99	0.136340	0.139126	0.141969	0.144870	0.147830	49.87	51.93	
GS Finance Corp.	40054KGP5	08/31/2016	08/31/2026	100.000	0.000	2.8001	192.81	0.091396	0.091165	0.093457	0.093735	0.096623	33.57	34.65	
GS Finance Corp.	40054KH41	08/30/2016	08/29/2024	100.000	0.000	2.5993	177.89	0.082916	0.084456	0.084623	0.086665		30.76	20.77	
GS Finance Corp.	40056EJQ2	12/28/2018	12/27/2024	100.000	0.000	4.4909	194.85	0.148979	0.152324	0.155744	0.159242		54.26	56.07	
GS Finance Corp.	40054KGR1	08/04/2016	08/06/2026	100.000	0.000	2.8502	198.87	0.093841	0.095178	0.096535	0.097910	0.099306	34.41	35.40	
GS Finance Corp.	40054LJP0	07/31/2017	07/31/2024	100.000	0.000	2.9499	172.01	0.094864	0.096263	0.097683	0.099124		34.83	20.68	
GS Finance Corp.	40054KGM2	08/31/2016	05/30/2025	100.000	0.000	2.6499	181.56	0.086774	0.087924	0.089089	0.090269	0.091465	31.52	32.36	
GS Finance Corp.	40054KGL4	08/31/2016	06/01/2023	100.000	0.000	2.3999	163.21	0.077390					11.61		
GS Finance Corp.	40056FN27	06/28/2019	12/31/2026	100.000	0.000	3.0233	111.02	0.093297	0.094708	0.096139	0.097593	0.099068	33.84	34.87	
GS Finance Corp.	40055ADK0	01/31/2018	02/11/2025	100.000	0.000	3.4199	181.58	0.110772	0.112666	0.114592	0.116552	0.118545	40.75	42.16	
GS Finance Corp.	40055ADG9	01/31/2018	02/11/2028	100.000	0.000	3.6599	195.37	0.119822	0.122015	0.124247	0.126521	0.128836	44.15	45.78	
GS Finance Corp.	40057JST4	11/03/2021	11/02/2028	100.000	0.000	2.2046	25.80	0.062592	0.063282	0.063980	0.064685	0.065398	22.74	23.24	
GS Finance Corp.	40057PGF5	02/11/2021	02/11/2024	100.000	0.000	0.6198	11.76	0.017378	0.017432	0.017486			6.28	0.70	
GS Finance Corp.	40054KGN0	08/31/2016	09/12/2023	100.000	0.000	2.4502	166.87	0.078832	0.079798				19.96		
GS Finance Corp.	36260W587	05/19/2021	06/03/2026	100.000	0.000	1.4218	23.17	0.040364	0.040651	0.040940	0.041231	0.041524	14.60	14.81	
GS Finance Corp.	40055QBU5	06/29/2018	07/01/2024	100.000	0.000	3.9250	191.40	0.129894	0.129894	0.135043	0.135043		47.22	24.31	
GS Finance Corp.	36261Y566	01/20/2022	02/05/2029	100.000	0.000	2.6418	25.19	0.074436	0.075419	0.076415	0.077425	0.078447	27.26	27.99	
GS Finance Corp.	40055AE78	02/05/2018	02/03/2023	100.000	0.000	3.2054	168.84	0.102718					3.29		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
GS Finance Corp.	40056YE34	02/06/2020	02/19/2030	100.000	0.000	2.5700	76.97	0.076166	0.077145	0.078136	0.079140	0.080157	27.86	28.58	
GS Finance Corp.	40055A3U9	11/22/2017	05/31/2023	100.000	0.000	2.7513	149.82	0.087666					13.06		
GS Finance Corp.	40057KFD0	12/07/2021	12/06/2029	100.000	0.000	2.4094	25.89	0.068547	0.069373	0.070208	0.071054	0.071910	24.87	25.47	
GS Finance Corp.	40055ADU8	02/05/2018	02/03/2023	100.000	0.000	3.2054	168.84	0.102718					3.29		
GS Finance Corp.	40055A3P0	11/30/2017	05/31/2023	100.000	0.000	2.7499	149.03	0.087561					13.05		
GS Finance Corp.	40057FXR0	04/06/2021	01/06/2023	100.000	0.000	0.5194	9.05	0.014522					0.07		
GS Finance Corp.	40054KGT7	08/26/2016	08/28/2023	100.000	0.000	2.5001	170.84	0.080624	0.081631				19.29		
GS Finance Corp.	40054KXY7	03/30/2017	04/01/2024	100.000	0.000	3.1002	193.64	0.102001	0.103582	0.105188			37.29	9.47	
GS Finance Corp.	40055AUQ8	04/30/2018	11/10/2025	100.000	0.000	4.0867	207.99	0.136340	0.139126	0.141969	0.144870	0.147830	49.87	51.93	
GS Finance Corp.	40054KXK9	03/30/2017	04/01/2025	100.000	0.000	3.3001	207.24	0.109763	0.111574	0.113415	0.115286	0.117189	40.17	41.51	
GS Finance Corp.	40057J2H8	08/31/2021	08/31/2028	100.000	0.000	1.9000	25.60	0.053784	0.054289	0.054811	0.055329	0.055857	19.58	19.95	
GS Finance Corp.	40056KRY4	01/03/2020	10/03/2024	100.000	0.000	2.4313	75.09	0.072179	0.073056	0.073944	0.074843		26.30	20.27	
GS Finance Corp.	40056KEC1	12/27/2018	12/27/2028	100.000	0.000	4.7400	206.73	0.158803	0.162567	0.166419	0.170364	0.174401	57.88	60.65	
GS Finance Corp.	40055QCM2	06/29/2018	03/30/2023	100.000	0.000	3.7238	180.95	0.121016					10.77		
GS Finance Corp.	40057JZG0	08/31/2021	08/31/2028	100.000	0.000	1.9000	25.60	0.053784	0.054289	0.054811	0.055329	0.055857	19.58	19.95	
GS Finance Corp.	40056XRZ1	01/03/2020	01/05/2024	100.000	0.000	2.3449	72.31	0.069054	0.069864	0.070683			25.29	0.28	
GS Finance Corp.	40054KYF7	03/31/2017	04/02/2024	100.000	0.000	3.1000	193.63	0.102002	0.103583	0.105189			37.29	9.57	
GS Finance Corp.	40057J2F2	08/31/2021	08/31/2028	100.000	0.000	1.9000	25.60	0.053784	0.054289	0.054811	0.055329	0.055857	19.58	19.95	
GS Finance Corp.	40055QCJ9	06/29/2018	07/11/2028	100.000	0.000	4.3600	214.53	0.144126	0.147268	0.150479	0.153759	0.157111	53.53	55.89	
GS Finance Corp.	40057J2E5	08/31/2021	08/31/2027	100.000	0.000	1.7001	22.88	0.048030	0.048434	0.048850	0.049263	0.049684	17.46	17.76	
GS Finance Corp.	40056XAT3	09/30/2019	09/30/2027	100.000	0.000	2.8633	96.91	0.086617	0.087857	0.089115	0.090390	0.091685	31.63	32.54	
GS Finance Corp.	40057JZD7	08/31/2021	08/31/2027	100.000	0.000	1.7001	22.88	0.048030	0.048434	0.048850	0.049263	0.049684	17.46	17.76	
GS Finance Corp.	40056XAS5	09/30/2019	03/28/2025	100.000	0.000	2.5900	87.33	0.077709	0.078715	0.079734	0.080767	0.081813	28.34	29.08	
GS Finance Corp.	40057FXZ2	04/09/2021	04/09/2031	100.000	VARIES	2.4796	42.20	0.066730	0.066456	0.066544	0.066719	0.066932	23.96	24.02	
GS Finance Corp.	40057J2C9	08/31/2021	08/31/2026	100.000	0.000	1.5000	20.17	0.042293	0.042606	0.042929	0.043250	0.043576	15.36	15.59	
GS Finance Corp.	40055QTG7	09/04/2018	09/08/2025	100.000	0.000	3.9400	183.88	0.127986	0.130507	0.133078	0.135700	0.138373	47.10	48.98	
GS.FINANCE CORP	40057WUJ4	11/30/2023	09/01/2026	100.000	0.000	5.6713				0.157536	0.159795	0.164326	4.88	57.93	
GSPINANCE CORP	40057WUK1	11/30/2023	09/01/2027	100.000	0.000	5.6662				0.157394	0.159649	0.164172	4.88	57.88	
General Cable Corp.	369300AL2	12/18/2009	11/15/2029	100.000	VARIES	12.5014	3059.27	1.189327	1.255353	1.325506	1.398984	1.477056	446.31	497.38	
Goldman Sachs Group, Inc	38148TLJ6	02/16/2016	02/16/2026	100.000	VARIES	3.7570	44.96	0.018865	0.018900	0.018859	0.018817	0.018712	6.80	6.76	
Goldman Sachs Group, Inc	38147QYNO	10/17/2013	10/17/2023	100.000	VARIES	3.9815	370.44	0.111182	0.110893				31.75		
Goldman Sachs Group, Inc	38147QHS8	08/02/2013	08/02/2028	100.000	VARIES	4.8903	426.51	0.126751	0.127459	0.128185	0.128928	0.129689	45.97	46.50	
Goldman Sachs Group, Inc	38147QYV2	05/08/2015	05/08/2023	100.000	0.000	2.9999	255.75	0.104184					13.23		
Goldman Sachs Group, Inc	38148TJP5	12/31/2015	01/02/2026	100.000	0.000	3.4990	274.96		0.123932		0.128307		45.00	46.59	
Goldman Sachs Group, Inc	38148TJNO	12/31/2015	07/03/2024	100.000	0.000	3.2988	257.51	0.113381	0.115252	0.117153	0.119085		41.83	21.67	
Goldman Sachs Group, Inc	38147QXY7	04/30/2015	05/02/2023	100.000	0.000	2.5999	219.12	0.087670					10.61		
Goldman Sachs Group, Inc	38148TJY6	12/28/2015	12/26/2023	100.000	0.000	3.2000	249.19	0.110989	0.112765				39.72		
Goldman Sachs Group, Inc	38147QXX9	03/31/2015	03/31/2025	100.000	VARIES	3.3914	262.95	0.094474	0.094454	0.094405	0.094356	0.094282	34.00	33.97	
Goldman Sachs Group, Inc	38148TJU4	12/29/2015	12/29/2023	100.000	0.000	3.0000	231.96	0.102648	0.104188				37.03		
Goldman Sachs Group, Inc	38141GMR2	02/11/2013	02/11/2028	100.000	VARIES	4.2924	389.04	0.110171	0.110925	0.111696	0.112483	0.113286	40.01	40.57	
Goldman Sachs Group, Inc	38147QXD3	04/24/2015	04/24/2023	100.000	0.000	3.0000	257.22	0.104188					11.77		
Goldman Sachs Group, Inc	38147QGA8	07/22/2013	07/22/2028	100.000	VARIES	4.9007	428.98	0.126968	0.127674	0.128397	0.129138	0.129897	46.06	46.59	
Goldman Sachs Group, Inc	38147QSM4	05/21/2014	05/21/2029	100.000	VARIES	4.4103	351.65	0.113940	0.114467	0.115006	0.115557	0.116186	41.16	41.55	
Goldman Sachs Group, Inc	38147QSE2	12/13/2013	12/13/2028	100.000	VARIES	4.9491	397.41	0.121594	0.122605	0.123640	0.124851	0.126092	43.99	44.77	
Goldman Sachs Group, Inc	38141GMD3	01/23/2013	01/23/2028	100.000	VARIES	4.3421	395.13	0.111060	0.111859	0.112675	0.113510	0.114357	40.38	40.98	
Goldman Sachs Group, Inc	38148TJ26	11/30/2015	11/29/2023	100.000	0.000	3.1489	247.84	0.108843	0.110557				36.01		
Goldman Sachs Group, Inc	38148THX0	11/18/2015	11/18/2025	100.000	VARIES	3.7095	20.00	0.008078	0.007962	0.007843	0.007684	0.007522	2.88	2.78	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Goldman Sachs Group, Inc	40055AHP5	03/05/2018	03/03/2023	100.000	0.000	3.4453	179.11	0.111585						6.92	
Goldman Sachs Group, Inc	38150AAC9	06/13/2018	06/13/2028	100.000	VARIES	3.7824	28.77	0.017234	0.017560	0.017892	0.018231	0.018576	6.27	6.51	
Goldman Sachs Group, Inc	38150AAG0	06/19/2018	06/19/2030	100.000	VARIES	3.7644	14.85	0.008702	0.008865	0.009032	0.009202	0.009375	3.17	3.29	
Goldman Sachs Group, Inc	38148TGZ6	11/27/2015	11/29/2023	100.000	0.000	3.1499	248.26	0.108915	0.110631				36.03		
Goldman Sachs Group, Inc	38147QV86	02/27/2015	02/28/2025	100.000	0.000	2.9501	258.22	0.101521	0.101339	0.103964	0.104350	0.107645	37.32	38.57	
Goldman Sachs Group, Inc	38148TGX1	11/10/2015	11/10/2026	100.000	VARIES	3.8760	27.77	0.011277	0.011242	0.011206	0.011131	0.011055	4.05	4.01	
Goldman Sachs Group, Inc	38147QV94	03/27/2015	03/27/2023	100.000	0.000	3.1002	269.71	0.108464					9.33		
Goldman Sachs Group, Inc	38147QV78	03/30/2015	03/30/2023	100.000	0.000	2.8001	240.61	0.095818					8.53		
Goldman Sachs Group, Inc	38148T6S3	07/31/2015	02/02/2023	100.000	0.000	3.2489	270.14	0.113105					3.51		
Goldman Sachs Group, Inc	38148T7C7	07/31/2015	02/02/2023	100.000	0.000	3.2489	270.14	0.113105					3.51		
Goldman Sachs Group, Inc	38148T7B9	07/30/2015	08/01/2023	100.000	0.000	3.3498	279.54	0.117422	0.119389				25.01		
Goldman Sachs Group, Inc	38148TH44	11/30/2015	11/28/2023	100.000	0.000	3.1488	247.83	0.108830	0.110543				35.90		
Goldman Sachs Group, Inc	38148TGT0	11/30/2015	11/28/2025	100.000	0.000	3.4490	274.23	0.121694	0.123792	0.125927	0.128099	0.130308	44.33	45.87	
Goldman Sachs Group, Inc	38148T6Q7	07/31/2015	01/31/2023	100.000	0.000	3.2500	270.25	0.113134					3.28		
Goldman Sachs Group, Inc	38150ABH7	09/26/2018	09/26/2028	100.000	VARIES	3.7555	12.61	0.007898	0.008047	0.008198	0.008352	0.008508	2.90	3.01	
Goldman Sachs Group, Inc	40055AJF5	03/05/2018	03/03/2023	100.000	0.000	3.4453	179.11	0.111585					6.92		
Goldman Sachs Group, Inc	38148TGM5	10/22/2015	10/22/2027	100.000	VARIES	3.9047	34.27	0.013921	0.013940	0.013960	0.013979	0.014000	5.02	5.03	
Goldman Sachs Group, Inc	38148TGL7	10/30/2015	10/30/2025	100.000	VARIES	3.6654	21.82	0.008740	0.008653	0.008565	0.008438	0.008309	3.12	3.04	
Goldman Sachs Group, Inc	38148TFV6	10/29/2015	10/31/2023	100.000	0.000	3.1500	251.42	0.108919	0.110635				32.88		
Goldman Sachs Group, Inc	38147QTX4	03/21/2014	03/21/2029	100.000	VARIES	4.6241	365.99	0.116727	0.117499	0.118289	0.119097	0.119934	42.32	42.89	
Goldman Sachs Group, Inc	38148T5U9	07/07/2015	07/08/2025	100.000	0.000	3.6499	310.86	0.130614	0.132997	0.135425	0.137896	0.140413	48.28	50.06	
Goldman Sachs Group, Inc	38148T5T2	07/07/2015	07/07/2023	100.000	0.000	3.3501	282.26	0.117425	0.119391				22.20		
Goldman Sachs Group, Inc	38150AC52	01/30/2019	01/30/2026	100.000	VARIES	3.5868	21.76	0.015130	0.015401	0.015677	0.015958	0.016244	5.58	5.78	
Goldman Sachs Group, Inc	38150ABW4	11/28/2018	11/28/2028	100.000	VARIES	3.7010	22.22	0.013843	0.014100	0.014360	0.014626	0.014897	5.05	5.24	
Goldman Sachs Group, Inc	38150ABY0	12/11/2018	12/11/2028	100.000	VARIES	3.6601	13.18	0.008673	0.008832	0.008993	0.009158	0.009326	3.16	3.27	
Goldman Sachs Group, Inc	38148TFP9	10/30/2015	10/30/2025	100.000	0.000	3.4498	277.95	0.121753	0.123853	0.125989	0.128163	0.130373	44.47	46.01	
Goldman Sachs Group, Inc	38150A2F1	02/21/2017	02/21/2027	100.000	VARIES	3.8872	227.97	0.108449	0.108516	0.108486	0.108457	0.108427	39.06	39.04	
Goldman Sachs Group, Inc	38148TFN4	10/30/2015	11/01/2023	100.000	0.000	3.1491	251.12	0.108869	0.110584				32.97		
Goldman Sachs Group, Inc	38147QCX4	06/19/2013	06/19/2028	100.000	VARIES	4.6926	415.94	0.122221	0.122877	0.123548	0.124235	0.124957	44.13	44.62	
Goldman Sachs Group, Inc	38148TFK0	10/30/2015	10/30/2023	100.000	0.000	3.1502	251.22	0.108907	0.110622				32.87		
Goldman Sachs Group, Inc	38147QT89	02/27/2015	02/28/2023	100.000	0.000	2.9999	263.07	0.103614					6.01		
Goldman Sachs Group, Inc	38147QT97	02/26/2015	02/28/2023	100.000	0.000	3.0001	263.20	0.103634					6.01		
Goldman Sachs Group, Inc	38147QST4	03/19/2014	03/19/2029	100.000	VARIES	4.6202	373.38	0.118580	0.119226	0.119887	0.120563	0.121260	42.94	43.42	
Goldman Sachs Group, Inc	38147QC20	10/25/2013	10/25/2028	100.000	VARIES	4.8590	407.62	0.123828	0.124607	0.125405	0.126271	0.127157	44.82	45.42	
Goldman Sachs Group, Inc	38148TEP0	09/30/2015	09/30/2025	100.000	VARIES	3.7872	27.01	0.010573	0.010419	0.010261	0.010060	0.009854	3.75	3.62	
Goldman Sachs Group, Inc	38150A2Z7	04/28/2017	04/28/2027	100.000	VARIES	3.6989	21.11	0.010586	0.010678	0.010734	0.010792	0.010821	3.84	3.86	
Goldman Sachs Group, Inc	38148T4F3	06/26/2015	06/26/2023	100.000	0.000	3.2500	274.10	0.114970					20.12		
Goldman Sachs Group, Inc	38150A3C7	05/19/2017	05/19/2027	100.000	VARIES	3.6688	20.20	0.010046	0.010169	0.010277	0.010387	0.010488	3.65	3.73	
Goldman Sachs Group, Inc	38141GHQ0	11/19/2012	11/19/2027	100.000	VARIES	4.0948	386.45	0.107427	0.108033	0.108651	0.109268	0.109897	38.83	39.28	
Goldman Sachs Group, Inc	38150A3S2	07/10/2017	07/10/2027	100.000	VARIES	3.6160	196.87	0.100454	0.100539	0.100606	0.100657	0.100693	36.20	36.24	
Goldman Sachs Group, Inc	38150A3U7	08/02/2017	08/02/2027	100.000	VARIES	3.5643	191.72	0.098594	0.098813	0.098883	0.098986	0.098964	35.55	35.61	
Goldman Sachs Group, Inc	38148T3N7	06/10/2015	06/10/2025	100.000	VARIES	3.9250	35.01	0.012785	0.012642	0.012439	0.012232	0.012020	4.57	4.43	
Goldman Sachs Group, Inc	38150A3Z6	08/15/2017	08/15/2024	100.000	VARIES	3.1510	170.04	0.088040	0.087956	0.087840	0.087695		31.65	19.65	
Goldman Sachs Group, Inc	38148T3V9	06/30/2015	06/29/2023	100.000	0.000	3.3498	283.06	0.119367					21.25		
Goldman Sachs Group, Inc	38141GGV0	10/30/2012	10/30/2027	100.000	VARIES	4.6427	439.45	0.121507	0.122261	0.123033	0.123769	0.124523	43.97	44.52	
Goldman Sachs Group, Inc	38148TDB2	09/29/2015	09/28/2023	100.000	0.000	3.3000	268.09	0.115260	0.117161				31.12		
Goldman Sachs Group, Inc	38148TDA4	09/30/2015	09/30/2025	100.000	0.000	3.6001	295.41	0.128375	0.130686	0.133039	0.135433	0.137871	47.06	48.76	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Goldman Sachs Group, Inc	38150A4K8	09/22/2017	09/22/2027	100.000	VARIES	3.5451	185.53	0.097809	0.097941	0.098055	0.098153	0.098234	35.26	35.34	
Goldman Sachs Group, Inc	38148T3L1	05/29/2015	05/30/2025	100.000	0.000	3.5000	301.26	0.126130	0.128337	0.130583	0.132868	0.135193	45.94	47.56	
Goldman Sachs Group, Inc	38150A4M4	10/06/2017	10/06/2027	100.000	VARIES	3.5757	186.28	0.099487	0.099560	0.099610	0.099637	0.099645	35.84	35.87	
Goldman Sachs Group, Inc	38150A4P7	09/29/2017	09/29/2027	100.000	VARIES	3.6040	188.13	0.099586	0.099710	0.099813	0.099899	0.099969	35.89	35.96	
Goldman Sachs Group, Inc	38150A4Q5	09/29/2017	09/29/2027	100.000	VARIES	3.6048	187.17	0.099337	0.099485	0.099613	0.099725	0.099821	35.81	35.90	
Goldman Sachs Group, Inc	38147QA89	06/26/2014	06/26/2029	100.000	VARIES	4.3665	349.13	0.114200	0.114665	0.115140	0.115625	0.116159	41.20	41.54	
Goldman Sachs Group, Inc	38148TD89	09/30/2015	07/03/2023	100.000	0.000	3.2490	263.37	0.112216	0.114039				20.75		
Goldman Sachs Group, Inc	38148TD97	09/30/2015	09/28/2023	100.000	0.000	3.2992	267.91	0.115215	0.117115				31.10		
Goldman Sachs Group, Inc	38148TD63	09/25/2015	09/25/2023	100.000	0.000	3.2499	264.01	0.113128	0.114966				30.20		
Goldman Sachs Group, Inc	38150A5G6	12/01/2017	12/01/2027	100.000	VARIES	3.5339	179.14	0.097985	0.098036	0.098078	0.098111	0.098135	35.29	35.32	
Goldman Sachs Group, Inc	38150A5K7	12/12/2017	12/12/2027	100.000	VARIES	2.7977	17.00	0.009373	0.009504	0.009637	0.009772	0.009908	3.40	3.50	
Goldman Sachs Group, Inc	38147QQJ8	09/05/2013	09/05/2028	100.000	VARIES	5.0554	423.27	0.125832	0.126854	0.127902	0.128976	0.130077	45.72	46.49	
Goldman Sachs Group, Inc	38148TCH0	09/02/2015	09/03/2025	100.000	2.000	3.6202	281.09	0.113392	0.114439	0.115504	0.116590	0.117694	41.26	42.04	
Goldman Sachs Group, Inc	38148T2E8	05/07/2015	05/07/2025	100.000	VARIES	3.7599	42.45	0.015291	0.015111	0.014895	0.014674	0.014421	5.45	5.30	
Goldman Sachs Group, Inc	38150A5R2	01/31/2018	01/31/2028	100.000	VARIES	3.1064	15.84	0.008825	0.008962	0.009101	0.009243	0.009386	3.24	3.34	
Goldman Sachs Group, Inc	38148T2C2	05/29/2015	06/01/2023	100.000	0.000	3.2499	277.20	0.114989					17.25		
Goldman Sachs Group, Inc	38148TBN8	08/26/2015	08/26/2025	100.000	VARIES	3.9131	23.40	0.009002	0.008872	0.008740	0.008574	0.008405	3.18	3.07	
Goldman Sachs Group, Inc	38147QPNO	08/30/2013	08/30/2023	100.000	VARIES	4.5507	430.05	0.125577	0.124617				30.09		
Goldman Sachs Group, Inc	38141GWH3	05/31/2017	05/31/2027	100.000	VARIES	3.6188	22.92	0.011447	0.011592	0.011721	0.011852	0.011972	4.16	4.25	
Goldman Sachs Group, Inc	38148TBA6	08/28/2015	02/28/2023	100.000	0.000	3.1965	262.44	0.110278					6.40		
Goldman Sachs Group, Inc	38150A6K6	03/28/2018	03/28/2028	100.000	VARIES	3.3846	24.34	0.013501	0.013729	0.013962	0.014198	0.014438	4.94	5.11	
Goldman Sachs Group, Inc	38148TAK5	07/29/2015	07/29/2027	100.000	VARIES	3.9238	27.55	0.010767	0.010761	0.010754	0.010718	0.010681	3.87	3.85	
Goldman Sachs Group, Inc	38148TB81	08/28/2015	08/30/2023	100.000	0.000	3.3014	271.98	0.114081	0.115331				27.72		
Goldman Sachs Group, Inc	38148TB73	08/31/2015	03/02/2023	100.000	0.000	3.1988	262.18	0.110978					6.77		
Goldman Sachs Group, Inc	38148TB57	08/31/2015	03/02/2023	100.000	0.000	3.1988	262.18	0.110978					6.77		
Goldman Sachs Group, Inc	38148TB65	08/31/2015	08/29/2025	100.000	0.000	3.5990	299.16	0.128315	0.130624	0.132975	0.135368	0.137804	47.18	48.89	
Goldman Sachs Group, Inc	38148TAE9	07/31/2015	07/31/2025	100.000	0.000	3.7000	312.63	0.132848	0.135306	0.137809	0.140358	0.142955	49.02	50.85	
Goldman Sachs Group, Inc	38141GTZ7	05/23/2013	05/23/2028	100.000	VARIES	4.4916	395.39	0.115298	0.116079	0.116877	0.117693	0.118540	41.71	42.29	
Goldman Sachs Group, Inc	38141GUF9	06/06/2013	06/06/2028	100.000	VARIES	4.4921	396.11	0.116165	0.116887	0.117625	0.118380	0.119158	41.99	42.52	
Goldman Sachs Group, Inc	38141GTW4	05/30/2013	05/30/2028	100.000	VARIES	4.3920	387.90	0.113255	0.113982	0.114724	0.115483	0.116269	40.95	41.49	
Goldman Sachs Group, Inc	38141GSM7	04/30/2013	04/30/2028	100.000	VARIES	4.3925	393.86	0.113678	0.114340	0.115018	0.115709	0.116450	41.13	41.62	
Goldman Sachs Group, Inc	38148TP94	11/18/2016	11/18/2026	100.000	VARIES	2.2302	17.31	0.008191	0.008282	0.008374	0.008468	0.008562	2.97	3.04	
Goldman Sachs Group, Inc	38148TNV7	09/29/2016	09/29/2026	100.000	VARIES	2.3290	9.67	0.004481	0.004533	0.004586	0.004639	0.004693	1.63	1.67	
Goldman Sachs Group, Inc	38141GQW7	03/27/2013	03/27/2028	100.000	VARIES	4.6888	420.55	0.120406	0.121136	0.121954	0.122791	0.123647	43.62	44.21	
Goldman Sachs Group, Inc	38150AM36	04/29/2022	04/29/2032	100.000	VARIES	4.0171	4.21	0.016526	0.015333	0.014115	0.012873	0.013132	5.59	4.80	
Goldman Sachs Group, Inc	38147QK21	11/13/2013	11/13/2028	100.000	VARIES	4.9004	407.88	0.124854	0.125677	0.126519	0.127399	0.128300	45.18	45.79	
Goldman Sachs Group, Inc	38141GQL1	03/22/2013	03/22/2028	100.000	VARIES	4.6902	421.74	0.120440	0.121157	0.121968	0.122799	0.123649	43.64	44.22	
Goldman Sachs Group, Inc	38141GPU2	03/06/2013	03/06/2028	100.000	VARIES	4.1925	373.60	0.106045	0.106878	0.107728	0.108596	0.109510	38.52	39.14	
Goldman Sachs Group, Inc	38147QZQ2	06/01/2015	05/30/2023	100.000	0.000	3.1502	267.50	0.110613					16.48		
Goldman Sachs Group, Inc	38147QZRO	04/30/2015	04/30/2030	100.000	VARIES	3.7833	28.37	0.010401	0.010343	0.010539	0.010507	0.010739	3.79	3.86	
Goldman Sachs Group, Inc	38141GPC2	02/28/2013	02/29/2028	100.000	VARIES	4.2915	381.51	0.107076	0.106207	0.108279	0.108017	0.110820	39.07	39.89	
HAMILTON OHIO CITY SCH D	407774GJ1	09/10/2020	12/01/2025	93.492	0.000	1.2920	28.22	0.034528	0.034751	0.034976	0.035202	0.035429	12.48	12.65	
HENDERSON TEX INDPT SCH	425308PA5	11/12/2020	08/15/2026	92.809	0.000	1.3001	26.06	0.034289	0.034512	0.034737	0.034962	0.035190	12.45	12.61	
HENDERSON TEX INDPT SCH	425308N22	11/12/2020	08/15/2025	95.364	0.000	1.0000	20.54	0.026959	0.027094	0.027230	0.027366	0.027503	9.77	9.86	
HENDERSON TEX INDPT SCH	425308NX7	11/12/2020	08/15/2023	97.956	0.000	0.7500	15.79	0.020679	0.020757				4.65		
HENDERSON TEX INDPT SCH	425308NY5	11/12/2020	08/15/2024	96.681	0.000	0.9000	18.73	0.024556	0.024667	0.024778	0.024889		8.89	5.57	
HSBC	40441XS92	03/16/2023	03/16/2026	100.000	0.000	4.4505			0.123625	0.126376	0.129188	0.132063	35.52	46.60	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
HSBC	40441XL24	02/28/2023	05/28/2024	100.000	0.000	5.8393		0.162203	0.164571	0.169376			49.81	24.90	
HSBC	40441XM72	02/28/2023	03/02/2026	100.000	0.000	5.2803		0.146675	0.146761	0.150636	0.154613	0.158695	44.93	55.90	
HSBC	40441XG46	03/03/2023	04/03/2024	100.000	0.000	5.9393		0.164981	0.165797	0.170721			49.82	15.71	
HSBC	40441XG79	02/28/2023	03/28/2024	100.000	0.000	5.8714		0.163094	0.163892	0.168704			50.08	14.68	
HSBC	40441XG61	03/03/2023	04/03/2024	100.000	0.000	5.9321		0.164781	0.165595	0.170507			49.76	15.69	
HSBC	40441XG53	02/28/2023	03/28/2024	100.000	0.000	5.8714		0.163094	0.163892	0.168704			50.08	14.68	
HSBC	40441XG95	02/28/2023	05/28/2024	100.000	0.000	5.8393		0.162203	0.164571	0.169376			49.81	24.90	
HSBC	40441XH37	02/28/2023	05/28/2024	100.000	0.000	5.8393		0.162203	0.164571	0.169376			49.81	24.90	
HSBC	40441XJ27	03/03/2023	03/03/2025	100.000	0.000	5.5825			0.155069	0.159398	0.163847	0.168420	46.72	59.25	
HSBC	40441XJ35	03/03/2023	03/03/2026	100.000	0.000	5.2191			0.144975	0.148758	0.152640	0.156623	43.65	55.18	
HSBC USA INC	40441XP08	10/20/2022	10/20/2025	100.000	0.000	5.0853	10.03	0.141258	0.144850	0.148533	0.152310	0.156182	52.02	54.69	
HSBC USA INC	40441XQ07	08/23/2022	08/25/2025	100.000	0.000	3.9204	13.94	0.108924	0.111059	0.113236	0.115455	0.117719	40.14	41.73	
HSBC USA INC	40441XND8	09/23/2022	09/23/2025	100.000	0.000	4.1568	11.32	0.115467	0.117867	0.120316	0.122817	0.125370	42.48	44.26	
HSBC USA INC	40441XGN4	08/31/2022	09/02/2025	100.000	0.000	4.1176	13.84	0.114404	0.116759	0.119163	0.121616	0.124120	42.18	43.93	
HSBC USA INC	40441XUW8	01/17/2022	05/17/2024	100.000	0.000	5.4491	52.87	0.158312	0.162625	0.167056			58.15	22.72	
HSBC USA, INC	40441XP61	02/28/2023	03/02/2026	100.000	0.000	5.0458		0.140161	0.140240	0.143778	0.147405	0.151124	42.91	53.29	
HSBC USA, INC	40447AHY3	09/06/2023	12/06/2024	100.000	0.000	5.0561			0.140447	0.142223	0.145818		16.20	48.29	
HSBC USA, INC	40447AJB1	09/06/2023	03/06/2025	100.000	0.000	5.0561			0.140447	0.143998	0.147638		16.15	52.03	
HSBC USA, INC	40447AJC9	09/06/2023	03/06/2025	100.000	0.000	5.0561			0.140447	0.143998	0.147638		16.15	52.03	
HSBC USA, INC	40447AJA3	09/06/2023	12/06/2024	100.000	0.000	5.0561			0.140447	0.142223	0.145818		16.20	48.29	
HSBC USA, INC	40441XQ94	02/28/2023	10/28/2024	100.000	0.000	5.7183		0.158842	0.160356	0.164940	0.169656		48.79	49.84	
HSBC USA, INC	40441XQZ6	11/03/2022	11/03/2025	100.000	0.000	5.0247	8.10	0.139575	0.143082	0.146676	0.150361	0.154139	51.29	53.90	
HSBC USA, INC	40447AJR6	08/18/2023	08/20/2025	100.000	0.000	5.0073			0.139092	0.139130	0.142614	0.146184	18.50	51.64	
HSBC USA, INC	40447AJPO	08/21/2023	11/21/2024	100.000	0.000	5.0073			0.139092	0.140833	0.144359		18.15	45.70	
HSBC USA, INC	40447AJQ8	08/21/2023	11/21/2024	100.000	0.000	5.0073			0.139092	0.140833	0.144359		18.15	45.70	
HSBC USA, INC	40447ALD4	08/29/2023	12/30/2024	100.000	0.000	5.0561			0.140447	0.142834	0.146445		17.14	51.93	
HSBC USA, INC	40441XK67	04/05/2023	05/06/2024	100.000	0.000	5.1578		0.143272	0.143909	0.147620			38.46	18.45	
HSBC USA, INC	40441XSD3	11/03/2022	05/03/2024	100.000	0.000	5.2316	8.43	0.145322	0.149124	0.153024			53.45	18.67	
HSBC USA, INC	40441XSC5	10/31/2022	04/30/2024	100.000	0.000	5.2803	8.95	0.146675	0.150547	0.154522			53.98	18.39	
HSBC USA, INC	40441XSA9	11/08/2022	12/08/2023	100.000	0.000	5.5573	8.20	0.155084	0.159394				53.04		
HSBC USA, INC	40441XS27	03/16/2023	03/16/2026	100.000	0.000	4.4505			0.123625	0.126376	0.129188	0.132063	35.52	46.60	
HSBC USA, INC	40441XKU3	09/30/2022	09/30/2025	100.000	0.000	4.9585	12.53	0.137736	0.141151	0.144650	0.148237	0.151912	50.83	53.38	
HSBC USA, INC	40441XKT6	10/05/2022	10/06/2025	100.000	0.000	4.9075	11.72	0.136319	0.139683	0.143110	0.146622	0.150220	50.26	52.76	
HSBC USA, INC	40441XL32	03/03/2023	06/03/2024	100.000	0.000	5.9063		0.164064	0.166486	0.171403			49.53	26.05	
HSBC USA, INC	40447AFL3	07/20/2023	07/20/2026	100.000	0.000	4.7400				0.131667	0.134787	0.137982	21.20	48.98	
HSBC USA, INC	40447AHK3	08/31/2023	12/02/2024	100.000	0.000	5.0073			0.139092	0.140872	0.144398		16.88	47.26	
HSBC USA, INC	40441X6K1	05/31/2023	09/03/2024	100.000	0.000	5.4200			0.150556	0.152664	0.156801		32.02	37.69	
HSBC USA, INC	40441X6J4	05/31/2023	09/03/2024	100.000	0.000	5.4177			0.150492	0.152598	0.156732		32.00	37.67	
HSBC USA, INC	40441XG87	03/03/2023	04/03/2024	100.000	0.000	5.9321		0.164781	0.165595	0.170507			49.76	15.69	
HSBC USA, INC	40441X7A2	06/05/2023	09/05/2024	100.000	0.000	5.2971			0.147142	0.149090	0.153039		30.54	37.09	
HSBC USA, INC	40441X7F1	06/05/2023	09/05/2024	100.000	0.000	5.3105			0.147514	0.149472	0.153441		30.62	37.19	
HSBC USA, INC	40441X7D6	06/05/2023	09/05/2024	100.000	0.000	5.2971			0.147142	0.149090	0.153039		30.54	37.09	
HSBC USA, INC	40441X7C8	06/05/2023	09/05/2024	100.000	0.000	5.2971			0.147142	0.149090	0.153039		30.54	37.09	
HSBC USA, INC	40441X7B0	06/05/2023	09/05/2024	100.000	0.000	5.2971			0.147142	0.149090	0.153039		30.54	37.09	
HSBC USA, INC	40441X7L8	06/05/2023	12/05/2024	100.000	0.000	5.1400		0.142778	0.146447	0.150211			29.51	49.59	
HSBC USA, INC	40441X6P0	05/31/2023	09/03/2024	100.000	0.000	5.4206			0.150572	0.152681	0.156819		32.02	37.69	
HSBC USA, INC	40441XH29	03/03/2023	06/03/2024	100.000	0.000	5.9063		0.164064	0.166486	0.171403			49.53	26.05	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
HSBC USA, INC	40447AAE4	06/05/2023	06/05/2026	100.000	0.000	4.5280			0.125778	0.128625	0.131537	0.134515	25.98	46.98	
HSBC USA, INC	40441X6M7	05/31/2023	09/03/2024	100.000	0.000	5.4156			0.150433	0.152538	0.156668		31.99	37.66	
HSBC USA, INC	40441X6L9	05/31/2023	09/03/2024	100.000	0.000	5.4177			0.150492	0.152598	0.156732		32.00	37.67	
HSBC USA, INC	40441B744	12/05/2022	12/04/2024	100.000	0.000	5.2019	3.76	0.144497	0.148235	0.152090	0.156046		52.90	51.36	
HSBC USA, INC	40441XH45	03/03/2023	06/03/2024	100.000	0.000	5.9063		0.164064	0.166486	0.171403			49.53	26.05	
HSBC USA, INC	40441X6Q8	05/31/2023	12/02/2024	100.000	0.000	5.2900		0.146944	0.146988	0.150875	0.154866		31.13	50.66	
HSBC USA, INC	40441X6X3	06/05/2023	07/05/2024	100.000	0.000	5.4037			0.150103	0.150779	0.154853		31.04	28.48	
HSBC USA, INC	40447AAJ3	05/18/2023	06/18/2026	100.000	0.000	4.2500		0.118056	0.118474	0.120991	0.123562	0.126188	26.44	44.09	
HSBC USA, INC	40441X6Z8	06/05/2023	07/05/2024	100.000	0.000	5.4037			0.150103	0.150779	0.154853		31.04	28.48	
HSBC USA, INC	40441X6Y1	06/05/2023	07/05/2024	100.000	0.000	5.4037			0.150103	0.150779	0.154853		31.04	28.48	
HSBC USA, INC	40441XZF0	02/03/2023	05/03/2024	100.000	0.000	5.5928		0.155356	0.157528	0.161933			51.73	19.76	
HSBC USA, INC	40441XZE3	01/31/2023	04/30/2024	100.000	0.000	5.4790		0.152194	0.154279	0.158506			51.14	18.86	
HSBC USA, INC	40441XZD5	02/03/2023	05/03/2024	100.000	0.000	5.4972		0.152700	0.154799	0.159053			50.83	19.40	
HSBC USA, INC	40441XZC7	01/31/2023	04/30/2024	100.000	0.000	5.4790		0.152194	0.154279	0.158506			51.14	18.86	
HSBC USA, INC	40441XZG8	02/03/2023	02/03/2026	100.000	0.000	4.6056			0.127933	0.130879	0.133893	0.136977	42.40	48.56	
HSBC USA, INC	40439G6A8	06/02/2022	06/03/2024	100.000	0.000	2.6129	15.20	0.073534	0.074495	0.075468			26.70	11.47	
HSBC USA, INC	40441B827	11/30/2022	11/24/2028	100.000	0.000	4.4700	3.85	0.124167	0.126849	0.129684	0.132583	0.135546	45.39	47.42	
HSBC USA, INC	40441XY00	02/03/2023	03/04/2024	100.000	0.000	5.5782		0.154950	0.155694	0.160037			51.55	10.08	
HSBC USA, INC	40447ABC7	05/31/2023	06/01/2026	100.000	0.000	4.6900			0.130278	0.133350	0.136477	0.139677	27.58	48.76	
HSBC USA, INC	40441XYZ7	02/03/2023	02/03/2025	100.000	0.000	5.5873			0.155203	0.159539	0.163996	0.168577	51.55	59.57	
HSBC USA, INC	40441XZB9	02/03/2023	03/04/2024	100.000	0.000	5.5800		0.155000	0.155745	0.160090			51.57	10.09	
HSBC USA, INC	40441XC73	01/31/2023	02/02/2026	100.000	0.000	4.5972		0.127700	0.127733	0.130669	0.133672	0.136745	42.72	48.49	
HSBC USA, INC	40441XT83	04/05/2023	07/05/2024	100.000	0.000	5.0752			0.140978	0.142767	0.146389		37.81	26.92	
HSBC USA, INC	40447ALV4	10/04/2023	01/06/2025	100.000	0.000	5.1536				0.143156	0.145041	0.148778	12.45	52.86	
HSBC USA, INC	40447ALW2	09/21/2023	12/23/2024	100.000	0.000	5.0561			0.140447	0.142262	0.145858		14.06	50.72	
HSBC USA, INC	40447ALX0	09/21/2023	12/23/2024	100.000	0.000	5.0561			0.140447	0.142262	0.145858		14.06	50.72	
HSBC USA, INC	40441XSJ0	11/08/2022	11/10/2025	100.000	0.000	5.3365	7.86	0.148280	0.152237	0.156299	0.160469	0.164751	54.50	57.45	
HSBC USA, INC	40441XT26	04/05/2023	05/06/2024	100.000	0.000	5.1468		0.142967	0.143600	0.147296			38.38	18.41	
HSBC USA, INC	40441XT42	04/05/2023	05/06/2024	100.000	0.000	5.0427		0.140075	0.140683	0.144230			37.60	18.03	
HSBC USA, INC	40441X2W9	04/28/2023	05/28/2024	100.000	0.000	5.2718		0.146439	0.147082	0.150959			35.85	22.19	
HSBC USA, INC	40441X2V1	05/03/2023	06/03/2024	100.000	0.000	5.1609		0.143358	0.143975	0.147690			34.35	22.45	
HSBC USA, INC	40447ANL4	10/31/2023	01/31/2025	100.000	0.000	5.1536				0.143156	0.145000	0.148736	8.73	52.71	
HSBC USA, INC	40441X3F5	04/28/2023	07/29/2024	100.000	0.000	5.1333			0.142592	0.144442	0.148149		34.93	30.71	
HSBC USA, INC	40441X3E8	05/03/2023	08/05/2024	100.000	0.000	5.0657			0.140714	0.142536	0.146146		33.76	31.15	
HSBC USA, INC	40441X3D0	04/28/2023	07/29/2024	100.000	0.000	5.1333			0.142592	0.144442	0.148149		34.93	30.71	
HSBC USA, INC	40441X3C2	05/03/2023	08/05/2024	100.000	0.000	5.0657			0.140714	0.142536	0.146146		33.76	31.15	
HSBC USA, INC	40441X3B4	05/03/2023	06/03/2024	100.000	0.000	5.1845		0.144014	0.144636	0.148385			34.51	22.55	
HSBC USA, INC	40441XTR6	11/25/2022	05/28/2024	100.000	0.000	5.5164	5.52	0.153304	0.157532	0.161877			56.23	23.80	
HSBC USA, INC	40441XTJ9	12/05/2022	03/05/2024	100.000	0.000	5.4457	3.93	0.151269	0.153329	0.157504			55.55	10.08	
HSBC USA, INC	40441XTH3	11/25/2022	02/26/2024	100.000	0.000	5.5803	5.58	0.155008	0.157195	0.161581			57.02	8.89	
HSBC USA, INC	40441XTL4	12/05/2022	06/05/2024	100.000	0.000	5.3407	3.86	0.148353	0.152314	0.156382			54.33	24.08	
HSBC USA, INC	40441X311	04/28/2023	10/28/2024	100.000	0.000	4.9670			0.137972	0.141399	0.144910		33.74	42.63	
HSBC USA, INC	40441XU40	04/05/2023	07/05/2024	100.000	0.000	5.0752			0.140978	0.142767	0.146389		37.81	26.92	
HSBC USA, INC	40441XU24	04/05/2023	07/05/2024	100.000	0.000	5.0752			0.140978	0.142767	0.146389		37.81	26.92	
HSBC USA, INC	40441XU65	04/05/2023	04/06/2026	100.000	0.000	4.2421			0.117836	0.120349	0.122902	0.125509	31.56	44.22	
HSBC USA, INC	40441X2Q2	04/20/2023	04/20/2026	100.000	0.000	4.8023			0.133397	0.136600	0.139880	0.143239	33.71	50.24	
HSBC USA, INC	40441XU57	04/05/2023	04/07/2025	100.000	0.000	4.8023		0.133397	0.133433	0.136637	0.139918	0.143277	35.76	50.34	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
HSBC USA, INC	40441X3J7	05/03/2023	11/04/2024	100.000	0.000	4.9074			0.136317	0.139680	0.143107		32.64	42.94	
HSBC USA, INC	40441X3G3	05/03/2023	08/05/2024	100.000	0.000	5.0657			0.140714	0.142536	0.146146		33.76	31.15	
HSBC USA, INC	40441X3N8	05/03/2023	11/04/2024	100.000	0.000	4.9074			0.136317	0.139680	0.143107		32.64	42.94	
HSBC USA, INC	40441X3M0	04/28/2023	10/28/2024	100.000	0.000	4.9670			0.137972	0.141399	0.144910		33.74	42.63	
HSBC USA, INC	40441X3L2	05/03/2023	11/04/2024	100.000	0.000	4.9074			0.136317	0.139680	0.143107		32.64	42.94	
HSBC USA, INC	40447ANY6	11/03/2023	02/03/2025	100.000	0.000	5.2316				0.145322	0.147223	0.151074	8.43	53.51	
HSBC USA, INC	40441X3K4	04/28/2023	10/28/2024	100.000	0.000	4.9670			0.137972	0.141399	0.144910		33.74	42.63	
HSBC USA, INC	40441XUY4	11/28/2022	11/28/2025	100.000	0.000	5.0853	4.66	0.141258	0.144850	0.148533	0.152310	0.156182	51.74	54.40	
HSBC USA, INC	40441X3U2	05/03/2023	05/04/2026	100.000	0.000	4.2650			0.118472	0.121013	0.123593	0.126229	28.34	44.33	
HSBC USA, INC	40441X5J5	04/28/2023	04/28/2026	100.000	0.000	4.8023			0.133397	0.136600	0.139880	0.143239	32.62	50.18	
HSBC USA, INC	40447APT5	10/31/2023	01/31/2025	100.000	0.000	5.1536				0.143156	0.145000	0.148736	8.73	52.71	
HSBC USA, INC	40447APU2	10/31/2023	01/31/2025	100.000	0.000	5.1538				0.143161	0.145006	0.148742	8.73	52.71	
HSBC USA, INC	40441X4K3	05/03/2023	06/03/2024	100.000	0.000	5.1845		0.144014	0.144636	0.148385			34.51	22.55	
HSBC USA, INC	40441X4J6	04/28/2023	05/28/2024	100.000	0.000	5.1341		0.142614	0.143224	0.146901			34.91	21.59	
HSBC USA, Inc.	40435U3T9	02/04/2020	02/05/2024	100.000	0.000	1.7442	51.81	0.050604	0.051045	0.051490			18.43	1.75	
HSBC USA, Inc.	40435U3S1	02/04/2020	02/06/2023	100.000	0.000	1.7448	51.83	0.050624					1.77		
HSBC USA, Inc.	40435FZNO	05/02/2018	05/02/2023	100.000	0.000	3.6133	181.81	0.117918					14.27		
HSBC USA, Inc.	40433UQV1	07/29/2016	07/31/2023	100.000	0.000	2.6252	182.44	0.085286	0.086405				18.03		
HSBC USA, Inc.	40435FJ99	07/27/2018	07/28/2025	100.000	0.000	3.7400	178.32	0.120498	0.122751	0.125047	0.127385	0.129767	44.48	46.16	
HSBC USA, Inc.	40435FTB4	10/31/2017	04/28/2023	100.000	0.000	2.7712	152.92	0.088321					10.33		
HSBC USA, Inc.	40433UQZ2	07/29/2016	07/31/2023	100.000	0.000	2.6252	182.44	0.085287	0.086406				18.03		
HSBC USA, Inc.	40435UEW0	02/22/2019	02/22/2024	100.000	0.000	3.3153	135.30	0.103324	0.105036	0.106777			37.95	5.45	
HSBC USA, Inc.	40435FJL2	10/25/2017	10/25/2024	100.000	0.000	3.0894	172.26	0.100032	0.101578	0.103147	0.104740		36.50	30.61	
HSBC USA, Inc.	40435UEV2	02/22/2019	02/22/2024	100.000	0.000	3.3153	135.30	0.103324	0.105036	0.106777			37.95	5.45	
HSBC USA, Inc.	40435FK22	07/27/2018	07/27/2023	100.000	0.000	3.5941	170.87	0.115126	0.117195				24.09		
HSBC USA, Inc.	40435FJQ1	10/30/2017	10/30/2024	100.000	0.500	3.1256	172.16	0.099073	0.100622	0.101760	0.103350		36.11	30.71	
HSBC USA, Inc.	40433USB3	08/31/2016	08/31/2023	100.000	0.000	2.6052	178.35	0.084059	0.083765				20.29		
HSBC USA, Inc.	40433USA5	08/31/2016	08/31/2023	100.000	0.000	2.6052	178.35	0.084059	0.083765				20.29		
HSBC USA, Inc.	40433UTZ9	09/30/2016	10/02/2023	100.000	0.000	2.3972	160.69	0.076833	0.077754				20.99		
HSBC USA, Inc.	40433BEJ3	06/27/2014	06/27/2029	100.000	VARIES	4.0230	334.89	0.109957	0.110079	0.110204	0.110331	0.110460	39.61	39.70	
HSBC USA, Inc.	40432XKQ3	09/26/2013	09/26/2023	100.000	VARIES	3.9579	365.53	0.109864	0.109902				29.12		
HSBC USA, Inc.	40435FW60	08/30/2018	08/30/2023	100.000	0.000	3.5443	164.59	0.113307	0.115293				27.44		
HSBC USA, Inc.	40432XKX8	09/12/2013	09/12/2023	98.875	VARIES	1.6700	35.12	0.011202	0.011296				2.83		
HSBC USA, Inc.	40434N283	06/03/2016	05/26/2023	100.000	0.000	2.4858	176.47	0.081040					11.75		
HSBC USA, Inc.	40435FVW4	03/06/2018	03/06/2026	100.000	0.000	3.5803	186.56	0.116673	0.118762	0.120888	0.123052	0.125255	42.86	44.41	
HSBC USA, Inc.	40435UAL8	11/16/2018	11/16/2023	100.000	2.000	3.7066	157.83	0.110462	0.111480				34.98		
HSBC USA, Inc.	40435UAK0	11/20/2018	11/20/2023	100.000	0.000	3.7182	163.68	0.119683	0.121909				38.58		
HSBC USA, Inc.	40432XLT6	09/30/2013	10/02/2023	100.000	VARIES	1.5394	24.89	0.007916	0.007977				2.16		
HSBC USA, Inc.	40435F5S2	10/23/2018	10/23/2023	100.000	0.000	3.8181	171.72	0.123381	0.125736				36.45		
HSBC USA, Inc.	40435F5R4	10/23/2018	10/23/2023	100.000	0.000	3.8181	171.72	0.123381	0.125736				36.45		
HSBC USA, Inc.	40435FG43	06/29/2018	06/29/2023	100.000	0.000	3.5351	171.03	0.114969					20.46		
HSBC USA, Inc.	40435FG35	06/29/2018	06/30/2025	100.000	0.000	3.7007	179.65	0.121252	0.123495	0.125780	0.128108	0.130478	44.06	45.70	
HSBC USA, Inc.	40435FH91	08/09/2018	08/09/2023	100.000	VARIES	3.6010	157.89	0.099923	0.099975				21.79		
HSBC USA, Inc.	40435FXS1	04/30/2018	05/01/2023	100.000	0.000	3.7905	191.70	0.124687					14.96		
HSBC USA, Inc.	40432XNT4	12/04/2013	12/04/2028	100.000	VARIES	3.4249	296.16	0.092064	0.092297	0.092533	0.092774	0.093019	33.20	33.37	
HSBC USA, Inc.	40435FZ34	09/28/2018	09/28/2023	100.000	0.000	3.7109	169.55	0.119414	0.121629				32.28		
HSBC USA, Inc.	40435FZ26	09/28/2018	09/29/2025	100.000	0.000	3.8667	177.19	0.125204	0.127625	0.130092	0.132607	0.135171	45.96	47.75	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
HSBC USA, Inc.	40436A347	02/28/2019	02/24/2023	100.000	0.000	3.2374	131.34	0.100589						5.33	
HSBC USA, Inc.	40432X5T4	01/15/2013	01/15/2043	100.000	0.000	4.5776	569.66	0.195466	0.199940	0.204516	0.209197	0.213985	72.68	76.04	
HSBC USA, Inc.	40435FQZ3	12/29/2017	12/31/2024	100.000	0.000	2.1006	110.27	0.064781	0.065462	0.066149	0.066844		23.45	23.87	
HSBC USA, Inc.	40435FR90	08/31/2018	09/02/2025	100.000	0.000	3.6706	170.88	0.117952	0.120117	0.122322	0.124567	0.126853	43.37	44.98	
HSBC USA, Inc.	40435FB48	05/24/2018	05/27/2025	100.000	0.000	2.6745	130.10	0.083746	0.084866	0.086001	0.087151	0.088316	30.43	31.25	
HSBC USA, Inc.	40435FRS8	02/02/2018	02/02/2023	100.000	VARIES	3.1727	155.64	0.088093					2.73		
HSBC USA, Inc.	40435FS24	08/31/2018	08/31/2023	100.000	0.000	3.5246	163.61	0.112589	0.114551				27.27		
HSBC USA, Inc.	40432X7E5	01/29/2013	01/29/2043	100.000	0.000	4.6460	577.36	0.196652	0.204290	0.209036	0.213892	0.218861	74.14	77.62	
HSBC USA, Inc.	40432XZ79	05/21/2014	05/21/2029	100.000	VARIES	3.9810	332.70	0.108191	0.108354	0.108520	0.108690	0.108863	38.99	39.11	
HSBC USA, Inc.	40432XH27	07/26/2013	07/26/2023	100.000	VARIES	1.5824	27.49	0.008543	0.008611				1.76		
HSBC USA, Inc.	40435FTA5	02/28/2018	02/28/2025	100.000	0.000	3.5313	184.73	0.114826	0.116853	0.118917	0.121016	0.123153	42.21	43.71	
HSBC USA, Inc.	40435FCC9	07/28/2017	07/29/2024	100.000	0.000	3.0414	177.94	0.098254	0.099748	0.101265	0.102805		36.10	21.34	
HSBC USA, Inc.	40434V780	07/13/2016	06/30/2023	100.000	0.000	2.5156	175.55	0.082138					14.70		
HSBC USA, Inc.	40433X316	08/12/2013	08/14/2023	100.000	0.000	3.8455	429.83	0.150532	0.153427				34.09		
HSBC USA, Inc.	40435FTN7	02/08/2018	02/09/2023	100.000	0.000	3.1077	163.04	0.099184					3.77		
HSBC USA, Inc.	40435PTR8	02/13/2018	02/13/2023	100.000	VARIES	3.1734	154.70	0.088112					3.70		
HSBC USA, Inc.	40433BUB2	12/03/2014	12/04/2023	100.000	0.000	2.9962	271.56	0.105592	0.107174				35.45		
HSBC USA, Inc.	40435FV46	07/31/2018	08/01/2023	100.000	0.000	3.6433	173.03	0.116939	0.119069				24.94		
HSBC USA, Inc.	40435G725	08/31/2017	08/30/2024	100.000	0.000	2.8720	164.38	0.092005	0.093311	0.094666	0.096018		33.68	22.87	
HSBC USA, Inc.	40432XJY8	08/23/2013	08/23/2023	98.875	VARIES	1.6689	35.24	0.011172	0.011266				2.61		
HSBC USA, Inc.	40433UUA2	09/30/2016	10/02/2023	100.000	0.000	2.3972	160.69	0.076833	0.077754				20.99		
HSBC USA, Inc.	40435FN29	07/09/2018	07/10/2023	100.000	0.000	3.5252	169.39	0.112622	0.114608				21.64		
HSBC USA, Inc.	40434V293	09/02/2016	08/25/2023	100.000	0.000	2.5349	172.91	0.081863	0.082901				19.34		
HSBC USA, Inc.	40433UWA0	10/31/2016	10/31/2023	100.000	0.000	2.6044	173.11	0.084494	0.085594				25.46		
HSBC USA, Inc.	40435B247	12/30/2016	12/22/2023	100.000	0.000	3.3412	220.09	0.113144	0.115034				40.05		
HSBC USA, Inc.	40433UVZ6	10/31/2016	10/31/2023	100.000	0.000	2.6044	173.11	0.084495	0.085596				25.46		
HSBC USA, Inc.	40434E127	03/03/2016	02/24/2023	100.000	0.000	2.1215	155.00	0.067558					3.58		
HSBC USA, Inc.	40433UFF8	12/31/2015	01/02/2024	100.000	0.000	1.6730	123.75		0.052226				18.88	0.05	
HSBC USA, Inc.	40435B304	10/06/2016	09/29/2023	100.000	0.000	2.5061	168.05	0.080793	0.081806				21.83		
HSBC USA, Inc.	40441XDM9	07/05/2022	07/05/2024	100.000	0.000	3.6664	17.92	0.101844	0.103711	0.105613	0.107549		37.66	19.78	
HSBC USA, Inc.	40435FPC5	12/18/2017	06/18/2025	100.000	0.000	2.0994	110.91	0.064737	0.065416	0.066103	0.066797	0.067498	23.45	23.94	
HSBC USA, Inc.	40441XDT4	07/07/2022	07/08/2024	100.000	0.000	3.8136	18.43	0.105933	0.107964	0.110023	0.112121		39.21	20.95	
HSBC USA, Inc.	40435FPK7	12/27/2017	12/29/2025	100.000	0.000	3.2733	176.69	0.106969	0.108720	0.110499	0.112308	0.114146	38.83	40.11	
HSBC USA, Inc.	40435FPY7	01/31/2018	01/31/2025	100.000	0.000	3.4220	181.68	0.110738	0.112632	0.114560	0.116520	0.118513	40.78	42.19	
HSBC USA, Inc.	40435G295	09/14/2017	09/14/2023	100.000	0.000	1.9320	107.23	0.059081	0.059652				15.05		
HSBC USA, Inc.	40434E267	02/04/2016	01/27/2023	100.000	0.000	1.8122	132.74	0.056583					1.47		
HSBC USA, NC	40441XZAL	01/31/2023	02/29/2024	100.000	0.000	5.5699		0.154719	0.155390	0.159741			51.95	9.26	
HSBC USA, INC	40447AEE0	07/31/2023	10/31/2024	100.000	0.000	4.7437			0.131769	0.133332	0.136495		19.99	40.44	
HSBC USA, INC	40447AES9	08/03/2023	02/03/2025	100.000	0.000	5.0073				0.139092	0.142574	0.146144	20.59	51.74	
HSBC USA, INC	40447AEP5	08/03/2023	11/04/2024	100.000	0.000	5.0100			0.139167	0.140929	0.144459		20.70	43.34	
HSBC USA, INC	40447AEQ3	08/03/2023	11/04/2024	100.000	0.000	5.0073			0.139092	0.140852	0.144379		20.69	43.31	
HSBC USA, INC	40447AER1	08/03/2023	02/03/2025	100.000	0.000	5.0073				0.139092	0.142574	0.146144	20.59	51.74	
HSBC USA, INC	40447AGY4	08/01/2023	07/26/2026	100.000	0.000	5.0730				0.140917	0.144392	0.148054	21.14	52.46	
HUTTO TEX INDPT SCH DIST	4484922Y3	09/23/2021	08/01/2027	92.155	0.000	1.4000	16.51	0.036269	0.036523	0.036779	0.037036	0.037295	13.18	13.36	
HUTTO TEX INDPT SCH DIST	4484922X5	09/23/2021	08/01/2026	94.447	0.000	1.1800	14.25	0.031271	0.031456	0.031641	0.031828	0.032016	11.35	11.48	
HUTTO TEX INDPT SCH DIST	4484922W7	09/23/2021	08/01/2025	96.116	0.000	1.0300	12.65	0.027744	0.027887	0.028030	0.028175	0.028320	10.06	10.16	
HUTTO TEX INDPT SCH DIST	4484922V9	09/23/2021	08/01/2024	97.885	0.000	0.7500	9.37	0.020523	0.020600	0.020677	0.020754		7.42	4.36	

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HUTTO TEX INDEPT SCH DIST	4484922U1	09/23/2021	08/01/2023	99.096	0.000	0.4900	6.19	0.013544	0.013577					2.85	
ILLINOIS FIN AUTH EDL FA	452029AH4	11/01/2018	11/01/2023	94.876	6.010	7.2500	41.41	0.032077	0.033240					9.83	
ITERUM THERAPEUTICS BERM	46565JAA6	09/08/2020	01/31/2025	76.873	6.500	12.0451	239.44	0.321097	0.340435	0.360938	0.382676	0.405723	125.09	140.61	
ITERUM THERAPEUTICS BERM	46565JAC2	01/21/2020	01/31/2025	76.873	6.500	11.1575	289.86	0.313422	0.330907	0.349367	0.368858	0.389435	121.41	135.33	
Illinois Student Asst Co	452281JDI	10/27/2010	04/25/2023	95.305	VARIABLE	N/A	46.91	0.000473						0.04	
JACKSONVILLE TEX INDEPT S	469736PL0	12/09/2021	02/15/2024	98.015	0.000	0.9203	9.60	0.025214	0.025330	0.025447				9.13	1.12
JACKSONVILLE TEX INDEPT S	469736PK2	12/09/2021	02/15/2023	99.363	0.000	0.5407	5.71	0.014979						0.66	
JARRELL TEX INDEPT SCH DI	471146TT7	01/19/2021	08/15/2028	90.653	0.000	1.3001	23.21	0.033413	0.033630	0.033848	0.034068	0.034290	12.13	12.29	
JARRELL TEX INDEPT SCH DI	471146TS9	01/19/2021	08/15/2027	93.165	0.000	1.0801	19.78	0.028430	0.028583	0.028738	0.028893	0.029049	10.30	10.42	
JARRELL TEX INDEPT SCH DI	471146TQ3	01/19/2021	08/15/2025	96.591	0.000	0.7600	14.40	0.020637	0.020715	0.020794	0.020873	0.020952	7.46	7.52	
JARRELL TEX INDEPT SCH DI	471146TP5	01/19/2021	08/15/2024	97.673	0.000	0.6602	12.64	0.018098	0.018158	0.018218	0.018278		6.54	4.09	
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/2017	12/01/2027	100.000	5.700	5.6760	311.67	0.157829	0.157815	0.157800	0.157785	0.157769	56.81	56.80	
JOSHUA TEX INDEPT SCH DIS	481052UE6	09/17/2020	08/15/2025	95.042	0.000	1.0381	22.80	0.027954	0.028099	0.028245	0.028391	0.028538	10.13	10.23	
JOSHUA TEX INDEPT SCH DIS	481052UD8	09/17/2020	08/15/2024	96.406	0.000	0.9380	20.88	0.025572	0.025692	0.025813	0.025934		9.26	5.80	
JOSHUA TEX INDEPT SCH DIS	481052UF3	09/17/2020	08/15/2026	92.615	0.000	1.3020	27.93	0.034338	0.034562	0.034787	0.035013	0.035241	12.46	12.63	
JOSHUA TEX INDEPT SCH DIS	481052UG1	09/17/2020	08/15/2027	90.795	0.000	1.4021	29.51	0.036319	0.036574	0.036830	0.037088	0.037348	13.19	13.38	
JOURDANTON TEX INDEPT SCH	481124FL4	11/19/2020	02/15/2028	87.771	0.000	1.8099	34.14	0.045532	0.045944	0.046360	0.046780	0.047203	16.58	16.88	
JOURDANTON TEX INDEPT SCH	481124FH3	11/19/2020	02/15/2025	95.255	0.000	1.1500	23.41	0.031042	0.031221	0.031400	0.031581	0.031762	11.26	11.39	
JOURDANTON TEX INDEPT SCH	481124FK6	11/19/2020	02/15/2027	90.367	0.000	1.6300	31.60	0.042088	0.042431	0.042777	0.043126	0.043477	15.31	15.56	
JOURDANTON TEX INDEPT SCH	481124FJ9	11/19/2020	02/15/2026	92.951	0.000	1.4001	27.87	0.037037	0.037296	0.037557	0.037820	0.038085	13.45	13.64	
JOURDANTON TEX INDEPT SCH	481124FG5	11/19/2020	02/15/2024	96.976	0.000	0.9502	19.66	0.026022	0.026146	0.026270			9.42	1.16	
JOURDANTON TEX INDEPT SCH	481124FF7	11/19/2020	02/15/2023	98.447	0.000	0.7002	14.68	0.019383					0.85		
JOURDANTON TEX INDEPT SCH	481124GA7	11/19/2020	02/15/2029	85.363	0.000	1.9300	35.44	0.047318	0.047775	0.048236	0.048701	0.049171	17.24	17.58	
JP MORGAN CHASE FIN COM, LLC	48133DJ68	06/23/2022	06/23/2025	100.000	0.000	3.4100	17.82	0.096337	0.097980	0.099650	0.101349	0.103077	35.00	36.21	
JP MORGAN CHASE FIN COM, LLC	48133GC92	07/06/2022	07/03/2025	100.000	0.000	4.8100	23.38	0.133611	0.136771	0.140060	0.143429	0.146878	49.82	52.24	
JP MORGAN CHASE FIN COM, LLC	48133GTR9	07/06/2022	07/03/2025	100.000	0.000	4.8100	23.38	0.133611	0.136771	0.140060	0.143429	0.146878	49.82	52.24	
JP MORGAN CHASE FIN COM, LLC	48133GTD5	06/30/2022	07/01/2027	100.000	0.000	5.0100	25.19	0.142672	0.142672	0.149910	0.149910	0.157514	52.01	54.64	
JP MORGAN CHASE FIN COM, LLC	48133GN22	07/06/2022	07/06/2026	100.000	0.000	4.9300	23.97	0.136944	0.140320	0.143779	0.147323	0.150955	51.10	53.65	
JP MORGAN CHASE FIN COM, LLC	48133GNR0	06/30/2022	07/02/2025	100.000	0.000	4.8100	24.19	0.133647	0.136861	0.140153	0.143523	0.146975	49.86	52.28	
JP MORGAN CHASE FIN COM, LLC	48133GNV1	07/06/2022	07/03/2025	100.000	0.000	4.8100	23.38	0.133611	0.136771	0.140060	0.143429	0.146878	49.82	52.24	
JP MORGAN CHASE FIN COM, LLC	48133GNX7	06/30/2022	07/02/2025	100.000	0.000	4.8100	24.19	0.133647	0.136861	0.140153	0.143523	0.146975	49.86	52.28	
JP MORGAN CHASE FIN COM, LLC	48133GPA5	07/06/2022	07/06/2027	100.000	0.000	5.0100	24.35	0.139167	0.142653	0.146226	0.149889	0.153644	51.96	54.60	
JP MORGAN CHASE FIN COM, LLC	48133GPC1	06/30/2022	07/01/2027	100.000	0.000	5.0100	25.19	0.142672	0.142672	0.149910	0.149910	0.157514	52.01	54.64	
JP MORGAN CHASE FIN COM, LLC	48133LHN5	07/11/2022	07/11/2024	100.000	0.000	4.6100	21.77	0.128056	0.131007	0.134027	0.137116		47.65	26.02	
JP Morgan Chase & Co.	48125UUT7	08/31/2015	08/31/2025	100.000	VARIABLE	2.5712	21.83	0.008448	0.008418	0.008619	0.008635	0.008891	3.10	3.19	
JP Morgan Chase & Co.	48125UUL4	08/31/2015	08/31/2035	100.000	VARIABLE	4.2124	301.72	0.119379	0.120613	0.121874	0.123121	0.124394	43.50	44.40	
JP Morgan Chase & Co.	48125UTG7	06/30/2015	06/30/2030	100.000	VARIABLE	4.4810	307.55	0.111758	0.112205	0.112662	0.113129	0.113814	40.31	40.64	
JP Morgan Chase & Co.	48128GYV6	12/20/2018	12/20/2028	100.000	VARIABLE	3.6202	20.47	0.013555	0.013801	0.014051	0.014305	0.014564	4.93	5.11	
JP Morgan Chase & Co.	48128GYU8	12/19/2018	11/10/2036	47.489	0.000	4.2056	86.84	0.065233	0.066605	0.068006	0.069436	0.070896	23.87	24.89	
JP Morgan Chase & Co.	48128GYQ7	11/27/2018	11/27/2068	12.184	0.000	4.2547	22.93	0.017041	0.017403	0.017774	0.018152	0.018538	6.22	6.49	
JP Morgan Chase & Co.	48126NHJ9	07/31/2013	07/31/2023	100.000	VARIABLE	3.9757	393.33	0.124406	0.125643				26.22		
JP Morgan Chase & Co.	48126DQL6	01/31/2013	01/31/2023	100.000	VARIABLE	3.1823	328.14	0.097667					2.83		
JP Morgan Chase & Co.	48125UY71	09/18/2015	09/18/2030	100.000	VARIABLE	2.6025	31.79	0.011329	0.011476	0.011626	0.011777	0.011930	4.14	4.24	
JP Morgan Chase & Co.	48126NMH7	08/30/2013	08/31/2023	100.000	VARIABLE	4.2968	419.93	0.133428	0.132594				32.14		
JP Morgan Chase & Co.	46625HME7	07/31/2015	07/31/2035	100.000	VARIABLE	4.4624	328.36	0.128496	0.129449	0.130422	0.131306	0.132210	46.72	47.38	
JP Morgan Chase & Co.	48126DVG1	02/28/2013	02/28/2023	100.000	VARIABLE	3.2856	336.24	0.099784					5.79		
JP Morgan Chase & Co.	48126D3X5	05/31/2013	05/31/2023	100.000	VARIABLE	3.5785	360.58	0.111922					16.68		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
								JP Morgan Chase & Co.	48126DV89	05/17/2013	05/17/2028	100.000	VARIES	3.8747	335.69
JP Morgan Chase & Co.	48125XTB2	06/15/2011	06/15/2023	100.000	VARIES	5.0712	595.01	0.141186					23.15		
JP Morgan Chase & Co.	48130WNS9	01/31/2019	02/02/2026	100.000	0.000	3.7407	156.37	0.118324	0.120537	0.122792	0.125088	0.127428	43.66	45.31	
JP Morgan Chase & Co.	48126DS59	04/30/2013	04/30/2028	100.000	VARIES	3.8928	342.94	0.097741	0.098367	0.099190	0.100030	0.100885	35.39	35.96	
JP Morgan Chase & Co.	48126DJ91	04/30/2013	04/28/2023	100.000	VARIES	3.1390	317.40	0.096933					11.34		
JP Morgan Chase & Co.	48126NWV5	10/31/2013	10/31/2023	100.000	VARIES	3.8580	368.74	0.119055	0.120092				35.78		
JP Morgan Chase & Co.	48126N5L7	03/28/2014	03/28/2029	100.000	VARIES	4.4199	368.40	0.115929	0.116219	0.116515	0.116818	0.117271	41.84	42.07	
JP Morgan Chase & Co.	48126DZQ5	03/28/2013	03/31/2023	100.000	VARIES	3.3453	343.49	0.104439					9.30		
JP Morgan Chase & Co.	48130W5U1	03/29/2019	03/31/2026	100.000	0.000	3.2713	129.64	0.101808	0.103474	0.105166	0.106886	0.108635	37.26	38.49	
JP Morgan Chase & Co.	48128GF88	05/24/2017	05/24/2027	100.000	VARIES	2.5870	19.71	0.009923	0.010051	0.010181	0.010313	0.010446	3.60	3.70	
JP Morgan Chase & Co.	48127F731	04/30/2014	04/30/2024	100.000	0.000	3.8108	387.23	0.145905	0.148685	0.151518			53.37	18.03	
JP Morgan Chase & Co.	48130U2N4	10/31/2018	10/31/2025	100.000	0.000	4.1115	184.99	0.134399	0.137162	0.139982	0.142859	0.145796	49.22	51.27	
JP Morgan Chase & Co.	48130UU29	11/30/2018	11/28/2025	100.000	0.000	4.1207	181.40	0.134718	0.137493	0.140326	0.143217	0.146168	49.18	51.23	
JP Morgan Chase & Co.	48126NCW5	06/28/2013	06/30/2023	100.000	VARIES	4.3049	430.16	0.136083					24.36		
JP Morgan Chase & Co.	48126NTC1	11/20/2013	11/20/2028	100.000	VARIES	4.6982	399.14	0.124009	0.124823	0.125567	0.126236	0.126828	44.86	45.39	
JP Morgan Chase & Co.	48126NSZ1	10/31/2013	10/31/2028	100.000	VARIES	4.4385	379.46	0.116760	0.117464	0.118182	0.118741	0.119312	42.25	42.72	
JP Morgan Chase Financial Company LLC	48133VZN3	04/26/2023	04/24/2025	100.000	0.000	6.0500			0.168056	0.173083	0.178319	0.183713	41.51	63.96	
JPMORGAN CHASE FINANCE CO, LLC	48133NXZ6	10/12/2022	04/11/2024	100.000	0.000	4.7400	10.40	0.131667	0.134770	0.137964			48.46	13.80	
JPMORGAN CHASE FINANCE CO, LLC	48133ME71	09/30/2022	10/02/2029	100.000	0.000	5.2900	13.38	0.146988	0.150875	0.154866	0.158962	0.163167	54.32	57.23	
JPMORGAN CHASE FINANCE CO, LLC	48133MDX5	10/19/2022	10/21/2024	100.000	0.000	4.8500	9.70	0.134759	0.138026	0.141374	0.144802		49.56	41.62	
JPMORGAN CHASE FINANCE CO, LLC	48133MDL1	09/28/2022	09/24/2025	100.000	0.000	4.9800	12.87	0.138333	0.141701	0.145230	0.148846	0.152552	51.08	53.64	
JPMORGAN CHASE FINANCE CO, LLC	48133MSM8	10/05/2022	10/05/2027	100.000	0.000	5.1900	12.40	0.144167	0.147908	0.151746	0.155684	0.159724	53.23	56.02	
JPMORGAN CHASE FINANCE CO, LLC	48133M5B2	10/05/2022	10/05/2027	100.000	0.000	5.1900	12.40	0.144167	0.147908	0.151746	0.155684	0.159724	53.23	56.02	
JPMORGAN CHASE FINANCE CO, LLC	48133M6A3	10/05/2022	10/05/2027	100.000	0.000	5.0100	11.97	0.139167	0.142653	0.146226	0.149889	0.153644	51.33	53.94	
JPMORGAN CHASE FINANCE CO, LLC	48133MC73	09/28/2022	09/28/2026	100.000	0.000	4.9300	12.74	0.136944	0.140320	0.143779	0.147323	0.150955	50.54	53.07	
JPMORGAN CHASE FINANCE CO, LLC	48133MC57	09/28/2022	09/28/2028	100.000	0.000	5.0800	13.12	0.141111	0.144695	0.148371	0.152139	0.156004	52.12	54.80	
JPMORGAN CHASE FINANCE CO, LLC	48133NEZ7	10/05/2022	10/03/2025	100.000	0.000	4.9800	11.90	0.138333	0.141740	0.145269	0.148886	0.152593	51.02	53.59	
JPMORGAN CHASE FINANCE CO, LLC	48133NRB6	10/26/2022	10/26/2028	100.000	0.000	5.2600	9.50	0.146111	0.149954	0.153898	0.157945	0.162099	53.80	56.66	
JPMORGAN CHASE FINANCE CO, LLC	48133NA32	10/14/2022	04/16/2024	100.000	0.000	4.7400	10.14	0.131701	0.134823	0.138018			48.45	14.49	
JPMORGAN CHASE FINANCE CO, LLC	48133NRE0	10/26/2022	10/26/2026	100.000	0.000	5.1000	9.21	0.141667	0.145279	0.148984	0.152783	0.156679	52.13	54.82	
JPMORGAN CHASE FINANCE CO, LLC	48133NAU2	09/27/2022	09/17/2027	100.000	0.000	5.1900	13.55	0.144167	0.147700	0.151533	0.155465	0.159499	53.30	56.09	
JPMORGAN CHASE FINANCE CO, LLC	48133M6X3	09/30/2022	10/02/2025	100.000	0.000	4.9800	12.59	0.138372	0.141817	0.145348	0.148967	0.152677	51.05	53.63	
JPMORGAN CHASE FINANCE CO, LLC	48133MYT1	09/21/2022	09/21/2026	100.000	0.000	5.1000	14.17	0.141667	0.145279	0.148984	0.152783	0.156679	52.38	55.09	
JPMORGAN CHASE FINANCE CO, LLC	48133MQ60	09/30/2022	09/30/2027	100.000	0.000	5.1900	13.12	0.144167	0.147908	0.151746	0.155684	0.159724	53.26	56.06	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LCE0	08/03/2022	08/01/2025	100.000	0.000	4.8100	19.77	0.133611	0.136789	0.140079	0.143447	0.146897	49.64	52.06	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LCB8	08/03/2022	08/01/2025	100.000	0.000	4.8100	19.77	0.133611	0.136789	0.140079	0.143447	0.146897	49.64	52.06	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MFW5	08/25/2022	09/27/2023	100.000	0.000	3.6100	12.67	0.100600	0.102415				27.09		
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MPW4	08/24/2022	08/22/2024	100.000	0.000	4.6100	16.26	0.128056	0.130974	0.133993	0.137082		47.39	31.51	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MPV6	08/24/2022	08/22/2024	100.000	0.000	4.6100	16.26	0.128056	0.130974	0.133993	0.137082		47.39	31.51	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MGT1	08/18/2022	08/20/2024	100.000	0.000	4.6100	17.04	0.128088	0.131041	0.134061	0.137151		47.43	31.26	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MHH6	08/18/2022	08/20/2024	100.000	0.000	4.6100	17.04	0.128088	0.131041	0.134061	0.137151		47.43	31.26	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MHT0	08/18/2022	08/19/2027	100.000	0.000	5.0100	18.51	0.139167	0.142672	0.146246	0.149910	0.153665	51.67	54.29	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LF72	08/24/2022	08/24/2026	100.000	0.000	4.9300	17.39	0.136944	0.140320	0.143779	0.147323	0.150955	50.78	53.31	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LF64	08/24/2022	08/24/2028	100.000	0.000	5.0800	17.92	0.141111	0.144695	0.148371	0.152139	0.156004	52.37	55.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCH3	08/03/2022	08/03/2026	100.000	0.000	4.9300	20.27	0.136944	0.140320	0.143779	0.147323	0.150955	50.92	53.46	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LCJ9	08/03/2022	08/03/2027	100.000	0.000	5.0100	20.60	0.139167	0.142653	0.146226	0.149889	0.153644	51.77	54.40	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133L2U5	08/10/2022	09/08/2023	100.000	0.000	3.7400	14.68	0.104191	0.106139				26.09		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LUQ3	08/03/2022	08/01/2025	100.000	0.000	4.8100	19.77	0.133611	0.136789	0.140079	0.143447	0.146897	49.64	52.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133E181	08/03/2022	08/05/2025	100.000	0.000	4.8100	19.78	0.133647	0.136861	0.140153	0.143523	0.146975	49.64	52.06	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LX23	08/10/2022	08/08/2024	100.000	0.000	4.6100	18.06	0.128056	0.130974	0.133993	0.137082		47.47	29.63	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LX49	08/10/2022	08/08/2025	100.000	0.000	4.8100	18.84	0.133611	0.136789	0.140079	0.143447	0.146897	49.60	52.01	
JPMORGAN CHASE FINANCIAL COMPLANY LLC	48133LFC1	08/03/2022	08/01/2025	100.000	0.000	4.8100	19.77	0.133611	0.136789	0.140079	0.143447	0.146897	49.64	52.06	
JPMorgan Chase Finance Company LLC	48133TZK4	01/25/2023	07/25/2024	100.000	0.000	5.7800			0.160556	0.165196	0.169970		54.67	34.56	
JPMorgan Chase Finance Company LLC	48133TZQ1	01/25/2023	07/25/2024	100.000	0.000	6.7700			0.188056	0.194421	0.201002		64.18	40.85	
JPMorgan Chase Finance Company LLC	48133TKK2	02/03/2023	02/04/2027	100.000	0.000	5.6600			0.157222	0.161696	0.166272	0.170978	52.23	60.40	
JPMorgan Chase Finance Company LLC	48133VPT1	05/03/2023	11/02/2026	100.000	0.000	5.7900			0.160833	0.165464	0.170254	0.175183	38.55	61.00	
JPMorgan Chase Finance Company LLC	48133TUJ5	02/03/2023	02/04/2027	100.000	0.000	5.6600			0.157222	0.161696	0.166272	0.170978	52.23	60.40	
JPMorgan Chase Finance Company LLC	48133TKD6	02/03/2023	02/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	52.05	60.17	
JPMorgan Chase Finance Company LLC	48133TKC8	02/03/2023	11/05/2024	100.000	0.000	5.7200		0.158889	0.161211	0.165822	0.170565		52.92	51.26	
JPMorgan Chase Finance Company LLC	48133TUY2	02/03/2023	02/04/2027	100.000	0.000	5.6600			0.157222	0.161696	0.166272	0.170978	52.23	60.40	
JPMorgan Chase Finance Company LLC	48133TKE4	02/03/2023	02/05/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	52.80	61.08	
JPMorgan Chase Finance Company LLC	48133TKH7	02/03/2023	02/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	52.05	60.17	
JPMorgan Chase Finance Company LLC	48133TVC6	01/19/2023	01/22/2024	100.000	0.000	5.1700		0.143611	0.143673	0.147387			49.73	3.10	
JPMorgan Chase Finance Company LLC	48133TVE2	01/19/2023	02/16/2024	100.000	0.000	5.2700		0.146389	0.146967	0.150840			50.77	6.79	
JPMorgan Chase Finance Company LLC	48133T5S0	02/02/2023	05/03/2024	100.000	0.000	5.4700		0.151944	0.154045	0.158259			50.73	19.31	
JPMorgan Chase Finance Company LLC	48133TWM3	01/23/2023	02/23/2024	100.000	0.000	5.2700		0.146389	0.147032	0.150906			50.17	7.85	
JPMorgan Chase Finance Company LLC	48133VM49	05/03/2023	05/09/2024	100.000	0.000	5.2300		0.145278	0.145404	0.149207			34.80	19.10	
JPMorgan Chase Finance Company LLC	48133VM72	05/10/2023	08/08/2024	100.000	0.000	5.6700			0.157500	0.159683	0.164210		36.69	35.47	
JPMorgan Chase Finance Company LLC	48133T6E0	02/03/2023	08/05/2024	100.000	0.000	5.7800		0.160556	0.160607	0.165249	0.170024		53.36	36.22	
JPMorgan Chase Finance Company LLC	48133VN22	05/03/2023	08/01/2024	100.000	0.000	5.6600			0.157222	0.159397	0.163908		37.75	34.29	
JPMorgan Chase Finance Company LLC	48133PDU4	01/19/2023	01/31/2024	100.000	0.000	5.1700		0.143611	0.143838	0.147556			49.75	4.28	
JPMorgan Chase Finance Company LLC	48133U2G6	01/25/2023	02/07/2024	100.000	0.000	5.1700		0.143611	0.143859	0.147577			48.87	5.31	
JPMorgan Chase Finance Company LLC	48133TA21	02/03/2023	02/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	52.05	60.17	
JPMorgan Chase Finance Company LLC	48133TA47	02/03/2023	02/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	52.05	60.17	
JPMorgan Chase Finance Company LLC	48133TSC0	01/20/2023	04/22/2024	100.000	0.000	5.4800		0.152222	0.154354	0.158583			52.73	17.60	
JPMorgan Chase Finance Company LLC	48133TB46	02/03/2023	02/05/2024	100.000	0.000	5.1700		0.143611	0.143652	0.147366			47.66	5.01	
JPMorgan Chase Finance Company LLC	48133TB87	02/03/2023	08/05/2026	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	46.45	53.41	
JPMorgan Chase Finance Company LLC	48133TC45	02/02/2023	02/04/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	52.96	61.09	
JPMorgan Chase Finance Company LLC	48133TC86	02/02/2023	02/04/2026	100.000	0.000	6.0100		0.166944	0.167000	0.172019	0.177188	0.182512	55.68	64.40	
JPMorgan Chase Finance Company LLC	48133TC78	02/02/2023	02/04/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	52.96	61.09	
JPMorgan Chase Finance Company LLC	48133TD28	02/03/2023	02/05/2026	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	0.148967	45.89	52.73	
JPMorgan Chase Finance Company LLC	48133U5M0	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Finance Company LLC	48133TSL2	02/03/2023	02/05/2025	100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374	0.144802	44.68	51.28	
JPMorgan Chase Finance Company LLC	48133TLU7	02/03/2023	02/05/2025	100.000	0.000	4.8500		0.134722	0.134759	0.138026	0.141374	0.144802	44.68	51.28	
JPMorgan Chase Finance Company LLC	48133TLL7	02/03/2023	02/05/2024	100.000	0.000	5.1700		0.143611	0.143652	0.147366			47.66	5.01	
JPMorgan Chase Finance Company LLC	48133TLK9	02/03/2023	02/05/2024	100.000	0.000	5.1700		0.143611	0.143652	0.147366			47.66	5.01	
JPMorgan Chase Finance Company LLC	48133TLM5	02/03/2023	08/05/2024	100.000	0.000	5.7800		0.160556	0.160607	0.165249	0.170024		53.36	36.22	
JPMorgan Chase Finance Company LLC	48133VSL5	05/03/2023	10/31/2024	100.000	0.000	6.1900			0.171944	0.177177	0.182661		41.24	53.96	
JPMorgan Chase Finance Company LLC	48133VXS9	05/03/2023	05/01/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	38.76	61.34	
JPMorgan Chase Finance Company LLC	48133VSY7	05/03/2023	05/01/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	38.76	61.34	
JPMorgan Chase Finance Company LLC	48133VT67	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Finance Company LLC	48133TPG4	02/03/2023	02/05/2024	100.000	0.000	5.1700		0.143611	0.143652	0.147366			47.66	5.01	
JPMorgan Chase Finance Company LLC	48133VVM9	05/03/2023	05/31/2024	100.000	0.000	5.3800		0.149444	0.150047	0.154084			35.82	22.96	
JPMorgan Chase Financial	48132HKM3	12/24/2019	12/22/2023	100.000	0.000	2.2002	68.31	0.065255	0.065973				23.03		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial	48133DZS2	04/05/2022	04/03/2025	100.000	0.000	2.1708	16.10	0.060948	0.061609	0.062278	0.062954	0.063637	22.18	22.66	
JPMorgan Chase Financial	48133DZT0	04/05/2022	04/05/2027	100.000	0.000	2.6911	19.97	0.075758	0.076777	0.077810	0.078857	0.079918	27.63	28.38	
JPMorgan Chase Financial	48133DZZ6	04/05/2022	04/03/2025	100.000	0.000	2.1708	16.10	0.060948	0.061609	0.062278	0.062954	0.063637	22.18	22.66	
JPMorgan Chase Financial	48130UMA0	09/27/2018	09/28/2023	100.000	0.000	3.8719	177.57	0.125396	0.127824				33.92		
JPMorgan Chase Financial	48132K3E3	06/03/2020	05/31/2023	100.000	0.000	2.7309	72.44	0.081161					12.09		
JPMorgan Chase Financial	48132K3G8	06/03/2020	05/31/2023	100.000	0.000	2.7309	72.44	0.081161					12.09		
JPMorgan Chase Financial	48129MF84	07/31/2018	07/31/2025	100.000	0.000	3.8909	185.69	0.126091	0.128544	0.131045	0.133594	0.136193	46.58	48.41	
JPMorgan Chase Financial	48129MF27	07/31/2018	07/31/2025	100.000	0.000	3.8909	185.69	0.126091	0.128544	0.131045	0.133594	0.136193	46.58	48.41	
JPMorgan Chase Financial	48130WT50	05/03/2019	04/30/2024	100.000	0.000	3.1311	120.50	0.096943	0.098460	0.100002			35.36	11.90	
JPMorgan Chase Financial	48130WTC5	02/11/2019	02/09/2024	100.000	0.000	3.8413	159.51	0.121876	0.124217	0.126602			44.97	4.81	
JPMorgan Chase Financial	48132HLL4	01/15/2020	01/15/2025	100.000	0.000	2.3402	71.33	0.068900	0.069706	0.070522	0.071347	0.072182	25.22	25.81	
JPMorgan Chase Financial	48128GJ27	08/31/2017	08/31/2027	100.000	VARIABLE	2.4049	13.87	0.007078	0.007162	0.007249	0.007335	0.007424	2.58	2.65	
JPMorgan Chase Financial	48129ME93	07/31/2018	07/31/2025	100.000	0.000	3.8909	185.69	0.126091	0.128544	0.131045	0.133594	0.136193	46.58	48.41	
JPMorgan Chase Financial	46647MRM7	04/25/2018	04/25/2023	100.000	0.000	3.6617	185.28	0.119756					13.65		
JPMorgan Chase Financial	48132HMH2	02/05/2020	01/31/2023	100.000	0.000	2.1108	62.92	0.061776					1.79		
JPMorgan Chase Financial	48132FFT8	09/30/2019	09/30/2025	100.000	0.000	2.7505	92.95	0.082927	0.084067	0.085223	0.086395	0.087583	30.27	31.11	
JPMorgan Chase Financial	48132FFS0	09/30/2019	09/30/2026	100.000	0.000	2.8905	97.87	0.087512	0.088777	0.090060	0.091361	0.092682	31.96	32.89	
JPMorgan Chase Financial	48132FFU5	09/30/2019	09/30/2024	100.000	0.000	2.5908	87.36	0.077746	0.078753	0.079773	0.080806		28.35	21.64	
JPMorgan Chase Financial	48129M3J3	06/27/2018	06/26/2025	100.000	0.000	3.9304	191.95	0.130064	0.132620	0.135226	0.137883	0.140593	47.31	49.19	
JPMorgan Chase Financial	48132P6L5	12/03/2019	11/29/2024	100.000	0.000	2.3202	73.59	0.069050	0.069851	0.070661	0.071481		25.05	23.32	
JPMorgan Chase Financial	48132HMX7	01/31/2020	01/31/2023	100.000	0.000	2.1102	63.21	0.061775					1.79		
JPMorgan Chase Financial	48132HML3	02/05/2020	01/31/2023	100.000	0.000	2.1108	62.92	0.061776					1.79		
JPMorgan Chase Financial	48132HMK5	02/05/2020	01/31/2023	100.000	0.000	2.1108	62.92	0.061776					1.79		
JPMorgan Chase Financial	48132F6F8	11/29/2019	05/30/2025	100.000	0.000	2.4004	76.50	0.071629	0.072489	0.073359	0.074239	0.075130	25.99	26.62	
JPMorgan Chase Financial	48132HMN9	02/05/2020	01/31/2025	100.000	0.000	2.3404	69.96	0.068884	0.069690	0.070506	0.071331	0.072166	25.19	25.78	
JPMorgan Chase Financial	48132F6E1	11/29/2019	05/31/2024	100.000	0.000	2.2505	71.58	0.066858	0.067610	0.068371			24.25	10.19	
JPMorgan Chase Financial	48132HMM1	02/05/2020	01/31/2025	100.000	0.000	2.3404	69.96	0.068884	0.069690	0.070506	0.071331	0.072166	25.19	25.78	
JPMorgan Chase Financial	48132F6G6	11/29/2019	11/30/2026	100.000	0.000	2.6400	84.40	0.079341	0.080389	0.081450	0.082525	0.083614	28.82	29.58	
JPMorgan Chase Financial	48132CP98	09/05/2019	08/30/2024	100.000	0.000	2.1403	73.30	0.063354	0.064025	0.064718	0.065406		23.09	15.59	
JPMorgan Chase Financial	48130WV57	05/03/2019	04/30/2024	100.000	0.000	3.1311	120.50	0.096943	0.098460	0.100002			35.36	11.90	
JPMorgan Chase Financial	48130WV65	05/03/2019	04/30/2024	100.000	0.000	3.1311	120.50	0.096943	0.098460	0.100002			35.36	11.90	
JPMorgan Chase Financial	48132HMY5	01/31/2020	01/31/2025	100.000	0.000	2.3404	70.30	0.068906	0.069712	0.070528	0.071353	0.072188	25.20	25.79	
JPMorgan Chase Financial	48130WV73	04/18/2019	04/20/2026	100.000	0.000	3.2710	127.69	0.101808	0.103473	0.105166	0.106886	0.108634	37.19	38.42	
JPMorgan Chase Financial	48132P6U5	11/29/2019	11/30/2026	100.000	0.000	2.6400	84.40	0.079341	0.080389	0.081450	0.082525	0.083614	28.82	29.58	
JPMorgan Chase Financial	48132P6W1	12/03/2019	11/29/2024	100.000	0.000	2.3202	73.59	0.069050	0.069851	0.070661	0.071481		25.05	23.32	
JPMorgan Chase Financial	48130W4K4	03/29/2019	03/31/2026	100.000	0.000	3.2713	129.64	0.101808	0.103474	0.105166	0.106886	0.108635	37.26	38.49	
JPMorgan Chase Financial	48130W4L2	03/29/2019	03/31/2026	100.000	0.000	3.2713	129.64	0.101808	0.103474	0.105166	0.106886	0.108635	37.26	38.49	
JPMorgan Chase Financial	48132F7K6	11/29/2019	11/29/2024	100.000	0.000	2.3202	73.87	0.069070	0.069871	0.070682	0.071502		25.06	23.33	
JPMorgan Chase Financial	48133FBL8	05/04/2022	05/02/2025	100.000	0.000	3.4117	22.55	0.096368	0.098012	0.099684	0.101384	0.103114	35.18	36.39	
JPMorgan Chase Financial	48132CPW7	06/28/2019	06/30/2026	100.000	0.000	2.8100	102.85	0.086076	0.087285	0.088511	0.089755	0.091016	31.21	32.09	
JPMorgan Chase Financial	48129MBS4	03/29/2018	04/01/2025	100.000	0.000	2.5507	128.12	0.079423	0.080436	0.081462	0.082501	0.083553	28.96	29.70	
JPMorgan Chase Financial	48132CPV9	06/28/2019	06/28/2024	100.000	0.000	2.5102	91.46	0.076089	0.077044	0.078011			27.57	13.81	
JPMorgan Chase Financial	48129MSR8	06/04/2018	06/02/2023	100.000	0.000	3.7008	182.69	0.121218					18.30		
JPMorgan Chase Financial	48132CPX5	06/28/2019	03/31/2023	100.000	0.000	2.2397	81.31	0.066893					5.95		
JPMorgan Chase Financial	48132CPZ0	06/18/2019	06/18/2026	100.000	0.000	3.1201	115.71	0.096590	0.098097	0.099627	0.101181	0.102760	35.08	36.19	
JPMorgan Chase Financial	48130W5D9	03/18/2019	03/18/2026	100.000	0.000	3.5710	143.45	0.112277	0.114282	0.116322	0.118399	0.120513	41.20	42.68	
JPMorgan Chase Financial	48133FBM6	05/04/2022	05/02/2025	100.000	0.000	3.4117	22.55	0.096368	0.098012	0.099684	0.101384	0.103114	35.18	36.39	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial	48133FBP9	05/04/2022	05/02/2025	100.000	0.000	3.4117	22.55	0.096368	0.098012	0.099684	0.101384	0.103114	35.18	36.39	
JPMorgan Chase Financial	48132PHZ2	09/30/2019	09/30/2024	100.000	0.000	2.1409	71.74	0.063392	0.064070	0.064756	0.065449		23.07	17.54	
JPMorgan Chase Financial	48133FBR5	05/04/2022	05/04/2026	100.000	0.000	3.5721	23.62	0.100996	0.102800	0.104636	0.106504	0.108407	36.89	38.22	
JPMorgan Chase Financial	48132CPU1	06/28/2019	06/30/2026	100.000	0.000	2.8100	102.85	0.086076	0.087285	0.088511	0.089755	0.091016	31.21	32.09	
JPMorgan Chase Financial	48132CPT4	06/28/2019	06/30/2026	100.000	0.000	2.8100	102.85	0.086076	0.087285	0.088511	0.089755	0.091016	31.21	32.09	
JPMorgan Chase Financial	48130UHY4	10/03/2018	09/29/2023	100.000	0.000	3.8721	176.83	0.125337	0.127763				34.03		
JPMorgan Chase Financial	48132CYY3	07/31/2019	07/31/2026	100.000	0.000	2.8103	100.14	0.084882	0.086074	0.087284	0.088510	0.089754	31.13	32.02	
JPMorgan Chase Financial	48132CYW7	07/31/2019	07/31/2026	100.000	0.000	2.8103	100.14	0.084882	0.086074	0.087284	0.088510	0.089754	31.13	32.02	
JPMorgan Chase Financial	48132KPF6	04/30/2020	10/31/2024	100.000	0.000	2.7908	76.81	0.083085	0.084244	0.085420	0.086612		30.26	25.75	
JPMorgan Chase Financial	48130UZ65	12/05/2018	11/30/2023	100.000	0.000	3.8710	169.02	0.125284	0.127709				41.66		
JPMorgan Chase Financial	48130UZ73	12/05/2018	11/30/2023	100.000	0.000	3.8710	169.02	0.125284	0.127709				41.66		
JPMorgan Chase Financial	48130UZ81	12/05/2018	11/30/2023	100.000	0.000	3.8710	169.02	0.125284	0.127709				41.66		
JPMorgan Chase Financial	48132CHR7	06/05/2019	05/31/2024	100.000	0.000	2.8505	106.41	0.087390	0.088636	0.089899			31.76	13.39	
JPMorgan Chase Financial	48132KPJ8	04/30/2020	04/30/2027	100.000	0.000	3.0407	83.92	0.091084	0.092469	0.093874	0.095302	0.096751	33.21	34.23	
JPMorgan Chase Financial	48130UZ99	12/05/2018	11/30/2023	100.000	0.000	3.8710	169.02	0.125284	0.127709				41.66		
JPMorgan Chase Financial	48132CHT3	06/05/2019	05/31/2024	100.000	0.000	2.8505	106.41	0.087390	0.088636	0.089899			31.76	13.39	
JPMorgan Chase Financial	48130UHX6	10/03/2018	09/29/2023	100.000	0.000	3.8721	176.83	0.125337	0.127763				34.03		
JPMorgan Chase Financial	48129MZX7	06/28/2018	06/30/2025	100.000	0.000	3.9300	191.80	0.130090	0.132646	0.135253	0.137910	0.140620	47.30	49.17	
JPMorgan Chase Financial	48132KPY7	05/05/2020	01/31/2023	100.000	0.000	1.7300	46.82	0.049944					1.45		
JPMorgan Chase Financial	48132HXQ0	02/28/2020	02/26/2027	100.000	0.000	2.6405	77.41	0.078307	0.079340	0.080388	0.081449	0.082525	28.64	29.40	
JPMorgan Chase Financial	48132FSC1	10/31/2019	04/30/2025	100.000	0.000	2.5307	82.99	0.075807	0.076766	0.077738	0.078722	0.079718	27.58	28.28	
JPMorgan Chase Financial	48132FSB3	10/31/2019	04/30/2024	100.000	0.000	2.3812	77.93	0.071012	0.071857	0.072712			25.82	8.65	
JPMorgan Chase Financial	48132CZR7	07/19/2019	07/21/2026	100.000	0.000	2.9402	105.96	0.089162	0.090473	0.091803	0.093153	0.094522	32.76	33.73	
JPMorgan Chase Financial	48132CJ20	08/30/2019	02/28/2023	100.000	0.000	2.4808	85.75	0.074193					4.23		
JPMorgan Chase Financial	48130UJ97	10/25/2018	10/27/2025	100.000	0.000	4.1113	185.66	0.134424	0.137187	0.140007	0.142885	0.145823	49.25	51.29	
JPMorgan Chase Financial	48132FSA5	10/31/2019	10/30/2026	100.000	0.000	2.7505	90.46	0.082928	0.084069	0.085225	0.086397	0.087585	30.20	31.04	
JPMorgan Chase Financial	48132KAB1	03/31/2020	06/28/2024	100.000	0.000	1.8698	52.58	0.054662	0.055173	0.056688			19.77	9.86	
JPMorgan Chase Financial	48132KAE5	03/31/2020	03/31/2027	100.000	0.000	2.2306	62.98	0.065493	0.066224	0.066962	0.067709	0.068464	23.84	24.38	
JPMorgan Chase Financial	48132KAD7	03/31/2020	03/31/2026	100.000	0.000	2.0908	58.94	0.061178	0.061818	0.062464	0.063117	0.063777	22.26	22.72	
JPMorgan Chase Financial	48132KAF2	03/31/2020	12/31/2024	100.000	0.000	1.9300	54.31	0.056520	0.057065	0.057616	0.058172		20.45	20.78	
JPMorgan Chase Financial	48132HHV7	12/31/2019	12/31/2026	100.000	0.000	2.6398	81.93	0.079331	0.080378	0.081439	0.082514	0.083603	28.75	29.51	
JPMorgan Chase Financial	48130WQD6	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48130WQE4	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48132KAV7	03/31/2020	03/31/2026	100.000	0.000	2.0908	58.94	0.061178	0.061818	0.062464	0.063117	0.063777	22.26	22.72	
JPMorgan Chase Financial	48130WPZ8	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48129M7C4	07/31/2018	07/31/2025	100.000	0.000	3.8909	185.69	0.126091	0.128544	0.131045	0.133594	0.136193	46.58	48.41	
JPMorgan Chase Financial	48130WQA2	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48130WQB0	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48130WQC8	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48130WR78	04/30/2019	04/30/2026	100.000	0.000	3.2709	126.46	0.101785	0.103449	0.105141	0.106861	0.108609	37.15	38.37	
JPMorgan Chase Financial	48130WR86	04/30/2019	04/30/2026	100.000	0.000	3.2709	126.46	0.101785	0.103449	0.105141	0.106861	0.108609	37.15	38.37	
JPMorgan Chase Financial	48132P2T2	10/31/2019	11/02/2026	100.000	0.000	2.6406	86.72	0.079367	0.080415	0.081477	0.082553	0.083643	28.89	29.65	
JPMorgan Chase Financial	48132FTZ9	11/05/2019	10/31/2024	100.000	0.000	2.4507	79.92	0.073213	0.074110	0.075018	0.075937		26.63	22.60	
JPMorgan Chase Financial	48129MXY7	07/05/2018	06/30/2023	100.000	0.000	3.6903	178.39	0.120782					21.62		
JPMorgan Chase Financial	48132CL43	09/05/2019	08/30/2024	100.000	0.000	2.1403	73.30	0.063354	0.064025	0.064718	0.065406		23.09	15.59	
JPMorgan Chase Financial	48132CL35	09/05/2019	08/30/2024	100.000	0.000	2.1403	73.30	0.063354	0.064025	0.064718	0.065406		23.09	15.59	
JPMorgan Chase Financial	48129MH25	08/03/2018	07/31/2023	100.000	0.000	3.6608	173.57	0.117535	0.119687				24.95		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial	48129MY34	09/06/2018	08/31/2023	100.000	0.000	3.7714	175.19	0.121574	0.123841					29.47	
JPMorgan Chase Financial	46647MSA2	06/20/2018	06/20/2023	100.000	0.000	3.7406	182.83	0.122761						20.75	
JPMorgan Chase Financial	48132KB08	04/03/2020	03/31/2023	100.000	0.000	1.7507	49.01	0.050788						4.52	
JPMorgan Chase Financial	48132KBW4	04/03/2020	03/31/2025	100.000	0.000	1.9606	55.02	0.057174	0.057734	0.058300	0.058871	0.059449	20.79	21.20	
JPMorgan Chase Financial	48132KBX2	04/03/2020	03/31/2025	100.000	0.000	1.9606	55.02	0.057174	0.057734	0.058300	0.058871	0.059449	20.79	21.20	
JPMorgan Chase Financial	48132KBV6	04/03/2020	03/31/2023	100.000	0.000	1.7507	49.01	0.050788						4.52	
JPMorgan Chase Financial	48132FUA2	11/05/2019	10/31/2024	100.000	0.000	2.4507	79.92	0.073213	0.074110	0.075018	0.075937		26.63	22.60	
JPMorgan Chase Financial	48132CL92	08/30/2019	02/29/2024	100.000	0.000	2.5405	87.89	0.076117	0.077079	0.078063			27.81	4.53	
JPMorgan Chase Financial	48130WAB7	12/05/2018	11/30/2023	100.000	0.000	3.8710	169.02	0.125284	0.127709				41.66		
JPMorgan Chase Financial	48130WAC5	12/05/2018	11/30/2023	100.000	0.000	3.8710	169.02	0.125284	0.127709				41.66		
JPMorgan Chase Financial	48132K2C8	05/29/2020	08/29/2025	100.000	0.000	2.8498	76.06	0.084367	0.085563	0.086789	0.088025	0.089280	30.88	31.77	
JPMorgan Chase Financial	48132FUW4	10/31/2019	05/03/2027	100.000	0.000	2.6405	86.72	0.079371	0.080419	0.081481	0.082556	0.083646	28.88	29.65	
JPMorgan Chase Financial	48132CM26	08/30/2019	02/28/2025	100.000	0.000	2.6709	92.57	0.080325	0.081398	0.082485	0.083587	0.084703	29.38	30.17	
JPMorgan Chase Financial	48132CM34	08/30/2019	08/31/2026	100.000	0.000	2.8904	100.50	0.087508	0.088759	0.090056	0.091350	0.092678	32.04	32.97	
JPMorgan Chase Financial	48129MX92	09/06/2018	08/31/2023	100.000	0.000	3.7714	175.19	0.121574	0.123841				29.47		
JPMorgan Chase Financial	48129MG42	08/03/2018	07/31/2023	100.000	0.000	3.6608	173.57	0.117535	0.119687				24.95		
JPMorgan Chase Financial	48130WS28	04/30/2019	04/30/2024	100.000	0.000	3.1311	120.79	0.096967	0.098486	0.100027			35.37	11.90	
JPMorgan Chase Financial	48132KCA1	03/31/2020	03/31/2023	100.000	0.000	1.7509	49.17	0.050803					4.52		
JPMorgan Chase Financial	48130WS44	04/30/2019	04/30/2026	100.000	0.000	3.4011	131.77	0.106312	0.108119	0.109958	0.111828	0.113730	38.82	40.15	
JPMorgan Chase Financial	48132K2A2	05/29/2020	05/28/2027	100.000	0.000	3.0405	81.28	0.091070	0.092454	0.093860	0.095287	0.096735	33.13	34.14	
JPMorgan Chase Financial	48132KCB9	03/31/2020	03/31/2025	100.000	0.000	1.9604	55.18	0.057178	0.057739	0.058305	0.058876	0.059453	20.79	21.20	
JPMorgan Chase Financial	48130WJW2	12/19/2018	12/19/2023	100.000	0.000	3.8702	167.21	0.125320	0.127745				44.05		
JPMorgan Chase Financial	48132C3R2	08/05/2019	07/31/2024	100.000	0.000	2.5905	91.63	0.077709	0.078715	0.079735	0.080768		28.46	16.85	
JPMorgan Chase Financial	48132C3S0	08/05/2019	07/31/2024	100.000	0.000	2.5905	91.63	0.077709	0.078715	0.079735	0.080768		28.46	16.85	
JPMorgan Chase Financial	48132H2M3	02/28/2020	05/30/2025	100.000	0.000	2.3804	69.59	0.070580	0.071420	0.072270	0.073130	0.074000	25.61	26.23	
JPMorgan Chase Financial	48130U4D4	11/05/2018	10/31/2023	100.000	0.000	3.8416	171.37	0.124190	0.126576				37.56		
JPMorgan Chase Financial	48132H2N1	02/28/2020	02/27/2026	100.000	0.000	2.5004	73.18	0.073901	0.074825	0.075760	0.076707	0.077666	27.00	27.68	
JPMorgan Chase Financial	48130U4E2	11/05/2018	10/31/2023	100.000	0.000	3.8416	171.37	0.124190	0.126576				37.56		
JPMorgan Chase Financial	48132H2Q4	02/28/2020	02/26/2027	100.000	0.000	2.6405	77.41	0.078307	0.079340	0.080388	0.081449	0.082525	28.64	29.40	
JPMorgan Chase Financial	48130U4F9	11/05/2018	10/31/2023	100.000	0.000	3.8416	171.37	0.124190	0.126576				37.56		
JPMorgan Chase Financial	48133F7C3	06/03/2022	06/05/2025	100.000	0.000	3.4100	19.36	0.096319	0.097998	0.099669	0.101369	0.103097	35.07	36.28	
JPMorgan Chase Financial	48130U4G7	11/05/2018	10/31/2023	100.000	0.000	3.8416	171.37	0.124190	0.126576				37.56		
JPMorgan Chase Financial	48132MSE2	07/31/2020	08/02/2027	100.000	0.000	3.0406	75.76	0.089732	0.091096	0.092481	0.093887	0.095314	32.96	33.97	
JPMorgan Chase Financial	48130U4H5	11/05/2018	10/31/2023	100.000	0.000	3.8416	171.37	0.124190	0.126576				37.56		
JPMorgan Chase Financial	48132HCE0	12/26/2019	12/31/2026	100.000	0.000	2.6396	82.24	0.079345	0.080393	0.081454	0.082529	0.083618	28.75	29.52	
JPMorgan Chase Financial	48133FYV1	06/03/2022	06/04/2026	100.000	0.000	3.5700	20.67	0.100947	0.102749	0.104583	0.106449	0.108350	36.76	38.09	
JPMorgan Chase Financial	48132H3B6	03/04/2020	02/28/2025	100.000	0.000	1.9604	56.67	0.057158	0.057718	0.058284	0.058855	0.059432	20.82	21.23	
JPMorgan Chase Financial	48132H3A8	03/04/2020	02/28/2025	100.000	0.000	1.9604	56.67	0.057158	0.057718	0.058284	0.058855	0.059432	20.82	21.23	
JPMorgan Chase Financial	48133GKM4	06/07/2022	06/07/2023	100.000	0.000	2.7700	15.72	0.078010					12.17		
JPMorgan Chase Financial	48133F7H2	05/31/2022	05/30/2025	100.000	0.000	3.4100	20.04	0.096337	0.097980	0.099650	0.101349	0.103077	35.08	36.29	
JPMorgan Chase Financial	48130U4J1	11/05/2018	10/31/2023	100.000	0.000	3.8416	171.37	0.124190	0.126576				37.56		
JPMorgan Chase Financial	48130U4K8	10/10/2018	10/10/2023	100.000	0.000	3.8717	175.93	0.125376	0.127803				35.42		
JPMorgan Chase Financial	48133GKN2	06/07/2022	06/05/2025	100.000	0.000	3.4100	19.36	0.096319	0.097962	0.099632	0.101331	0.103058	35.06	36.26	
JPMorgan Chase Financial	48132MSH5	08/05/2020	11/05/2024	100.000	0.000	2.7803	68.72	0.082184	0.083326	0.084485	0.085659		29.92	25.89	
JPMorgan Chase Financial	48132H2Y7	03/04/2020	02/28/2023	100.000	0.000	1.7504	50.48	0.050773					2.89		
JPMorgan Chase Financial	48132H2X9	03/04/2020	02/28/2023	100.000	0.000	1.7536	50.57	0.050870					2.90		
JPMorgan Chase Financial	48132MSJ1	07/31/2020	08/02/2027	100.000	0.000	3.0406	75.76	0.089732	0.091096	0.092481	0.093887	0.095314	32.96	33.97	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial	48132H2Z4	03/04/2020	02/28/2025	100.000	0.000	1.9626	56.74	0.057225	0.057787	0.058354	0.058926	0.059505	20.84	21.25	
JPMorgan Chase Financial	48132CFC2	06/05/2019	05/31/2024	100.000	0.000	2.8505	106.41	0.087390	0.088636	0.089899			31.76	13.39	
JPMorgan Chase Financial	48130WLN9	12/24/2018	12/22/2023	100.000	0.000	3.8705	166.60	0.125303	0.127728				44.42		
JPMorgan Chase Financial	48132CFG3	05/31/2019	05/29/2026	100.000	0.000	3.4005	128.56	0.106281	0.108088	0.109925	0.111795	0.113695	38.70	40.03	
JPMorgan Chase Financial	48132CFE8	05/31/2019	05/31/2024	100.000	0.000	3.1310	117.87	0.096961	0.098479	0.100021			35.27	14.90	
JPMorgan Chase Financial	48132MSW2	08/05/2020	08/03/2023	100.000	0.000	2.7311	67.45	0.080082	0.081176				17.17		
JPMorgan Chase Financial	48132HDH2	12/26/2019	12/31/2025	100.000	0.000	2.4900	77.44	0.074519	0.075446	0.076386	0.077337	0.078300	27.00	27.67	
JPMorgan Chase Financial	48132HDG4	12/26/2019	12/31/2026	100.000	0.000	2.6396	82.24	0.079345	0.080393	0.081454	0.082529	0.083618	28.75	29.52	
JPMorgan Chase Financial	48132H3H3	02/28/2020	02/28/2023	100.000	0.000	1.7503	50.78	0.050783					2.89		
JPMorgan Chase Financial	48132HDJ8	12/26/2019	09/30/2024	100.000	0.000	2.2798	70.75	0.067421	0.068189	0.068967	0.069753		24.55	18.69	
JPMorgan Chase Financial	48132H3J9	02/28/2020	02/28/2025	100.000	0.000	1.9606	57.02	0.057184	0.057744	0.058310	0.058882	0.059459	20.83	21.24	
JPMorgan Chase Financial	48132MCQ2	06/30/2020	06/30/2027	100.000	0.000	3.0400	78.44	0.091061	0.092445	0.093850	0.095277	0.096725	33.03	34.05	
JPMorgan Chase Financial	48133FZW8	05/25/2022	05/24/2029	100.000	0.000	3.8000	22.87	0.107550	0.109593	0.111676	0.113798	0.115960	39.24	40.74	
JPMorgan Chase Financial	48129MM60	07/25/2018	07/25/2023	100.000	0.000	3.6610	174.52	0.117577	0.119730				24.37		
JPMorgan Chase Financial	48132MCS8	06/30/2020	06/30/2025	100.000	0.000	2.8198	72.59	0.084007	0.085192	0.086393	0.087611	0.088846	30.46	31.32	
JPMorgan Chase Financial	48132MCU3	06/30/2020	06/30/2025	100.000	0.000	2.8198	72.59	0.084007	0.085192	0.086393	0.087611	0.088846	30.46	31.32	
JPMorgan Chase Financial	48132M2E0	09/03/2020	12/05/2024	100.000	0.000	2.7805	66.43	0.082201	0.083344	0.084503	0.085678		29.86	28.44	
JPMorgan Chase Financial	48132M2H3	08/31/2020	08/31/2027	100.000	0.000	3.0406	73.07	0.089716	0.091065	0.092465	0.093863	0.095298	32.88	33.88	
JPMorgan Chase Financial	48130UWQ4	06/29/2021	06/29/2028	100.000	0.000	1.0202	15.44	0.028774	0.028921	0.029069	0.029217	0.029366	10.39	10.49	
JPMorgan Chase Financial	48132M2F7	09/03/2020	03/05/2025	100.000	0.000	2.7911	66.67	0.081963	0.083107	0.084267	0.085443	0.086635	29.98	30.82	
JPMorgan Chase Financial	48130U5P6	10/11/2018	10/12/2023	100.000	0.000	3.8719	175.82	0.125396	0.127824				35.67		
JPMorgan Chase Financial	48132MCL3	06/30/2020	06/30/2027	100.000	0.000	3.0400	78.44	0.091061	0.092445	0.093850	0.095277	0.096725	33.03	34.05	
JPMorgan Chase Financial	48130WMQ1	12/31/2018	12/29/2023	100.000	0.000	3.8703	165.84	0.125312	0.127737				45.30		
JPMorgan Chase Financial	48132FQ41	11/29/2019	11/29/2024	100.000	0.000	2.1904	69.62	0.064955	0.065666	0.066385	0.067112		23.56	21.91	
JPMorgan Chase Financial	48133DD72	03/29/2022	03/28/2024	100.000	0.000	3.0930	23.49	0.087238	0.088587	0.089957			31.90	7.83	
JPMorgan Chase Financial	48132H4J8	02/28/2020	11/30/2023	100.000	0.000	2.1703	63.29	0.063982	0.064676				21.17		
JPMorgan Chase Financial	48132MCX7	07/06/2020	06/30/2023	100.000	0.000	2.7300	69.74	0.081116					14.52		
JPMorgan Chase Financial	48132MCY5	07/06/2020	06/30/2023	100.000	0.000	2.7300	69.74	0.081116					14.52		
JPMorgan Chase Financial	48132H4K5	02/28/2020	05/30/2025	100.000	0.000	2.3804	69.59	0.070580	0.071420	0.072270	0.073130	0.074000	25.61	26.23	
JPMorgan Chase Financial	48133DUS7	04/05/2022	04/06/2026	100.000	0.000	2.4607	18.26	0.069200	0.070051	0.070913	0.071786	0.072669	25.21	25.84	
JPMorgan Chase Financial	48129MKK1	04/30/2018	04/30/2025	100.000	0.000	3.9714	201.62	0.131672	0.134286	0.136953	0.139672	0.142446	48.19	50.13	
JPMorgan Chase Financial	48132FPX8	10/31/2019	10/30/2026	100.000	0.000	2.7505	90.46	0.082928	0.084069	0.085225	0.086397	0.087585	30.20	31.04	
JPMorgan Chase Financial	48132CGN7	05/16/2019	05/18/2026	100.000	0.000	3.4010	130.07	0.106328	0.108136	0.109975	0.111845	0.113747	38.76	40.09	
JPMorgan Chase Financial	48132CGQ0	05/31/2019	05/29/2026	100.000	0.000	3.4005	128.56	0.106281	0.108088	0.109925	0.111795	0.113695	38.70	40.03	
JPMorgan Chase Financial	48129MKH8	04/30/2018	04/30/2025	100.000	0.000	3.9714	201.62	0.131672	0.134286	0.136953	0.139672	0.142446	48.19	50.13	
JPMorgan Chase Financial	48129MKJ4	04/30/2018	04/30/2025	100.000	0.000	3.9714	201.62	0.131672	0.134286	0.136953	0.139672	0.142446	48.19	50.13	
JPMorgan Chase Financial	48132CGP2	05/31/2019	05/29/2026	100.000	0.000	3.4005	128.56	0.106281	0.108088	0.109925	0.111795	0.113695	38.70	40.03	
JPMorgan Chase Financial	48132CYH0	07/31/2019	01/31/2023	100.000	0.000	2.2402	79.16	0.066528					1.93		
JPMorgan Chase Financial	48132FR24	11/21/2019	11/23/2026	100.000	0.000	2.6402	85.04	0.079356	0.080403	0.081465	0.082540	0.083630	28.84	29.60	
JPMorgan Chase Financial	48130WNF4	02/05/2019	01/31/2024	100.000	0.000	3.4409	142.56	0.107654	0.109506	0.111390			39.65	3.23	
JPMorgan Chase Financial	48132FOG4	10/31/2019	10/31/2024	100.000	0.000	2.4504	80.27	0.073226	0.074123	0.075031	0.075950		26.63	22.60	
JPMorgan Chase Financial	48130WNG2	01/31/2019	01/30/2026	100.000	0.000	3.7407	156.37	0.118299	0.120512	0.122766	0.125062	0.127401	43.66	45.31	
JPMorgan Chase Financial	48130WNH0	01/31/2019	01/30/2026	100.000	0.000	3.7407	156.37	0.118299	0.120512	0.122766	0.125062	0.127401	43.66	45.31	
JPMorgan Chase Financial	48132CYB3	07/31/2019	07/31/2024	100.000	0.000	2.5104	89.06	0.075151	0.076095	0.077050	0.078017		27.51	16.28	
JPMorgan Chase Financial	48130UHC2	10/03/2018	09/29/2023	100.000	0.000	3.8721	176.83	0.125337	0.127763				34.03		
JPMorgan Chase Financial	48132FOL3	11/05/2019	10/31/2024	100.000	0.000	2.3206	75.54	0.069058	0.069859	0.070670	0.071490		25.10	21.28	
JPMorgan Chase Financial	48132CYC1	07/31/2019	01/31/2024	100.000	0.000	2.4204	85.76	0.072264	0.073139	0.074024			26.44	2.15	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial	48130UHE8	09/28/2018	09/30/2025	100.000	0.000	4.1116	189.30	0.134432	0.137196	0.140016	0.142895	0.145832	49.40	51.45	
JPMorgan Chase Financial	48130UHF5	09/28/2018	09/30/2025	100.000	0.000	4.1116	189.30	0.134432	0.137196	0.140016	0.142895	0.145832	49.40	51.45	
JPMorgan Chase Financial	48130UHG3	09/28/2018	09/30/2025	100.000	0.000	4.1116	189.30	0.134432	0.137196	0.140016	0.142895	0.145832	49.40	51.45	
JPMorgan Chase Financial	48132CYE7	07/31/2019	07/31/2026	100.000	0.000	2.8103	100.14	0.084882	0.086074	0.087284	0.088510	0.089754	31.13	32.02	
JPMorgan Chase Financial	48130W5N7	04/03/2019	03/28/2024	100.000	0.000	3.0015	118.05	0.092500	0.093888	0.095297			33.81	8.29	
JPMorgan Chase Financial	48133F2H7	06/03/2022	06/05/2025	100.000	0.000	3.4100	19.75	0.096355	0.097998	0.099669	0.101369	0.103097	35.07	36.28	
JPMorgan Chase Financial	48130W5P2	04/03/2019	03/28/2024	100.000	0.000	3.0015	118.05	0.092500	0.093888	0.095297			33.81	8.29	
JPMorgan Chase Financial	48133F2K0	06/03/2022	06/03/2027	100.000	0.000	3.6700	21.26	0.103815	0.105720	0.107660	0.109636	0.111647	37.82	39.22	
JPMorgan Chase Financial	48130W5S6	04/03/2019	03/28/2024	100.000	0.000	3.0015	118.05	0.092500	0.093888	0.095297			33.81	8.29	
JPMorgan Chase Financial	48133F2L8	05/31/2022	05/30/2025	100.000	0.000	3.4100	20.04	0.096337	0.097980	0.099650	0.101349	0.103077	35.08	36.29	
JPMorgan Chase Financial	48133F2C8	05/25/2022	05/25/2027	100.000	0.000	3.6700	22.09	0.103815	0.105720	0.107660	0.109636	0.111647	37.85	39.26	
JPMorgan Chase Financial	46647MMB6	07/11/2017	07/11/2024	103.000	0.250	3.1279	189.56	0.103350	0.104858	0.106389	0.107945		37.99	20.49	
JPMorgan Chase Financial	48132HPG1	01/31/2020	01/29/2027	100.000	0.000	2.6405	79.61	0.078313	0.079347	0.080395	0.081456	0.082532	28.70	29.46	
JPMorgan Chase Financial	48130W6A4	04/03/2019	03/28/2024	100.000	0.000	3.0015	118.05	0.092500	0.093888	0.095297			33.81	8.29	
JPMorgan Chase Financial	48132FJE7	10/03/2019	09/30/2024	100.000	0.000	2.4507	82.26	0.073221	0.074119	0.075027	0.075946		26.69	20.35	
JPMorgan Chase Financial	48130WXF3	02/28/2019	02/27/2026	100.000	0.000	3.5711	145.70	0.112268	0.114273	0.116313	0.118390	0.120504	41.28	42.77	
JPMorgan Chase Financial	48130W6C0	04/03/2019	03/28/2024	100.000	0.000	3.0015	118.05	0.092500	0.093888	0.095297			33.81	8.29	
JPMorgan Chase Financial	48132FJD9	10/03/2019	09/30/2024	100.000	0.000	2.4507	82.26	0.073221	0.074119	0.075027	0.075946		26.69	20.35	
JPMorgan Chase Financial	48133F2M6	05/31/2022	05/28/2027	100.000	0.000	3.6700	21.57	0.103794	0.105699	0.107639	0.109614	0.111625	37.84	39.24	
JPMorgan Chase Financial	48132CR39	08/30/2019	08/31/2026	100.000	0.000	2.8904	100.50	0.087508	0.088759	0.090056	0.091350	0.092678	32.04	32.97	
JPMorgan Chase Financial	48130W5W7	04/03/2019	03/28/2024	100.000	0.000	3.0015	118.05	0.092500	0.093888	0.095297			33.81	8.29	
JPMorgan Chase Financial	48132CR47	08/30/2019	08/31/2026	100.000	0.000	2.8904	100.50	0.087508	0.088759	0.090056	0.091350	0.092678	32.04	32.97	
JPMorgan Chase Financial	48132HPE6	01/31/2020	10/31/2024	100.000	0.000	1.6800	50.07	0.048865	0.049275	0.049689	0.050107		17.72	14.93	
JPMorgan Chase Financial	48132HPD8	01/31/2020	07/31/2023	100.000	0.000	1.6802	50.07	0.048666	0.049075				10.24		
JPMorgan Chase Financial	48130WXR7	03/05/2019	02/29/2024	100.000	0.000	3.2313	130.38	0.100362	0.101974	0.103631			36.82	6.01	
JPMorgan Chase Financial	48130WXS5	03/05/2019	02/29/2024	100.000	0.000	3.2313	130.38	0.100362	0.101974	0.103631			36.82	6.01	
JPMorgan Chase Financial	48130WXU0	03/05/2019	02/29/2024	100.000	0.000	3.3109	133.77	0.103116	0.104814	0.106559			37.85	6.18	
JPMorgan Chase Financial	48130WXV8	03/05/2019	02/29/2024	100.000	0.000	3.3109	133.77	0.103116	0.104814	0.106559			37.85	6.18	
JPMorgan Chase Financial	48130UAC9	09/06/2018	08/31/2023	100.000	0.000	3.7714	175.19	0.121574	0.123841				29.47		
JPMorgan Chase Financial	48130UAD7	08/31/2018	08/29/2025	100.000	0.000	4.0210	188.48	0.130963	0.133581	0.136282	0.139022	0.141817	48.27	50.23	
JPMorgan Chase Financial	48130UAE5	08/31/2018	08/29/2025	100.000	0.000	4.0210	188.48	0.130963	0.133581	0.136282	0.139022	0.141817	48.27	50.23	
JPMorgan Chase Financial	46647MNX5	09/27/2017	09/27/2023	100.000	0.000	2.9208	164.84	0.093790	0.095160				25.19		
JPMorgan Chase Financial	48130UAG0	08/31/2018	08/29/2025	100.000	0.000	4.0210	188.48	0.130963	0.133581	0.136282	0.139022	0.141817	48.27	50.23	
JPMorgan Chase Financial	48130WXP1	03/05/2019	02/29/2024	100.000	0.000	3.2313	130.38	0.100362	0.101974	0.103631			36.82	6.01	
JPMorgan Chase Financial	48129MQS8	05/31/2018	05/30/2025	100.000	0.000	3.9611	197.11	0.131271	0.133871	0.136522	0.139226	0.141984	47.89	49.80	
JPMorgan Chase Financial	48130WXQ9	03/05/2019	02/29/2024	100.000	0.000	3.2313	130.38	0.100362	0.101974	0.103631			36.82	6.01	
JPMorgan Chase Financial	48130WHB0	01/02/2019	12/29/2023	100.000	0.000	3.8699	165.58	0.125270	0.127694				45.28		
JPMorgan Chase Financial	48133FDZ5	05/04/2022	05/04/2027	100.000	0.000	3.6712	24.28	0.103850	0.105756	0.107698	0.109675	0.111688	37.95	39.35	
JPMorgan Chase Financial	48132T2K1	05/10/2021	05/08/2031	100.000	0.000	2.1502	35.75	0.061668	0.062331	0.063001	0.063679	0.064363	22.39	22.87	
JPMorgan Chase Financial	48130WYG0	02/28/2019	02/27/2026	100.000	0.000	3.7408	153.06	0.118292	0.120505	0.122759	0.125055	0.127394	43.54	45.18	
JPMorgan Chase Financial	48130WYH8	02/28/2019	02/27/2026	100.000	0.000	3.7408	153.06	0.118292	0.120505	0.122759	0.125055	0.127394	43.54	45.18	
JPMorgan Chase Financial	48130WYK1	02/19/2019	02/19/2026	100.000	0.000	3.6910	151.94	0.116528	0.118679	0.120869	0.123100	0.125372	42.91	44.51	
JPMorgan Chase Financial	48130WXZ9	03/05/2019	02/29/2024	100.000	0.000	3.3109	133.77	0.103116	0.104814	0.106559			37.85	6.18	
JPMorgan Chase Financial	48132CRS4	07/03/2019	06/28/2024	100.000	0.000	2.3702	85.83	0.071477	0.072324	0.073181			25.89	12.95	
JPMorgan Chase Financial	48130WGY1	01/02/2019	12/29/2023	100.000	0.000	3.8699	165.58	0.125270	0.127694				45.28		
JPMorgan Chase Financial	48130WGZ8	01/02/2019	12/29/2023	100.000	0.000	3.8699	165.58	0.125270	0.127694				45.28		
JPMorgan Chase Financial	48132CRT2	07/03/2019	06/28/2024	100.000	0.000	2.3702	85.83	0.071477	0.072324	0.073181			25.89	12.95	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial	48130WHA2	01/02/2019	12/29/2023	100.000	0.000	3.8699	165.58	0.125270	0.127694				45.28		
JPMorgan Chase Financial	48133FEL5	04/29/2022	05/01/2025	100.000	0.000	3.4121	23.04	0.096416	0.098061	0.099734	0.101436	0.103166	35.21	36.42	
JPMorgan Chase Financial	48133FEN1	04/29/2022	05/01/2025	100.000	0.000	3.4121	23.04	0.096416	0.098061	0.099734	0.101436	0.103166	35.21	36.42	
JPMorgan Chase Financial	48133FEM3	04/29/2022	05/01/2025	100.000	0.000	3.4121	23.04	0.096416	0.098061	0.099734	0.101436	0.103166	35.21	36.42	
JPMorgan Chase Financial	48132FKU9	09/30/2019	09/30/2026	100.000	0.000	2.4202	81.42	0.072260	0.073135	0.074020	0.074916	0.075822	26.33	26.97	
JPMorgan Chase Financial	48133FEP6	04/29/2022	04/29/2027	100.000	0.000	3.6716	24.80	0.103860	0.105767	0.107708	0.109686	0.111699	37.97	39.38	
JPMorgan Chase Financial	48132CT37	08/21/2019	08/20/2026	100.000	0.000	2.8906	101.29	0.087508	0.088772	0.090056	0.091357	0.092678	32.06	33.00	
JPMorgan Chase Financial	48129MQ74	07/30/2018	07/28/2023	100.000	0.000	3.6712	174.45	0.117928	0.120093				24.80		
JPMorgan Chase Financial	48130WHM6	01/02/2019	12/29/2023	100.000	0.000	3.8699	165.58	0.125270	0.127694				45.28		
JPMorgan Chase Financial	48130WHN4	01/02/2019	12/29/2023	100.000	0.000	3.8699	165.58	0.125270	0.127694				45.28		
JPMorgan Chase Financial	48130WZJ3	02/21/2019	02/21/2024	100.000	0.000	3.4413	140.85	0.107718	0.109572	0.111457			39.60	5.57	
JPMorgan Chase Financial	48129MPK6	05/31/2018	05/30/2025	100.000	0.000	3.9611	197.11	0.131271	0.133871	0.136522	0.139226	0.141984	47.89	49.80	
JPMorgan Chase Financial	48133FVU6	05/03/2022	04/03/2024	100.000	0.000	3.0925	20.54	0.087008	0.088354	0.089720			31.80	8.25	
JPMorgan Chase Financial	48130UTP0	02/28/2020	02/26/2027	100.000	0.000	2.6405	77.41	0.078307	0.079340	0.080388	0.081449	0.082525	28.64	29.40	
JPMorgan Chase Financial	48130WZ77	02/25/2019	02/25/2026	100.000	0.000	3.6909	151.24	0.116524	0.118675	0.120865	0.123095	0.125367	42.88	44.48	
JPMorgan Chase Financial	48130UD44	10/19/2018	10/21/2025	100.000	0.000	4.1114	186.47	0.134428	0.137192	0.140012	0.142890	0.145828	49.28	51.33	
JPMorgan Chase Financial	48130U2R5	10/31/2018	10/31/2025	100.000	0.000	4.1115	184.99	0.134399	0.137162	0.139982	0.142859	0.145796	49.22	51.27	
JPMorgan Chase Financial	48132HBB7	01/02/2020	12/27/2024	100.000	0.000	2.3399	72.22	0.069673	0.070488	0.071313	0.072147		25.24	25.54	
JPMorgan Chase Financial	48132HBA9	01/02/2020	12/27/2024	100.000	0.000	2.3200	71.59	0.069041	0.069841	0.070652	0.071471		25.01	25.30	
JPMorgan Chase Financial	48132HB92	01/31/2020	10/31/2024	100.000	0.000	2.3102	69.39	0.068359	0.069148	0.069947	0.070755		24.85	21.06	
JPMorgan Chase Financial	48132HC34	01/31/2020	01/29/2027	100.000	0.000	2.6405	79.61	0.078313	0.079347	0.080395	0.081456	0.082532	28.70	29.46	
JPMorgan Chase Financial	48132HC26	01/31/2020	01/30/2026	100.000	0.000	2.5004	75.25	0.073906	0.074830	0.075766	0.076713	0.077672	27.05	27.73	
JPMorgan Chase Financial	48132HBF8	12/26/2019	12/27/2024	100.000	0.000	2.3400	72.63	0.069704	0.070519	0.071344	0.072179		25.25	25.55	
JPMorgan Chase Financial	48132CCY7	05/01/2019	05/01/2024	100.000	0.000	3.1313	120.70	0.096973	0.098492	0.100034			35.37	12.00	
JPMorgan Chase Financial Co, LLC	48133UHN5	02/28/2023	05/29/2024	100.000	0.000	5.4700		0.151944	0.154045	0.158259			46.62	23.42	
JPMorgan Chase Financial Co, LLC	48133T7E9	02/28/2023	02/26/2026	100.000	0.000	5.6400			0.156667	0.161036	0.165577	0.170246	48.02	59.94	
JPMorgan Chase Financial Co, LLC	48133T7D1	02/28/2023	02/26/2026	100.000	0.000	5.6400			0.156667	0.161036	0.165577	0.170246	48.02	59.94	
JPMorgan Chase Financial Co, LLC	48133T7C3	02/28/2023	02/26/2026	100.000	0.000	5.6400			0.156667	0.161036	0.165577	0.170246	48.02	59.94	
JPMorgan Chase Financial Co, LLC	48133UKH4	03/01/2023	03/28/2024	100.000	0.000	5.2700		0.146389	0.146967	0.150840			44.43	13.12	
JPMorgan Chase Financial Co, LLC	48133UMQ2	04/05/2023	04/03/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	44.47	63.18	
JPMorgan Chase Financial Co, LLC	48133UMP4	04/04/2023	04/02/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	43.58	61.62	
JPMorgan Chase Financial Co, LLC	48133UMS8	04/05/2023	04/06/2026	100.000	0.000	5.8200			0.161667	0.166397	0.171239	0.176223	43.41	61.61	
JPMorgan Chase Financial Co, LLC	48133UMF6	04/05/2023	04/05/2027	100.000	0.000	5.6600			0.157222	0.161672	0.166247	0.170952	42.20	59.82	
JPMorgan Chase Financial Co, LLC	48133TK46	02/28/2023	02/26/2026	100.000	0.000	5.6400			0.156667	0.161036	0.165577	0.170246	48.02	59.94	
JPMorgan Chase Financial Co, LLC	48133VRH5	04/11/2023	10/09/2025	100.000	0.000	5.8500			0.162500	0.167200	0.172091	0.177125	42.64	61.89	
JPMorgan Chase Financial Co, LLC	48133VKG4	04/04/2023	04/02/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	43.58	61.62	
JPMorgan Chase Financial Co, LLC	48133TW68	03/02/2023	03/02/2028	100.000	0.000	5.6900			0.158056	0.162552	0.167177	0.171933	47.79	60.47	
JPMorgan Chase Financial Co, LLC	48133VLP3	04/06/2023	04/11/2024	100.000	0.000	5.2300		0.145278	0.145383	0.149185			38.83	14.92	
JPMorgan Chase Financial Co, LLC	48133VMA5	04/05/2023	04/05/2027	100.000	0.000	5.7600			0.160000	0.164608	0.169349	0.174226	42.96	60.94	
JPMorgan Chase Financial Co, LLC	48133VLU2	04/12/2023	10/10/2024	100.000	0.000	6.1000			0.169444	0.174555	0.179879		44.30	49.66	
JPMorgan Chase Financial Co, LLC	48133UJ60	02/28/2023	02/27/2025	100.000	0.000	5.7200			0.158889	0.163408	0.168081	0.172888	48.70	60.84	
JPMorgan Chase Financial Co, LLC	48133UTC6	03/31/2023	01/03/2025	100.000	0.000	6.0300			0.167500	0.170109	0.175238	0.180521	45.86	64.02	
JPMorgan Chase Financial Co, LLC	48133UTE9	04/04/2023	04/03/2025	100.000	0.000	5.9600			0.165556	0.170462	0.175541	0.180773	44.64	63.19	
JPMorgan Chase Financial Co, LLC	48133UT51	04/05/2023	10/03/2024	100.000	0.000	6.1000			0.169444	0.174555	0.179879		45.52	48.44	
JPMorgan Chase Financial Co, LLC	48133UT85	04/05/2023	04/03/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	44.47	63.18	
JPMorgan Chase Financial Co, LLC	48133UT77	04/04/2023	04/03/2025	100.000	0.000	5.9600			0.165556	0.170462	0.175541	0.180773	44.64	63.19	
JPMorgan Chase Financial Co, LLC	48133UT93	04/05/2023	04/03/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	44.47	63.18	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Co. LLC	48133TQ65	02/28/2023	03/01/2024	100.000	0.000	5.1700			0.143611	0.147385			43.97	8.84	
JPMorgan Chase Financial Co. LLC	48133UTD4	03/31/2023	04/02/2026	100.000	0.000	5.8200	0.161667	0.161719	0.166425	0.171268	0.176252	44.24	61.66		
JPMorgan Chase Financial Co. LLC	48133VHA1	04/05/2023	07/05/2024	100.000	0.000	5.7500		0.159722	0.162018	0.166676		42.89	30.65		
JPMorgan Chase Financial Co. LLC	48133UUY6	04/04/2023	04/02/2026	100.000	0.000	5.9600		0.165556	0.170434	0.175513	0.180744	44.64	63.19		
JPMorgan Chase Financial Co. LLC	48133UW81	03/31/2023	04/01/2027	100.000	0.000	5.7600		0.160000	0.164634	0.169375	0.174253	43.78	60.99		
JPMorgan Chase Financial Co. LLC	48133VHK9	03/30/2023	04/02/2024	100.000	0.000	5.2300	0.145278	0.145320	0.149120			39.72	13.57		
JPMorgan Chase Financial Co. LLC	48133TT96	02/28/2023	02/26/2026	100.000	0.000	5.6400		0.156667	0.161036	0.165577	0.170246	48.02	59.94		
JPMorgan Chase Financial Co. LLC	48133TU45	02/28/2023	02/27/2025	100.000	0.000	5.7200		0.158889	0.163408	0.168081	0.172888	48.70	60.84		
JPMorgan Chase Financial Co. LLC	48133UP48	04/05/2023	04/03/2025	100.000	0.000	5.9600		0.165556	0.170434	0.175513	0.180744	44.47	63.18		
JPMorgan Chase Financial Co. LLC	48133VSH4	04/12/2023	01/09/2025	100.000	0.000	6.1200		0.170000	0.172514	0.177793	0.183234	44.46	64.90		
JPMorgan Chase Financial Co. LLC	48133UPA4	04/05/2023	04/12/2024	100.000	0.000	5.2300	0.145278	0.145426	0.149228			38.98	15.07		
JPMorgan Chase Financial Co. LLC	48133UPC0	04/05/2023	01/07/2025	100.000	0.000	6.0300		0.167500	0.170081	0.175209	0.180492	45.00	63.96		
JPMorgan Chase Financial Co. LLC	48133UPB2	04/05/2023	04/12/2024	100.000	0.000	5.2300	0.145278	0.145426	0.149228			38.98	15.07		
JPMorgan Chase Financial Co. LLC	48133UPT3	03/31/2023	04/02/2026	100.000	0.000	5.6400	0.156667	0.156716	0.161135	0.165679	0.170351	42.86	59.65		
JPMorgan Chase Financial Co. LLC	48133TN76	02/28/2023	11/29/2024	100.000	0.000	5.7500	0.159722	0.162044	0.166702	0.171495		49.04	55.54		
JPMorgan Chase Financial Co. LLC	48133UPX4	04/04/2023	04/04/2028	100.000	0.000	5.8000		0.161111	0.165783	0.170591	0.175538	43.42	61.40		
JPMorgan Chase Financial Co. LLC	48133UPZ9	03/31/2023	04/02/2026	100.000	0.000	5.8200	0.161667	0.161719	0.166425	0.171268	0.176252	44.24	61.66		
JPMorgan Chase Financial Co. LLC	48133TN84	02/28/2023	02/26/2026	100.000	0.000	5.6400		0.156667	0.161036	0.165577	0.170246	48.02	59.94		
JPMorgan Chase Financial Co. LLC	48133QA3	03/31/2023	03/31/2028	100.000	0.000	5.7200		0.158889	0.163433	0.168107	0.172915	43.47	60.54		
JPMorgan Chase Financial Co. LLC	48133UQV7	04/05/2023	04/12/2024	100.000	0.000	5.3000	0.147222	0.147374	0.151279			39.51	15.28		
JPMorgan Chase Financial Co. LLC	48133UQY1	04/05/2023	04/06/2026	100.000	0.000	5.5200		0.153333	0.157589	0.161938	0.166408	41.15	58.26		
JPMorgan Chase Financial Co. LLC	48133UQX3	04/05/2023	10/05/2026	100.000	0.000	5.8700		0.163056	0.167841	0.172767	0.177838	43.78	62.17		
JPMorgan Chase Financial Co. LLC	48133UR20	04/05/2023	04/06/2026	100.000	0.000	5.5200		0.153333	0.157589	0.161938	0.166408	41.15	58.26		
JPMorgan Chase Financial Co. LLC	48133UR46	03/31/2023	04/02/2026	100.000	0.000	5.5200	0.153333	0.153380	0.157614	0.161964	0.166434	41.94	58.31		
JPMorgan Chase Financial Co. LLC	48133UQS4	04/05/2023	04/06/2026	100.000	0.000	5.9000		0.163889	0.168750	0.173729	0.178854	44.01	62.51		
JPMorgan Chase Financial Co. LLC	48133UR38	03/31/2023	04/02/2026	100.000	0.000	5.5200	0.153333	0.153380	0.157614	0.161964	0.166434	41.94	58.31		
JPMorgan Chase Financial Co. LLC	48133UQR6	04/05/2023	04/03/2025	100.000	0.000	6.0500		0.168056	0.173083	0.178319	0.183713	45.15	64.19		
JPMorgan Chase Financial Co. LLC	48133UR61	03/31/2023	04/02/2026	100.000	0.000	5.5200	0.153333	0.153380	0.157614	0.161964	0.166434	41.94	58.31		
JPMorgan Chase Financial Co. LLC	48133UQT2	04/05/2023	10/03/2024	100.000	0.000	6.1900		0.171944	0.177207	0.182692		46.20	49.19		
JPMorgan Chase Financial Co. LLC	48133TP82	02/28/2023	02/28/2029	100.000	0.000	5.7200		0.158889	0.163433	0.168107	0.172915	48.70	60.84		
JPMorgan Chase Financial Co. LLC	48133USA1	04/05/2023	04/06/2026	100.000	0.000	5.8200		0.161667	0.166397	0.171239	0.176223	43.41	61.61		
JPMorgan Chase Financial Co. LLC	48133UT28	04/05/2023	04/11/2024	100.000	0.000	5.2300	0.145278	0.145404	0.149207			38.98	14.92		
JPMorgan Chase Financial Co. LLC	48133USC7	04/05/2023	04/06/2026	100.000	0.000	5.8200		0.161667	0.166397	0.171239	0.176223	43.41	61.61		
JPMorgan Chase Financial Company LLC	48133T7G4	03/03/2023	03/05/2025	100.000	0.000	5.7200	0.158889	0.158939	0.163485	0.168161	0.172970	47.89	60.80		
JPMorgan Chase Financial Company LLC	48133X2Q8	08/03/2023	08/05/2027	100.000	0.000	5.3200		0.147778	0.147821	0.151754	0.155790	21.88	55.09		
JPMorgan Chase Financial Company LLC	48133YWY6	08/31/2023	08/31/2028	100.000	0.000	5.3000		0.147222	0.151102	0.155128		17.81	54.66		
JPMorgan Chase Financial Company LLC	48133XD52	08/03/2023	05/05/2025	100.000	0.000	5.7200		0.158889	0.161211	0.165822	0.170565	23.65	59.39		
JPMorgan Chase Financial Company LLC	48133X2U9	08/03/2023	08/05/2025	100.000	0.000	5.5800		0.155000	0.155048	0.159374	0.163820	22.95	57.88		
JPMorgan Chase Financial Company LLC	48133WR59	10/02/2023	09/22/2025	100.000	0.000	5.5800		0.155000	0.159084	0.163523		13.79	57.38		
JPMorgan Chase Financial Company LLC	48133VNQ9	05/03/2023	05/01/2025	100.000	0.000	5.9600		0.165556	0.170434	0.175513	0.180744	39.69	62.89		
JPMorgan Chase Financial Company LLC	48133XD94	07/31/2023	07/30/2026	100.000	0.000	5.4000		0.150000	0.154050	0.158209		22.65	55.97		
JPMorgan Chase Financial Company LLC	48133X2V7	07/31/2023	07/30/2026	100.000	0.000	5.4000		0.150000	0.154050	0.158209		22.65	55.97		
JPMorgan Chase Financial Company LLC	48133XCK0	06/01/2023	06/11/2024	100.000	0.000	5.2300	0.145278	0.145489	0.149293			30.63	23.89		
JPMorgan Chase Financial Company LLC	48133XTM8	06/20/2023	12/18/2024	100.000	0.000	5.8500		0.162500	0.167200	0.172091		31.10	58.90		
JPMorgan Chase Financial Company LLC	48134BNF6	10/13/2023	04/15/2025	100.000	0.000	5.8500		0.162500	0.162553	0.167307	0.172201	12.68	60.11		
JPMorgan Chase Financial Company LLC	48133WQM3	05/22/2023	05/22/2025	100.000	0.000	5.9600		0.165556	0.170489	0.175570	0.180802	36.45	62.69		
JPMorgan Chase Financial Company LLC	48133WQL5	05/24/2023	06/25/2024	100.000	0.000	5.3800	0.149444	0.150137	0.154175			32.58	26.83		

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133T7A7	03/03/2023	03/05/2026	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	0.148967	41.63	52.52	
JPMorgan Chase Financial Company LLC	48133NX78	11/02/2022	10/31/2024	100.000	0.000	4.8500	7.95	0.134722	0.137953	0.141298	0.144725		49.48	42.86	
JPMorgan Chase Financial Company LLC	48133YU04	08/31/2023	09/02/2026	100.000	0.000	5.4000		0.150000	0.150045	0.150496	0.154096	0.158257	18.16	55.72	
JPMorgan Chase Financial Company LLC	48133YF58	07/19/2023	07/31/2024	100.000	0.000	5.3200		0.147778	0.148018	0.151955			23.98	31.64	
JPMorgan Chase Financial Company LLC	48133PMP5	11/28/2022	11/28/2025	100.000	0.000	4.9800	4.57	0.138333	0.141778	0.145308	0.148926	0.152635	50.65	53.20	
JPMorgan Chase Financial Company LLC	48133PMT7	11/28/2022	11/28/2025	100.000	0.000	4.9800	4.57	0.138333	0.141778	0.145308	0.148926	0.152635	50.65	53.20	
JPMorgan Chase Financial Company LLC	48133WA99	05/24/2023	05/22/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	35.26	61.13	
JPMorgan Chase Financial Company LLC	48133VNV8	05/03/2023	05/10/2024	100.000	0.000	5.2300		0.145278	0.145426	0.149228			34.80	19.25	
JPMorgan Chase Financial Company LLC	48133X2Y1	07/07/2023	07/09/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	26.98	58.10	
JPMorgan Chase Financial Company LLC	48133WR91	10/04/2023	04/03/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	14.14	60.20	
JPMorgan Chase Financial Company LLC	48133X2X3	07/31/2023	07/30/2026	100.000	0.000	5.4000				0.150000	0.154050	0.158209	22.65	55.97	
JPMorgan Chase Financial Company LLC	48133VNY2	05/03/2023	10/31/2024	100.000	0.000	6.1000				0.169444	0.174526	0.179849	40.64	53.14	
JPMorgan Chase Financial Company LLC	48133THQ1	01/03/2023	01/09/2024	100.000	0.000	5.4200		0.150556	0.150692	0.154775			54.65	1.24	
JPMorgan Chase Financial Company LLC	48133YXA7	09/06/2023	09/09/2024	100.000	0.000	5.3200			0.147778	0.147843	0.151776		17.00	37.37	
JPMorgan Chase Financial Company LLC	48133THU2	01/05/2023	01/05/2026	100.000	0.000	4.9800			0.138333	0.141778	0.145308	0.148926	49.85	52.93	
JPMorgan Chase Financial Company LLC	48133YGC2	07/19/2023	01/17/2025	100.000	0.000	5.8500				0.162500	0.167200	0.172091	26.33	60.92	
JPMorgan Chase Financial Company LLC	48133VNZ9	05/03/2023	05/01/2026	100.000	0.000	5.7700			0.160278	0.164850	0.169606	0.174499	38.42	60.78	
JPMorgan Chase Financial Company LLC	48133YXD1	08/31/2023	08/31/2028	100.000	0.000	5.3000				0.147222	0.151102	0.155128	17.81	54.66	
JPMorgan Chase Financial Company LLC	48133XUA2	06/30/2023	07/25/2024	100.000	0.000	5.4300				0.150833	0.151402	0.155513	27.39	31.63	
JPMorgan Chase Financial Company LLC	48133NXD5	10/31/2022	10/29/2027	100.000	0.000	5.1900	8.79	0.144167	0.147887	0.151725	0.155662	0.159701	53.04	55.82	
JPMorgan Chase Financial Company LLC	48133WRA8	06/02/2023	06/04/2027	100.000	0.000	5.7600		0.160000	0.160051	0.164661	0.169403	0.174282	33.58	60.39	
JPMorgan Chase Financial Company LLC	48133MDB3	09/21/2022	09/21/2027	100.000	VARIABLE	5.1900	12.98	0.144611	0.146167	0.147889	0.149333	0.149667	52.67	53.68	
JPMorgan Chase Financial Company LLC	48133YGD0	07/27/2023	07/29/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	23.11	55.99	
JPMorgan Chase Financial Company LLC	48133YGX6	08/02/2023	07/31/2025	100.000	0.000	5.5800				0.155000	0.159276	0.163720	23.10	57.89	
JPMorgan Chase Financial Company LLC	48133NXY9	10/06/2022	10/05/2027	100.000	0.000	5.1900	12.25	0.144167	0.147887	0.151725	0.155662	0.159701	53.22	56.02	
JPMorgan Chase Financial Company LLC	48133XE51	07/31/2023	07/31/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	22.23	54.90	
JPMorgan Chase Financial Company LLC	48133WS33	10/02/2023	04/01/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	14.46	60.22	
JPMorgan Chase Financial Company LLC	48133XV60	07/31/2023	07/30/2026	100.000	0.000	4.8900				0.135833	0.139154	0.142557	20.51	50.51	
JPMorgan Chase Financial Company LLC	48133XE85	07/31/2023	07/30/2026	100.000	0.000	5.4000				0.150000	0.154050	0.158209	22.65	55.97	
JPMorgan Chase Financial Company LLC	48133WS66	10/12/2023	10/21/2025	100.000	0.000	5.5800			0.155000	0.155216	0.159547	0.163998	12.26	57.27	
JPMorgan Chase Financial Company LLC	48133WRT7	05/19/2023	05/31/2024	100.000	0.000	5.2300		0.145278	0.145510	0.149315			32.42	22.25	
JPMorgan Chase Financial Company LLC	48133WB64	05/15/2023	05/14/2025	100.000	0.000	5.9600			0.165556	0.170462	0.175541	0.180773	37.65	62.77	
JPMorgan Chase Financial Company LLC	48133WS74	10/12/2023	04/10/2025	100.000	0.000	5.8500				0.162500	0.167200	0.172091	12.84	60.12	
JPMorgan Chase Financial Company LLC	48133PMV2	11/28/2022	11/26/2027	100.000	0.000	5.1900	4.76	0.144167	0.147866	0.151703	0.155640	0.159679	52.83	55.60	
JPMorgan Chase Financial Company LLC	48133YH23	08/16/2023	08/28/2024	100.000	0.000	5.3200			0.147778	0.148040	0.151978		19.98	35.79	
JPMorgan Chase Financial Company LLC	48133WAJ7	04/28/2023	10/29/2024	100.000	0.000	6.1000		0.169444	0.174641	0.179968			41.50	53.00	
JPMorgan Chase Financial Company LLC	48133XV37	08/03/2023	08/05/2026	100.000	0.000	5.3600			0.148889	0.148933	0.152925	0.157023	22.04	55.52	
JPMorgan Chase Financial Company LLC	48133XV29	08/03/2023	08/05/2026	100.000	0.000	5.3600			0.148889	0.148933	0.152925	0.157023	22.04	55.52	
JPMorgan Chase Financial Company LLC	48133YGR9	07/17/2023	07/16/2025	100.000	0.000	5.5200				0.153333	0.157542	0.161890	25.15	57.37	
JPMorgan Chase Financial Company LLC	48133XE44	08/03/2023	08/05/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	22.21	55.94	
JPMorgan Chase Financial Company LLC	48133XV52	07/31/2023	07/30/2026	100.000	0.000	5.3600				0.148889	0.152879	0.156976	22.48	55.54	
JPMorgan Chase Financial Company LLC	48133XV45	07/31/2023	07/30/2026	100.000	0.000	5.3600				0.148889	0.152879	0.156976	22.48	55.54	
JPMorgan Chase Financial Company LLC	48133VPB0	05/03/2023	05/01/2026	100.000	0.000	5.7700			0.160278	0.164850	0.169606	0.174499	38.42	60.78	
JPMorgan Chase Financial Company LLC	4813312T1	01/25/2023	02/23/2024	100.000	0.000	5.2700		0.146389	0.146989	0.150862			49.87	7.84	
JPMorgan Chase Financial Company LLC	48133VPA2	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Financial Company LLC	48133VPD6	05/03/2023	05/01/2026	100.000	0.000	5.7700			0.160278	0.164850	0.169606	0.174499	38.42	60.78	
JPMorgan Chase Financial Company LLC	48133VPC8	05/02/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170462	0.175541	0.180773	39.86	62.90	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133VPF1	05/03/2023	05/01/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	38.76	61.34	
JPMorgan Chase Financial Company LLC	48133VPE4	05/02/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170462	0.175541	0.180773	39.86	62.90	
JPMorgan Chase Financial Company LLC	48133DL24	06/28/2022	07/15/2027	105.000	0.500	5.0100	23.90	0.133444	0.136722	0.140111	0.143556	0.147111	48.74	51.18	
JPMorgan Chase Financial Company LLC	48133VPG9	04/28/2023	04/30/2026	100.000	0.000	5.7700		0.160278	0.160329	0.164955	0.169714	0.174610	39.24	60.83	
JPMorgan Chase Financial Company LLC	48133WR23	05/19/2023	11/20/2024	100.000	0.000	6.1900			0.171944	0.177296	0.182783		38.39	57.55	
JPMorgan Chase Financial Company LLC	48134ALX1	08/30/2023	09/30/2024	100.000	0.000	5.4100			0.150278	0.150955	0.155039		18.25	41.34	
JPMorgan Chase Financial Company LLC	48133XEW2	07/06/2023	04/03/2025	100.000	0.000	6.0300			0.167500	0.169941	0.175065	0.180343	29.53	63.02	
JPMorgan Chase Financial Company LLC	48133XF84	07/06/2023	07/03/2025	100.000	0.000	5.5800				0.155000	0.159252	0.163696	27.13	58.11	
JPMorgan Chase Financial Company LLC	48133VPR5	05/03/2023	05/09/2024	100.000	0.000	5.3000		0.147222	0.147352	0.151257			35.27	19.36	
JPMorgan Chase Financial Company LLC	48133XF76	08/03/2023	08/05/2026	100.000	0.000	5.3600			0.148889	0.148933	0.152925	0.157023	22.04	55.52	
JPMorgan Chase Financial Company LLC	48133WSW9	05/22/2023	11/19/2026	100.000	0.000	5.7900			0.160833	0.165412	0.170201	0.175128	35.41	60.82	
JPMorgan Chase Financial Company LLC	48133WSV1	05/23/2023	05/31/2024	100.000	0.000	5.2300		0.145278	0.145426	0.149228			31.82	22.24	
JPMorgan Chase Financial Company LLC	48133XEZ5	06/30/2023	07/02/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	27.16	56.22	
JPMorgan Chase Financial Company LLC	48133YZC1	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59	
JPMorgan Chase Financial Company LLC	48133YZB3	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59	
JPMorgan Chase Financial Company LLC	48133YZA5	09/06/2023	09/03/2027	100.000	0.000	5.3200				0.147778	0.151643	0.155677	16.99	54.83	
JPMorgan Chase Financial Company LLC	48133VPJ3	04/28/2023	04/30/2026	100.000	0.000	5.7700		0.160278	0.160329	0.164955	0.169714	0.174610	39.24	60.83	
JPMorgan Chase Financial Company LLC	48133VPK0	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Financial Company LLC	48133WBP2	06/02/2023	06/04/2026	100.000	0.000	5.8200		0.161667	0.161719	0.166425	0.171268	0.176252	33.93	61.05	
JPMorgan Chase Financial Company LLC	48133VPN4	05/02/2023	04/30/2026	100.000	0.000	5.8200			0.161667	0.166319	0.171159	0.176139	38.92	61.35	
JPMorgan Chase Financial Company LLC	48133VPM6	04/28/2023	04/30/2026	100.000	0.000	5.7700		0.160278	0.160329	0.164955	0.169714	0.174610	39.24	60.83	
JPMorgan Chase Financial Company LLC	48133XF27	07/31/2023	05/01/2025	100.000	0.000	5.7200			0.158889	0.161186	0.165796	0.170538	24.13	59.42	
JPMorgan Chase Financial Company LLC	48133XEU6	07/06/2023	07/06/2027	100.000	0.000	5.8400				0.162222	0.166959	0.171834	28.39	60.93	
JPMorgan Chase Financial Company LLC	48133WBR8	06/05/2023	06/04/2026	100.000	VARIABLE	5.7700		0.160400	0.158833	0.156611	0.156222	0.156667	32.60	56.31	
JPMorgan Chase Financial Company LLC	48133VPP9	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Financial Company LLC	48133WC30	06/01/2023	12/02/2024	100.000	0.000	6.1000			0.169444	0.174641	0.179968		35.73	58.77	
JPMorgan Chase Financial Company LLC	48133WT40	10/16/2023	01/16/2025	100.000	0.000	5.5900				0.155278	0.157448	0.161848	11.65	57.37	
JPMorgan Chase Financial Company LLC	48133WC22	05/17/2023	05/15/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	37.31	62.74	
JPMorgan Chase Financial Company LLC	48133WT32	10/18/2023	04/17/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	11.86	60.06	
JPMorgan Chase Financial Company LLC	48133YZM9	08/31/2023	09/03/2025	100.000	0.000	5.5800			0.155000	0.155072	0.159399	0.163846	18.76	57.64	
JPMorgan Chase Financial Company LLC	48133YZL1	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59	
JPMorgan Chase Financial Company LLC	48133X5H5	08/03/2023	08/05/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	22.95	57.88	
JPMorgan Chase Financial Company LLC	48133UNB4	03/08/2023	04/08/2024	100.000	0.000	5.2000		0.144444	0.145070	0.148842			42.80	14.44	
JPMorgan Chase Financial Company LLC	48133NZQ4	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03	0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39	
JPMorgan Chase Financial Company LLC	48133X5J1	08/02/2023	07/31/2025	100.000	0.000	5.5800				0.155000	0.159276	0.163720	23.10	57.89	
JPMorgan Chase Financial Company LLC	48133YZS6	09/06/2023	06/05/2025	100.000	0.000	5.7200			0.158889	0.161136	0.165744	0.170485	18.33	59.08	
JPMorgan Chase Financial Company LLC	48133YZD9	09/06/2023	09/03/2026	100.000	0.000	5.4000				0.150000	0.153982	0.158140	17.25	55.68	
JPMorgan Chase Financial Company LLC	48133YZG2	08/31/2023	06/02/2025	100.000	0.000	5.7200			0.158889	0.161211	0.165822	0.170565	19.29	59.14	
JPMorgan Chase Financial Company LLC	48133UM22	03/08/2023	06/06/2024	100.000	0.000	5.4700		0.151944	0.153976	0.158187			45.04	24.52	
JPMorgan Chase Financial Company LLC	48133YZF4	08/31/2023	09/02/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	18.16	55.72	
JPMorgan Chase Financial Company LLC	48133YZE7	09/06/2023	09/03/2026	100.000	0.000	5.4000				0.150000	0.153982	0.158140	17.25	55.68	
JPMorgan Chase Financial Company LLC	48133YZH0	09/06/2023	10/03/2024	100.000	0.000	5.4100			0.150278	0.150888	0.154969		17.34	41.78	
JPMorgan Chase Financial Company LLC	48133YZK3	08/31/2023	03/05/2025	100.000	0.000	5.6100			0.155833	0.155955	0.160329	0.164827	18.87	57.96	
JPMorgan Chase Financial Company LLC	48133X5D4	08/03/2023	08/09/2024	100.000	0.000	5.3200			0.147778	0.147909	0.151843		21.89	32.95	
JPMorgan Chase Financial Company LLC	48133YZJ6	09/06/2023	03/05/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	18.69	60.47	
JPMorgan Chase Financial Company LLC	48133X5W2	07/31/2023	07/31/2025	100.000	0.000	5.5800				0.155000	0.159325	0.163770	23.41	57.90	
JPMorgan Chase Financial Company LLC	48133VA83	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133VQW3	04/28/2023	04/30/2026	100.000	0.000	5.8200		0.161667	0.161719	0.166425	0.171268	0.176252	39.58	61.38	
JPMorgan Chase Financial Company LLC	48133VQY9	04/28/2023	04/28/2028	100.000	0.000	5.7200			0.158889	0.163433	0.168107	0.172915	38.90	60.27	
JPMorgan Chase Financial Company LLC	48133XFQ4	07/06/2023	07/06/2026	100.000	0.000	5.7700				0.164902	0.164902	0.169659	28.05	60.17	
JPMorgan Chase Financial Company LLC	48133TKF1	01/31/2023	01/29/2026	100.000	0.000	5.6400			0.156667	0.161060	0.165602	0.170272	52.52	60.20	
JPMorgan Chase Financial Company LLC	48133YZT4	08/31/2023	09/02/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	18.16	55.72	
JPMorgan Chase Financial Company LLC	48133WTQ1	06/05/2023	06/04/2026	100.000	0.000	5.8200			0.161667	0.166345	0.171186	0.176167	33.43	61.02	
JPMorgan Chase Financial Company LLC	48133X5Q5	08/03/2023	08/05/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	22.95	57.88	
JPMorgan Chase Financial Company LLC	48133XFR2	07/06/2023	07/06/2026	100.000	0.000	5.7700			0.160278	0.164902	0.164902	0.169659	28.05	60.17	
JPMorgan Chase Financial Company LLC	48133XX43	08/03/2023	09/06/2024	100.000	0.000	5.4100			0.150278	0.151023	0.155108		22.33	37.74	
JPMorgan Chase Financial Company LLC	48133X5S1	07/31/2023	07/30/2026	100.000	0.000	5.4000				0.150000	0.154050	0.158209	22.65	55.97	
JPMorgan Chase Financial Company LLC	48133TKJ3	01/31/2023	01/29/2026	100.000	0.000	4.9800			0.138333	0.141759	0.145288	0.148906	46.31	52.75	
JPMorgan Chase Financial Company LLC	48133XFT8	06/30/2023	07/02/2026	100.000	0.000	4.8900			0.135833	0.135870	0.139192	0.142596	24.59	50.72	
JPMorgan Chase Financial Company LLC	48133X5R3	08/02/2023	07/31/2026	100.000	0.000	5.4000				0.150000	0.154005	0.158163	22.35	55.95	
JPMorgan Chase Financial Company LLC	48133XX68	08/03/2023	02/05/2025	100.000	0.000	5.8500			0.162500	0.162553	0.167307	0.172201	24.06	60.78	
JPMorgan Chase Financial Company LLC	48133VQR4	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Financial Company LLC	48133XX92	08/03/2023	08/05/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	22.95	57.88	
JPMorgan Chase Financial Company LLC	48133XFV3	06/30/2023	07/02/2026	100.000	0.000	4.8900			0.135833	0.135870	0.139192	0.142596	24.59	50.72	
JPMorgan Chase Financial Company LLC	48133XX84	07/31/2023	01/30/2025	100.000	0.000	5.6600				0.157222	0.161672	0.166247	23.74	58.76	
JPMorgan Chase Financial Company LLC	48133X5T9	07/31/2023	07/30/2026	100.000	0.000	5.4000				0.150000	0.154050	0.158209	22.65	55.97	
JPMorgan Chase Financial Company LLC	48133XXL5	06/30/2023	07/03/2025	100.000	0.000	5.5800			0.155000	0.155072	0.159399	0.163846	28.07	58.17	
JPMorgan Chase Financial Company LLC	48133X6H4	08/03/2023	08/05/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	22.21	55.94	
JPMorgan Chase Financial Company LLC	48133YTL9	08/02/2023	10/31/2024	100.000	0.000	5.5800			0.155000	0.157114	0.161498		23.22	47.77	
JPMorgan Chase Financial Company LLC	48133XXN1	07/06/2023	06/26/2025	100.000	0.000	5.5800			0.155000	0.159084	0.163523	0.168085	27.15	58.11	
JPMorgan Chase Financial Company LLC	48133VAE0	03/20/2023	03/20/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	47.02	63.33	
JPMorgan Chase Financial Company LLC	48133TLD5	01/31/2023	01/31/2029	100.000	0.000	6.0500			0.168056	0.173139	0.178377	0.183773	56.39	64.88	
JPMorgan Chase Financial Company LLC	48133XY26	07/31/2023	07/31/2025	100.000	0.000	5.5100				0.153056	0.157272	0.161605	23.11	57.15	
JPMorgan Chase Financial Company LLC	48133TL78	03/03/2023	03/05/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	47.89	60.80	
JPMorgan Chase Financial Company LLC	48133TL86	03/03/2023	03/05/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	47.89	60.80	
JPMorgan Chase Financial Company LLC	48133XG66	08/03/2023	08/05/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	22.21	55.94	
JPMorgan Chase Financial Company LLC	48133PHT3	12/05/2022	12/05/2024	100.000	0.000	4.8500	3.50	0.134722	0.137989	0.141335	0.144763		49.26	47.82	
JPMorgan Chase Financial Company LLC	48133YSQ8	09/05/2023	09/03/2026	100.000	0.000	5.4000				0.150000	0.154005	0.158163	17.40	55.68	
JPMorgan Chase Financial Company LLC	48133XPN0	06/21/2023	06/21/2028	100.000	0.000	5.3000			0.147222	0.151124	0.155128	0.159239	28.01	55.21	
JPMorgan Chase Financial Company LLC	48133XPP5	06/21/2023	06/21/2027	100.000	0.000	5.3200			0.147778	0.151709	0.155744	0.159887	28.12	55.42	
JPMorgan Chase Financial Company LLC	48133WMM7	06/05/2023	06/05/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	34.23	62.56	
JPMorgan Chase Financial Company LLC	48133WML9	06/05/2023	06/12/2024	100.000	0.000	5.2300		0.145278	0.145426	0.149228			30.03	24.03	
JPMorgan Chase Financial Company LLC	48134AXJ9	09/27/2023	03/27/2025	100.000	0.000	5.8500				0.162500	0.167253	0.172145	15.28	60.26	
JPMorgan Chase Financial Company LLC	48133YBT0	07/12/2023	01/10/2025	100.000	0.000	5.8500				0.162500	0.167200	0.172091	27.46	60.99	
JPMorgan Chase Financial Company LLC	48133YT61	08/21/2023	08/19/2027	100.000	0.000	5.3200				0.147778	0.151665	0.155699	19.21	54.95	
JPMorgan Chase Financial Company LLC	48133WMN5	06/02/2023	06/04/2025	100.000	0.000	5.9600		0.165556	0.165610	0.170546	0.175628	0.180862	34.75	62.59	
JPMorgan Chase Financial Company LLC	48133YSG0	08/02/2023	05/01/2025	100.000	0.000	5.6700				0.157500	0.159708	0.164235	0.168892	23.60	58.86
JPMorgan Chase Financial Company LLC	48133P7J6	12/30/2022	01/02/2026	100.000	0.000	4.8900	0.14	0.135833	0.135870	0.139192	0.142596	0.146082	49.51	51.96	
JPMorgan Chase Financial Company LLC	48133TD69	03/03/2023	03/08/2024	100.000	0.000	5.1700		0.143611	0.143714	0.147429			43.25	9.88	
JPMorgan Chase Financial Company LLC	48133YSH8	08/02/2023	09/03/2024	100.000	0.000	5.4300			0.150833	0.151539	0.155653		22.56	37.41	
JPMorgan Chase Financial Company LLC	48133NSK5	10/31/2022	10/29/2027	100.000	0.000	5.1900	8.79	0.144167	0.147887	0.151725	0.155662	0.159701	53.04	55.82	
JPMorgan Chase Financial Company LLC	48133YSL9	08/31/2023	08/31/2028	100.000	0.000	5.3000				0.147222	0.151102	0.155128	17.81	54.66	
JPMorgan Chase Financial Company LLC	48133VK74	04/24/2023	04/24/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	41.22	62.98	
JPMorgan Chase Financial Company LLC	48134AY41	09/27/2023	09/27/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	13.84	54.45	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year			
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024	
JPMorgan Chase Financial Company LLC	48134AH99	09/29/2023	03/28/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	14.95	60.25		
JPMorgan Chase Financial Company LLC	48133TE76	03/02/2023	03/04/2025	100.000	0.000	5.7200				0.158889	0.158939	0.163485	0.168161	0.172970	48.05	60.81
JPMorgan Chase Financial Company LLC	48133TDV4	12/29/2022	12/29/2027	100.000	0.000	5.1900	0.29	0.144167	0.147908	0.151746	0.155684	0.159724	52.59	55.35		
JPMorgan Chase Financial Company LLC	48133NC71	10/31/2022	10/30/2025	100.000	0.000	4.9800	8.44	0.138333	0.141778	0.145308	0.148926	0.152635	50.85	53.41		
JPMorgan Chase Financial Company LLC	48133WMP0	06/02/2023	06/04/2025	100.000	0.000	5.9600		0.165556	0.165610	0.170546	0.175628	0.180862	34.75	62.59		
JPMorgan Chase Financial Company LLC	48133WMS4	06/02/2023	06/04/2026	100.000	0.000	5.8200		0.161667	0.161719	0.166425	0.171268	0.176252	33.93	61.05		
JPMorgan Chase Financial Company LLC	48133WMR6	06/05/2023	06/04/2027	100.000	0.000	5.7600			0.160000	0.164582	0.169322	0.174199	33.08	60.36		
JPMorgan Chase Financial Company LLC	48133WJU9	06/05/2023	06/05/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	34.23	62.56		
JPMorgan Chase Financial Company LLC	48133WN61	09/06/2023	09/22/2025	100.000	0.000	5.5800			0.155000	0.155384	0.159720	0.164176	17.86	57.59		
JPMorgan Chase Financial Company LLC	48133WMT2	06/05/2023	06/05/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	34.23	62.56		
JPMorgan Chase Financial Company LLC	48133WMX3	05/31/2023	05/31/2028	100.000	0.000	5.7200			0.158889	0.163433	0.168107	0.172915	33.67	59.97		
JPMorgan Chase Financial Company LLC	48133WMM5	05/31/2023	05/28/2027	100.000	0.000	5.7600			0.160000	0.164557	0.169296	0.174172	33.91	60.41		
JPMorgan Chase Financial Company LLC	48133UH21	02/27/2023	02/25/2028	100.000	0.000	5.6900			0.158056	0.162502	0.167125	0.171880	48.61	60.51		
JPMorgan Chase Financial Company LLC	48133WMV7	06/05/2023	06/05/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	34.23	62.56		
JPMorgan Chase Financial Company LLC	48133WNN0	05/31/2023	05/29/2026	100.000	VARIES	5.7700		0.160333	0.158722	0.156611	0.156167	0.156667	33.38	56.30		
JPMorgan Chase Financial Company LLC	48133NTQ1	11/02/2022	11/01/2029	100.000	0.000	5.2900	8.67	0.146944	0.150810	0.154798	0.158893	0.163096	54.07	56.96		
JPMorgan Chase Financial Company LLC	48133WNJ3	05/31/2023	05/29/2026	100.000	VARIES	5.7700		0.160333	0.158722	0.156611	0.156167	0.156667	33.38	56.30		
JPMorgan Chase Financial Company LLC	48133WNM6	06/05/2023	06/04/2026	100.000	VARIES	5.7700		0.160400	0.158833	0.156611	0.156222	0.156667	32.60	56.31		
JPMorgan Chase Financial Company LLC	48133WNL8	06/05/2023	06/04/2026	100.000	VARIES	5.7700		0.160400	0.158833	0.156611	0.156222	0.156667	32.60	56.31		
JPMorgan Chase Financial Company LLC	48133UYK2	03/20/2023	09/19/2024	100.000	0.000	5.7000			0.158333	0.162821	0.167461		44.95	42.84		
JPMorgan Chase Financial Company LLC	48133Y2R4	08/09/2023	08/07/2026	100.000	0.000	5.4000				0.150000	0.154005	0.158163	21.30	55.90		
JPMorgan Chase Financial Company LLC	48133UYJ5	03/17/2023	04/18/2024	100.000	0.000	5.2000		0.144444	0.145091	0.148864			41.46	15.93		
JPMorgan Chase Financial Company LLC	48133YTT1	09/06/2023	09/03/2027	100.000	0.000	5.3900				0.149722	0.153690	0.157832	17.22	55.57		
JPMorgan Chase Financial Company LLC	48133NTW8	10/31/2022	10/31/2028	100.000	0.000	5.2600	8.91	0.146111	0.149954	0.153898	0.157945	0.162099	53.77	56.63		
JPMorgan Chase Financial Company LLC	48133U7H9	05/31/2023	05/30/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	35.09	62.61		
JPMorgan Chase Financial Company LLC	48133WNC8	06/05/2023	07/05/2024	100.000	0.000	5.3800			0.149444	0.150114	0.154153		30.90	28.35		
JPMorgan Chase Financial Company LLC	48133TE92	03/02/2023	03/04/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	48.05	60.81		
JPMorgan Chase Financial Company LLC	48133WNE4	05/31/2023	11/29/2024	100.000	0.000	6.1000			0.169444	0.174584	0.179909		35.92	58.22		
JPMorgan Chase Financial Company LLC	48133WND6	06/05/2023	12/05/2024	100.000	0.000	6.1000			0.169444	0.174613	0.179938		35.04	59.28		
JPMorgan Chase Financial Company LLC	48133WNG9	05/31/2023	05/30/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	35.09	62.61		
JPMorgan Chase Financial Company LLC	48133PJ38	01/04/2023	01/02/2026	100.000	0.000	4.9800			0.138333	0.141740	0.145269	0.148886	49.99	52.94		
JPMorgan Chase Financial Company LLC	48133PJ20	01/04/2023	01/02/2026	100.000	0.000	4.9800			0.138333	0.141740	0.145269	0.148886	49.99	52.94		
JPMorgan Chase Financial Company LLC	48133WNF1	06/05/2023	06/05/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	34.23	62.56		
JPMorgan Chase Financial Company LLC	48133NTP3	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03	0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39		
JPMorgan Chase Financial Company LLC	48133WNH7	05/31/2023	05/29/2026	100.000	VARIES	5.7700		0.160333	0.158722	0.156611	0.156167	0.156667	33.38	56.30		
JPMorgan Chase Financial Company LLC	48133PJ46	12/30/2022	01/02/2026	100.000	0.000	4.9800	0.14	0.138333	0.138372	0.141817	0.145348	0.148967	50.43	52.97		
JPMorgan Chase Financial Company LLC	48133TF42	03/02/2023	03/04/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	47.37	59.90		
JPMorgan Chase Financial Company LLC	48133YUB8	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59		
JPMorgan Chase Financial Company LLC	48133TF83	03/03/2023	03/04/2024	100.000	0.000	5.1700			0.143611	0.147344			43.23	9.28		
JPMorgan Chase Financial Company LLC	48133YUF9	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59		
JPMorgan Chase Financial Company LLC	48133TF75	03/03/2023	09/03/2024	100.000	0.000	5.7800			0.160556	0.165196	0.169970		48.39	40.84		
JPMorgan Chase Financial Company LLC	48133TEY7	12/29/2022	01/26/2024	100.000	0.000	4.1900	0.23	0.116389	0.116755	0.119201			42.40	2.98		
JPMorgan Chase Financial Company LLC	48133TF91	03/03/2023	09/02/2026	100.000	0.000	5.6500			0.156944	0.161353	0.165912	0.170599	47.25	60.01		
JPMorgan Chase Financial Company LLC	48133U7L0	06/06/2023	12/04/2025	100.000	0.000	5.8800			0.163333	0.168082	0.173024	0.178110	33.61	61.67		
JPMorgan Chase Financial Company LLC	48133TVK8	02/01/2023	01/30/2025	100.000	0.000	5.7200			0.158889	0.163408	0.168081	0.172888	53.12	61.10		
JPMorgan Chase Financial Company LLC	48133WNU8	05/19/2023	06/21/2024	100.000	0.000	5.2800		0.146667	0.147355	0.151245			32.73	25.71		
JPMorgan Chase Financial Company LLC	48133TEN1	12/28/2022	06/27/2024	100.000	0.000	4.7400	0.40	0.131667	0.134770	0.137964			47.98	24.28		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133Y3P7	08/07/2023	08/05/2027	100.000	0.000	5.3200				0.147778	0.151665	0.155699	21.28	55.06	
JPMorgan Chase Financial Company LLC	48133TPE0	12/28/2022	12/26/2025	100.000	0.000	4.9800	0.42	0.138333	0.141740	0.145269	0.148886	0.152593	50.45	52.98	
JPMorgan Chase Financial Company LLC	48133YUJ1	09/05/2023	09/05/2025	100.000	0.000	5.5800				0.159325	0.163770		17.98	57.60	
JPMorgan Chase Financial Company LLC	48133XRL2	06/22/2023	06/20/2025	100.000	0.000	5.5800			0.155000	0.159276	0.163720	0.168288	29.34	58.24	
JPMorgan Chase Financial Company LLC	48134RJT6	11/17/2023	05/19/2027	100.000	0.000	6.1800			0.171667	0.171726	0.177032	0.182502	7.56	63.23	
JPMorgan Chase Financial Company LLC	48134RJR0	11/15/2023	11/16/2027	100.000	0.000	6.1900				0.171944	0.177296	0.182783	7.91	63.35	
JPMorgan Chase Financial Company LLC	48133TG82	03/03/2023	03/04/2027	100.000	0.000	5.6600				0.157222	0.161696	0.166272	0.170978	47.38	60.12
JPMorgan Chase Financial Company LLC	48133PKK8	12/05/2022	12/04/2025	100.000	0.000	4.9800	3.60	0.138333	0.141759	0.145288	0.148906	0.152614	50.60	53.15	
JPMorgan Chase Financial Company LLC	48133TG74	03/03/2023	12/04/2024	100.000	0.000	5.7500		0.159722	0.162044	0.166702	0.171495		48.20	56.37	
JPMorgan Chase Financial Company LLC	48133TG90	03/03/2023	03/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	47.21	59.90	
JPMorgan Chase Financial Company LLC	48133VVK7	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59	
JPMorgan Chase Financial Company LLC	48133YVJ0	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59	
JPMorgan Chase Financial Company LLC	48133VM56	04/27/2023	04/29/2027	100.000	0.000	5.7600		0.160000	0.160051	0.164661	0.169403	0.174282	39.34	60.73	
JPMorgan Chase Financial Company LLC	48133TFP5	01/04/2023	01/03/2025	100.000	0.000	4.8500			0.134722	0.137971	0.141317	0.144744	48.67	51.48	
JPMorgan Chase Financial Company LLC	48133YVB7	08/31/2023	09/03/2025	100.000	0.000	5.5800				0.155000	0.155072	0.159399	0.163846	18.76	57.64
JPMorgan Chase Financial Company LLC	48133TG25	03/03/2023	09/03/2024	100.000	0.000	5.7800				0.160556	0.165196	0.169970	48.39	40.84	
JPMorgan Chase Financial Company LLC	48133XBQ8	06/14/2023	06/14/2026	100.000	0.000	5.7200				0.158889	0.163433	0.168107	31.38	59.84	
JPMorgan Chase Financial Company LLC	48133YVU5	09/06/2023	09/05/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	17.82	57.59	
JPMorgan Chase Financial Company LLC	48133YVV3	09/06/2023	09/03/2026	100.000	0.000	5.4000				0.150000	0.153982	0.158140	17.25	55.68	
JPMorgan Chase Financial Company LLC	48133VMP2	05/03/2023	05/03/2027	100.000	0.000	5.8400			0.162222	0.166959	0.171834	0.176852	38.88	61.56	
JPMorgan Chase Financial Company LLC	48133TGJ8	12/29/2022	01/02/2024	100.000	0.000	4.0800	0.23	0.113333	0.113372	0.115685			41.23	0.12	
JPMorgan Chase Financial Company LLC	48133XBW5	06/14/2023	03/13/2025	100.000	0.000	6.0300			0.167500	0.169997	0.175122	0.180402	33.27	63.25	
JPMorgan Chase Financial Company LLC	48133TGL3	12/29/2022	06/26/2024	100.000	0.000	4.7400	0.26	0.131667	0.134735	0.137928			47.98	24.14	
JPMorgan Chase Financial Company LLC	48133VMQ0	05/02/2023	05/02/2028	100.000	0.000	5.8000				0.161111	0.165783	0.170591	0.175538	38.78	61.12
JPMorgan Chase Financial Company LLC	48133PL35	12/30/2022	10/02/2024	100.000	0.000	4.8000	0.13	0.133333	0.134969	0.138208	0.141525		48.73	38.05	
JPMorgan Chase Financial Company LLC	48133YVL5	08/31/2023	09/02/2026	100.000	0.000	5.4000				0.150000	0.150045	0.154096	0.158257	18.16	55.72
JPMorgan Chase Financial Company LLC	48133PKQ5	12/05/2022	06/04/2024	100.000	0.000	4.7400	3.42	0.131667	0.134770	0.137964			48.13	21.11	
JPMorgan Chase Financial Company LLC	48133YEN0	08/03/2023	08/05/2026	100.000	0.000	5.4000				0.150000	0.150045	0.154096	0.158257	22.21	55.94
JPMorgan Chase Financial Company LLC	48133WPH5	05/16/2023	05/28/2024	100.000	0.000	5.2300		0.145278	0.145531	0.149337			32.87	21.95	
JPMorgan Chase Financial Company LLC	48133PKX0	11/28/2022	11/26/2027	100.000	0.000	5.1900	4.76	0.144167	0.147866	0.151703	0.155640	0.159679	52.83	55.60	
JPMorgan Chase Financial Company LLC	48133YF25	08/30/2023	08/28/2025	100.000	0.000	5.5800				0.155000	0.159276	0.163720	18.76	57.64	
JPMorgan Chase Financial Company LLC	48133XCB0	06/14/2023	03/14/2025	100.000	0.000	6.0300			0.167500	0.170025	0.175151	0.180432	33.27	63.25	
JPMorgan Chase Financial Company LLC	48133Y5C4	08/16/2023	08/14/2026	100.000	0.000	5.4000				0.150000	0.154005	0.158163	20.25	55.84	
JPMorgan Chase Financial Company LLC	48133TXZ3	01/20/2023	02/23/2024	100.000	0.000	5.2700		0.146389	0.147096	0.150972			50.63	7.85	
JPMorgan Chase Financial Company LLC	48133T6Y6	03/03/2023	03/05/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	47.89	60.80	
JPMorgan Chase Financial Company LLC	48133PM26	12/30/2022	01/02/2026	100.000	0.000	4.9800	0.14	0.138333	0.138372	0.141817	0.145348	0.148967	50.43	52.97	
JPMorgan Chase Financial Company LLC	48133T6Z3	03/03/2023	03/05/2026	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	0.148967	41.63	52.52	
JPMorgan Chase Financial Company LLC	48133XBX3	05/31/2023	06/10/2024	100.000	0.000	5.2300		0.145278	0.145489	0.149293			30.78	23.74	
JPMorgan Chase Financial Company LLC	48133PLE1	12/05/2022	12/03/2027	100.000	0.000	5.1900	3.75	0.144167	0.147866	0.151703	0.155640	0.159679	52.78	55.55	
JPMorgan Chase Financial Company LLC	48133WQ92	09/25/2023	09/22/2025	100.000	0.000	5.5800				0.155000	0.159252	0.163696	14.88	57.43	
JPMorgan Chase Financial Company LLC	48133T6Q3	03/03/2023	03/04/2027	100.000	0.000	5.6600				0.157222	0.161696	0.166272	0.170978	47.38	60.12
JPMorgan Chase Financial Company LLC	48133TH40	03/03/2023	03/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	47.21	59.90	
JPMorgan Chase Financial Company LLC	48133PLJ0	11/28/2022	11/28/2025	100.000	0.000	4.9800	4.57	0.138333	0.141778	0.145308	0.148926	0.152635	50.65	53.20	
JPMorgan Chase Financial Company LLC	48133UJW3	03/09/2023	04/11/2024	100.000	0.000	6.3300		0.175833	0.176823	0.182419			52.05	18.24	
JPMorgan Chase Financial Company LLC	48133UBT8	02/15/2023	08/15/2024	100.000	0.000	5.7800				0.160556	0.165196	0.169970	51.37	37.86	
JPMorgan Chase Financial Company LLC	48133WYZ5	05/24/2023	05/22/2025	100.000	0.000	5.9600				0.165556	0.170434	0.175513	0.180744	36.12	62.67
JPMorgan Chase Financial Company LLC	48134AT70	09/18/2023	09/17/2026	100.000	0.000	5.4000				0.150000	0.154028	0.158186	15.45	55.58	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133XM78	07/06/2023	04/03/2025	100.000	0.000	5.7200			0.158889	0.161085	0.165692	0.170431	28.00	59.64	
JPMorgan Chase Financial Company LLC	48134ATM7	09/29/2023	09/29/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	13.54	54.43	
JPMorgan Chase Financial Company LLC	48133XLY0	06/08/2023	07/10/2024	100.000	0.000	5.3300			0.148056	0.148757	0.152721		30.18	28.83	
JPMorgan Chase Financial Company LLC	48133XM86	07/06/2023	04/03/2025	100.000	0.000	5.7200			0.158889	0.161085	0.165692	0.170431	28.00	59.64	
JPMorgan Chase Financial Company LLC	48133VX70	04/27/2023	05/08/2024	100.000	0.000	5.2300			0.145278	0.145510	0.149315		35.70	18.96	
JPMorgan Chase Financial Company LLC	48133XLZ7	06/07/2023	06/18/2024	100.000	0.000	5.3200			0.147778	0.148018	0.151955		30.24	25.38	
JPMorgan Chase Financial Company LLC	48134AU29	09/27/2023	09/26/2030	100.000	0.000	5.3300				0.148056	0.151979	0.156030	13.92	54.76	
JPMorgan Chase Financial Company LLC	48134RDS4	11/15/2023	11/14/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	7.13	56.99	
JPMorgan Chase Financial Company LLC	48133VWG1	04/06/2023	04/08/2025	100.000	0.000	5.9600			0.165556	0.165610	0.170546	0.175628	44.30	63.17	
JPMorgan Chase Financial Company LLC	48134A2C8	09/27/2023	12/27/2024	100.000	0.000	5.5900			0.155278	0.157448	0.161848		14.60	56.84	
JPMorgan Chase Financial Company LLC	48134ATJ4	10/04/2023	10/04/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	12.81	54.39	
JPMorgan Chase Financial Company LLC	48133U2Z4	03/08/2023	04/08/2024	100.000	0.000	6.2100			0.172500	0.173393	0.178777		51.22	17.34	
JPMorgan Chase Financial Company LLC	48133PF57	01/04/2023	01/03/2028	100.000	0.000	5.1900				0.144167	0.147887	0.151725	0.155662	52.13	55.31
JPMorgan Chase Financial Company LLC	48134ADB8	10/03/2023	10/01/2026	100.000	0.000	5.4000					0.150000	0.154005	0.158163	13.20	55.46
JPMorgan Chase Financial Company LLC	48134AUC7	09/29/2023	10/01/2025	100.000	0.000	5.5800				0.155000	0.155048	0.159374	0.163820	14.26	57.39
JPMorgan Chase Financial Company LLC	48134ACS2	09/07/2023	12/04/2026	100.000	0.000	5.3800				0.149444	0.151387	0.155460	0.159642	17.09	55.46
JPMorgan Chase Financial Company LLC	48134BWW9	10/20/2023	10/22/2026	100.000	0.000	5.4000				0.150000	0.150045	0.154096	0.158257	10.65	55.31
JPMorgan Chase Financial Company LLC	48133VX96	04/27/2023	05/08/2024	100.000	0.000	5.2300			0.145278	0.145510	0.149315		35.70	18.96	
JPMorgan Chase Financial Company LLC	48133NPD4	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03		0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39
JPMorgan Chase Financial Company LLC	48134BFX6	10/06/2023	10/06/2028	100.000	0.000	5.3000					0.147222	0.151124	0.155128	12.51	54.37
JPMorgan Chase Financial Company LLC	48133TA39	02/03/2023	02/05/2026	100.000	VARIES	5.6400			0.124667	0.150389	0.149611	0.149833	0.150667	49.51	53.90
JPMorgan Chase Financial Company LLC	48133UD66	02/17/2023	02/17/2028	100.000	0.000	5.6900				0.158056	0.162552	0.167177	0.171933	50.23	60.61
JPMorgan Chase Financial Company LLC	48133NPE4	11/02/2022	10/31/2025	100.000	0.000	4.9800	8.16		0.138333	0.141740	0.145269	0.148886	0.152593	50.84	53.39
JPMorgan Chase Financial Company LLC	48133UCZ3	02/17/2023	08/19/2024	100.000	0.000	5.7800			0.160556	0.160607	0.165249	0.170024		51.04	38.54
JPMorgan Chase Financial Company LLC	48133TAJ4	12/21/2022	12/19/2025	100.000	0.000	4.9800	1.38		0.138333	0.141740	0.145269	0.148886	0.152593	50.50	53.04
JPMorgan Chase Financial Company LLC	48133U3K6	02/15/2023	02/28/2024	100.000	0.000	5.1700			0.143611	0.143879	0.147599		45.92	8.41	
JPMorgan Chase Financial Company LLC	48134AUM5	10/04/2023	04/03/2025	100.000	0.000	5.8500					0.162500	0.167227	0.172118	14.14	60.20
JPMorgan Chase Financial Company LLC	48134AUP8	10/04/2023	10/02/2026	100.000	0.000	5.4000					0.150000	0.154005	0.158163	13.05	55.45
JPMorgan Chase Financial Company LLC	48133UUQ3	03/15/2023	09/15/2026	100.000	0.000	5.5700				0.154722	0.159031	0.163460	0.168013	44.71	59.00
JPMorgan Chase Financial Company LLC	48134AUR4	10/04/2023	10/02/2026	100.000	0.000	5.4000					0.150000	0.154005	0.158163	13.05	55.45
JPMorgan Chase Financial Company LLC	48134AUQ6	09/29/2023	03/31/2025	100.000	0.000	5.8200					0.161667	0.166397	0.171239	14.87	59.92
JPMorgan Chase Financial Company LLC	48133NQA9	10/31/2022	10/30/2025	100.000	0.000	4.9800	8.44		0.138333	0.141778	0.145308	0.148926	0.152635	50.85	53.41
JPMorgan Chase Financial Company LLC	48134A3Q6	10/12/2023	10/12/2027	100.000	0.000	5.3900					0.149722	0.153757	0.157901	11.83	55.27
JPMorgan Chase Financial Company LLC	48133P5C3	12/02/2022	12/04/2024	100.000	0.000	4.8500	3.91		0.134759	0.138026	0.141374	0.144802		49.28	47.69
JPMorgan Chase Financial Company LLC	48134AUS2	10/04/2023	10/02/2025	100.000	0.000	5.5800					0.155000	0.159276	0.163720	13.49	57.35
JPMorgan Chase Financial Company LLC	48134ADC6	10/03/2023	10/01/2026	100.000	0.000	5.4000					0.150000	0.154005	0.158163	13.20	55.46
JPMorgan Chase Financial Company LLC	48133NPT9	11/03/2022	11/05/2024	100.000	0.000	4.8500	7.82		0.134759	0.138026	0.141374	0.144802		49.47	43.59
JPMorgan Chase Financial Company LLC	48133VXL9	04/10/2023	04/09/2025	100.000	0.000	5.9600				0.165556	0.170462	0.175541	0.180773	43.61	63.13
JPMorgan Chase Financial Company LLC	48134AUH6	10/04/2023	11/01/2024	100.000	0.000	5.4100				0.150278	0.150888	0.154969		13.11	46.00
JPMorgan Chase Financial Company LLC	48133UUK6	03/09/2023	03/11/2026	100.000	0.000	5.6400			0.156667	0.156716	0.161135	0.165679	0.170351	46.25	59.84
JPMorgan Chase Financial Company LLC	48133TAF2	12/21/2022	12/22/2023	100.000	0.000	4.0800	1.13		0.113333		0.115658			40.20	
JPMorgan Chase Financial Company LLC	48133U3G5	02/21/2023	02/18/2025	100.000	0.000	5.7200				0.158889	0.163357	0.168029	0.172835	49.85	60.91
JPMorgan Chase Financial Company LLC	48134REX2	11/15/2023	11/14/2025	100.000	0.000	6.1600					0.171111	0.176352	0.181784	7.87	63.04
JPMorgan Chase Financial Company LLC	48133XMT0	07/05/2023	07/02/2026	100.000	0.000	5.6100					0.155833	0.160132	0.164623	27.43	58.45
JPMorgan Chase Financial Company LLC	48133PX32	12/14/2022	12/12/2024	100.000	0.000	4.8500	2.29		0.134722	0.137953	0.141298	0.144725		49.21	48.80
JPMorgan Chase Financial Company LLC	48134AVB8	10/04/2023	10/02/2025	100.000	0.000	5.5800					0.155000	0.159276	0.163720	13.49	57.35
JPMorgan Chase Financial Company LLC	48133PX40	12/14/2022	12/12/2024	100.000	0.000	4.8500	2.29		0.134722	0.137953	0.141298	0.144725		49.21	48.80

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48134AVA0	10/04/2023	10/02/2025	100.000	0.000	5.5800				0.155000	0.159276	0.163720	13.49	57.35	
JPMorgan Chase Financial Company LLC	48133PX99	12/21/2022	01/19/2024	100.000	0.000	4.1900	1.16	0.116389	0.116768	0.119214			42.43	2.15	
JPMorgan Chase Financial Company LLC	48133U4C3	03/07/2023	03/07/2025	100.000	0.000	5.6400			0.156667	0.161085	0.165627	0.170298	46.56	59.86	
JPMorgan Chase Financial Company LLC	48134AUW3	10/04/2023	10/11/2024	100.000	0.000	5.3200			0.147778	0.147931	0.151866		12.87	42.13	
JPMorgan Chase Financial Company LLC	48133YQC1	09/06/2023	09/06/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	16.93	54.61	
JPMorgan Chase Financial Company LLC	48134AUV5	09/29/2023	10/01/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	13.80	55.48	
JPMorgan Chase Financial Company LLC	48133NQB7	11/03/2022	11/05/2026	100.000	0.000	5.1000	8.22	0.141707	0.145320	0.149026	0.152826	0.156723	52.07	54.76	
JPMorgan Chase Financial Company LLC	48134AUU7	09/29/2023	10/01/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	14.26	57.39	
JPMorgan Chase Financial Company LLC	48133TRS6	01/11/2023	02/09/2024	100.000	0.000	5.2700		0.146389	0.146989	0.150862			51.98	5.73	
JPMorgan Chase Financial Company LLC	48133UE99	02/21/2023	03/20/2024	100.000	0.000	5.2700		0.146389	0.147010	0.150884			45.95	11.92	
JPMorgan Chase Financial Company LLC	48133YQD9	08/02/2023	08/24/2024	100.000	0.000	5.3200			0.147778	0.148258	0.152202		22.08	35.25	
JPMorgan Chase Financial Company LLC	48134AUZ6	10/04/2023	10/02/2025	100.000	0.000	5.5800				0.155000	0.159276	0.163720	13.49	57.35	
JPMorgan Chase Financial Company LLC	48133NQG6	10/31/2022	10/31/2028	100.000	0.000	5.2600	8.91	0.146111	0.149954	0.153898	0.157945	0.162099	53.77	56.63	
JPMorgan Chase Financial Company LLC	48133TS89	02/08/2023	02/09/2024	100.000	0.000	5.1700			0.143611	0.147344			46.92	5.60	
JPMorgan Chase Financial Company LLC	48133NQGJ0	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03	0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39	
JPMorgan Chase Financial Company LLC	48134BHR7	10/04/2023	10/02/2026	100.000	0.000	5.4000				0.150000	0.154005	0.158163	13.05	55.45	
JPMorgan Chase Financial Company LLC	48133WKW7	06/05/2023	06/04/2026	100.000	0.000	5.8200				0.161667	0.166345	0.171186	0.176167	61.02	
JPMorgan Chase Financial Company LLC	48133UEP3	02/23/2023	03/21/2024	100.000	0.000	5.2700		0.146389	0.146989	0.150862			45.64	12.07	
JPMorgan Chase Financial Company LLC	48134AVT9	09/29/2023	10/01/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	13.80	55.48	
JPMorgan Chase Financial Company LLC	48133UES7	02/24/2023	08/26/2024	100.000	0.000	5.7800		0.160556	0.160607	0.165249	0.170024		49.89	39.69	
JPMorgan Chase Financial Company LLC	48133PGH0	12/05/2022	12/05/2024	100.000	0.000	4.8500	3.50	0.134722	0.137989	0.141335	0.144763		49.26	47.82	
JPMorgan Chase Financial Company LLC	48133NQGX9	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03	0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39	
JPMorgan Chase Financial Company LLC	48133VYP9	04/19/2023	04/25/2024	100.000	0.000	5.2300		0.145278	0.145404	0.149207			36.89	17.01	
JPMorgan Chase Financial Company LLC	48133NA73	10/03/2022	09/30/2027	100.000	0.000	5.1900	12.69	0.144167	0.147845	0.151682	0.155618	0.159656	53.25	56.04	
JPMorgan Chase Financial Company LLC	48133XNS1	06/28/2023	06/28/2027	100.000	0.000	5.3900			0.149722	0.153757	0.157901	0.162156	27.41	56.12	
JPMorgan Chase Financial Company LLC	48133WKP2	06/05/2023	05/05/2025	100.000	0.000	5.9600			0.165556	0.169667	0.174723	0.179930	34.33	62.56	
JPMorgan Chase Financial Company LLC	48133P5Z2	12/30/2022	01/02/2025	100.000	0.000	4.9800	0.14	0.138333	0.138372	0.141817	0.145348	0.148967	50.43	52.97	
JPMorgan Chase Financial Company LLC	48133YA95	08/03/2023	10/30/2024	100.000	0.000	5.5900			0.155278	0.157375	0.161774		23.11	47.85	
JPMorgan Chase Financial Company LLC	48133WKS6	05/31/2023	05/28/2027	100.000	0.000	5.7600			0.160000	0.164557	0.169296	0.174172	33.91	60.41	
JPMorgan Chase Financial Company LLC	48134AWB7	10/04/2023	10/04/2027	100.000	0.000	5.3200				0.147778	0.151709	0.155744	12.86	54.60	
JPMorgan Chase Financial Company LLC	48133NRN0	10/31/2022	10/29/2027	100.000	0.000	5.1900	8.79	0.144167	0.147887	0.151725	0.155662	0.159701	53.04	55.82	
JPMorgan Chase Financial Company LLC	48133PGQ0	12/05/2022	12/04/2025	100.000	0.000	4.9800	3.60	0.138333	0.141759	0.145288	0.148906	0.152614	50.60	53.15	
JPMorgan Chase Financial Company LLC	48134AWF8	09/29/2023	07/01/2025	100.000	0.000	5.7200				0.161211	0.165822	0.170565	14.62	58.87	
JPMorgan Chase Financial Company LLC	48134AFC4	08/25/2023	08/27/2024	100.000	0.000	5.3200			0.147778	0.147821	0.151754		18.63	35.59	
JPMorgan Chase Financial Company LLC	48133PH97	01/04/2023	10/03/2024	100.000	0.000	4.8000		0.133333	0.134916	0.138154	0.141469		48.31	38.17	
JPMorgan Chase Financial Company LLC	48133NRS9	10/31/2022	10/29/2027	100.000	0.000	5.1900	8.79	0.144167	0.147887	0.151725	0.155662	0.159701	53.04	55.82	
JPMorgan Chase Financial Company LLC	48133PGJ6	11/28/2022	11/28/2025	100.000	0.000	4.8900	4.48	0.135833	0.139154	0.142557	0.146042	0.149613	49.72	52.18	
JPMorgan Chase Financial Company LLC	48134AEY7	08/22/2023	09/20/2024	100.000	0.000	5.3300			0.148056	0.148669	0.152631		19.16	39.22	
JPMorgan Chase Financial Company LLC	48133WLA4	06/05/2023	06/05/2025	100.000	0.000	5.9600			0.165556	0.170489	0.175570	0.180802	34.23	62.56	
JPMorgan Chase Financial Company LLC	48133PGL1	11/28/2022	11/28/2025	100.000	0.000	4.8900	4.48	0.135833	0.139154	0.142557	0.146042	0.149613	49.72	52.18	
JPMorgan Chase Financial Company LLC	48133TBV6	12/21/2022	12/19/2024	100.000	0.000	4.8500	1.35	0.134722	0.137953	0.141298	0.144725		49.16	49.79	
JPMorgan Chase Financial Company LLC	48133NRF7	11/03/2022	11/04/2027	100.000	0.000	5.1900	8.36	0.144167	0.147929	0.151767	0.155706	0.159746	53.01	55.80	
JPMorgan Chase Financial Company LLC	48133PGK3	12/05/2022	12/04/2025	100.000	0.000	4.9800	3.60	0.138333	0.141759	0.145288	0.148906	0.152614	50.60	53.15	
JPMorgan Chase Financial Company LLC	48133PGN7	12/05/2022	12/04/2025	100.000	0.000	4.9800	3.60	0.138333	0.141759	0.145288	0.148906	0.152614	50.60	53.15	
JPMorgan Chase Financial Company LLC	48133PGM9	11/28/2022	11/28/2025	100.000	0.000	4.8900	4.48	0.135833	0.139154	0.142557	0.146042	0.149613	49.72	52.18	
JPMorgan Chase Financial Company LLC	48133WLB2	05/31/2023	05/29/2026	100.000	0.000	5.8200			0.161667	0.166345	0.171186	0.176167	34.26	61.07	
JPMorgan Chase Financial Company LLC	48133PGP2	12/05/2022	12/05/2024	100.000	0.000	4.8500	3.50	0.134722	0.137989	0.141335	0.144763		49.26	47.82	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133U5P3	04/21/2023	04/24/2025	100.000	0.000	5.9600		0.165556	0.165638	0.170574	0.175657	0.180891	41.74	63.01	
JPMorgan Chase Financial Company LLC	48133TU37	03/02/2023	03/02/2028	100.000	0.000	5.6900			0.158056	0.162552	0.167177	0.171933	47.79	60.47	
JPMorgan Chase Financial Company LLC	48133UWU2	03/09/2023	09/11/2025	100.000	0.000	5.6000		0.155556	0.155604	0.159961	0.164440	0.169044	45.92	59.39	
JPMorgan Chase Financial Company LLC	48133TU29	03/03/2023	03/02/2028	100.000	0.000	5.6900			0.158056	0.162527	0.167151	0.171907	47.63	60.46	
JPMorgan Chase Financial Company LLC	48133TD44	03/03/2023	03/08/2024	100.000	0.000	5.1700		0.143611	0.143714	0.147429			43.25	9.88	
JPMorgan Chase Financial Company LLC	48133P7G2	12/30/2022	01/02/2026	100.000	0.000	4.8900	0.14	0.135833	0.135870	0.139192	0.142596	0.146082	49.51	51.96	
JPMorgan Chase Financial Company LLC	48133NSD1	10/31/2022	10/30/2025	100.000	0.000	4.9800	8.44	0.138333	0.141778	0.145308	0.148926	0.152635	50.85	53.41	
JPMorgan Chase Financial Company LLC	48133P7F4	12/30/2022	01/02/2026	100.000	0.000	4.8900	0.14	0.135833	0.135870	0.139192	0.142596	0.146082	49.51	51.96	
JPMorgan Chase Financial Company LLC	48133TU52	03/03/2023	03/04/2024	100.000	0.000	5.1700			0.143611	0.147344			43.23	9.28	
JPMorgan Chase Financial Company LLC	48133TTS4	01/17/2023	02/15/2024	100.000	0.000	5.2700		0.146389	0.146989	0.150862			51.07	6.64	
JPMorgan Chase Financial Company LLC	48133WLZ9	06/05/2023	12/03/2026	100.000	0.000	5.7900			0.160833	0.165438	0.170227	0.175155	33.26	60.69	
JPMorgan Chase Financial Company LLC	48133UWV0	03/09/2023	09/11/2024	100.000	0.000	5.7000		0.158333	0.158383	0.162897	0.167540		46.74	41.56	
JPMorgan Chase Financial Company LLC	48133TCU7	12/21/2022	12/22/2023	100.000	0.000	4.0800	1.13	0.113333	0.115658				40.20		
JPMorgan Chase Financial Company LLC	48133NSE9	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03	0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39	
JPMorgan Chase Financial Company LLC	48133T2S3	01/30/2023	12/02/2024	100.000	0.000	5.7300		0.159167	0.162257	0.166906	0.171688		53.46	56.11	
JPMorgan Chase Financial Company LLC	48133TU60	03/03/2023	03/05/2025	100.000	0.000	5.7200		0.158889	0.158939	0.163485	0.168161	0.172970	47.89	60.80	
JPMorgan Chase Financial Company LLC	48133NRU4	11/03/2022	05/03/2024	100.000	0.000	4.7400	7.64	0.131667	0.134787	0.137982			48.33	16.83	
JPMorgan Chase Financial Company LLC	48133NRX8	10/31/2022	10/30/2025	100.000	0.000	4.9800	8.44	0.138333	0.141778	0.145308	0.148926	0.152635	50.85	53.41	
JPMorgan Chase Financial Company LLC	48134AWL5	09/06/2023	09/06/2028	100.000	0.000	5.2400				0.145556	0.149369	0.153283	16.74	53.98	
JPMorgan Chase Financial Company LLC	48133TCJ2	12/28/2022	01/25/2024	100.000	0.000	4.2500	0.35	0.118056	0.118432	0.120949			43.02	2.90	
JPMorgan Chase Financial Company LLC	48133WM47	08/25/2023	02/28/2026	100.000	0.000	5.4900			0.152500	0.152570	0.156758	0.161061	19.22	56.72	
JPMorgan Chase Financial Company LLC	48133TMC36	03/03/2023	03/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	47.21	59.90	
JPMorgan Chase Financial Company LLC	48133YK86	08/14/2023	08/13/2025	100.000	0.000	5.5800				0.155000	0.159300	0.163745	21.23	57.78	
JPMorgan Chase Financial Company LLC	48133XXK9	06/27/2023	06/26/2025	100.000	0.000	5.5800			0.155000	0.159300	0.163745	0.168313	28.54	58.19	
JPMorgan Chase Financial Company LLC	48133XGV2	07/06/2023	07/03/2025	100.000	0.000	5.9600				0.165556	0.170407	0.175485	28.97	62.24	
JPMorgan Chase Financial Company LLC	48133X7K6	08/03/2023	08/05/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	22.95	57.88	
JPMorgan Chase Financial Company LLC	48133X7J9	08/03/2023	08/05/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	22.95	57.88	
JPMorgan Chase Financial Company LLC	48133WEH7	05/31/2023	11/29/2024	100.000	0.000	6.1000			0.169444	0.174584	0.179909		35.92	58.22	
JPMorgan Chase Financial Company LLC	48133YKQ6	07/06/2023	08/07/2024	100.000	0.000	5.3200			0.147778	0.148455	0.152404		25.96	32.78	
JPMorgan Chase Financial Company LLC	48133XHQ2	07/06/2023	07/06/2026	100.000	0.000	5.4000				0.150000	0.154050	0.158209	26.25	56.17	
JPMorgan Chase Financial Company LLC	48133TMF9	01/31/2023	10/31/2024	100.000	0.000	4.8000		0.133333	0.134933	0.138172	0.141488		44.72	41.91	
JPMorgan Chase Financial Company LLC	48133TMG7	01/31/2023	01/29/2026	100.000	0.000	4.9800			0.138333	0.141759	0.145288	0.148906	46.31	52.75	
JPMorgan Chase Financial Company LLC	48133XHR0	07/06/2023	07/06/2026	100.000	0.000	5.4000				0.150000	0.154050	0.158209	26.25	56.17	
JPMorgan Chase Financial Company LLC	48133VSM3	04/28/2023	10/30/2024	100.000	0.000	6.1900		0.171944	0.172004	0.177327	0.182815		42.12	54.01	
JPMorgan Chase Financial Company LLC	48133WEC8	06/05/2023	06/04/2026	100.000	0.000	5.8200			0.161667	0.166345	0.171186	0.176167	33.43	61.02	
JPMorgan Chase Financial Company LLC	48133X7E0	08/03/2023	08/05/2027	100.000	0.000	5.3200			0.147778	0.147821	0.151754	0.155790	21.88	55.09	
JPMorgan Chase Financial Company LLC	48133XHf6	07/06/2023	01/05/2027	100.000	0.000	5.7900				0.160833	0.165464	0.170254	28.15	60.39	
JPMorgan Chase Financial Company LLC	48133WEB0	06/05/2023	06/04/2026	100.000	0.000	5.8200			0.161667	0.166345	0.171186	0.176167	33.43	61.02	
JPMorgan Chase Financial Company LLC	48133X7G5	08/03/2023	08/05/2025	100.000	0.000	5.5800			0.155000	0.155048	0.159374	0.163820	22.95	57.88	
JPMorgan Chase Financial Company LLC	48133PA37	01/04/2023	01/03/2025	100.000	0.000	4.8500			0.134722	0.137971	0.141317	0.144744	48.67	51.48	
JPMorgan Chase Financial Company LLC	48133WEY0	05/31/2023	05/29/2026	100.000	0.000	5.8200			0.161667	0.166345	0.171186	0.176167	34.26	61.07	
JPMorgan Chase Financial Company LLC	48133VC99	05/03/2023	05/01/2025	100.000	0.000	5.9600			0.165556	0.170434	0.175513	0.180744	39.69	62.89	
JPMorgan Chase Financial Company LLC	48133WFA1	06/05/2023	03/05/2025	100.000	0.000	6.0300			0.167500	0.170025	0.175151	0.180432	34.80	63.34	
JPMorgan Chase Financial Company LLC	48133WEQ7	06/05/2023	06/04/2026	100.000	0.000	5.8200			0.161667	0.166345	0.171186	0.176167	33.43	61.02	
JPMorgan Chase Financial Company LLC	48133XYU4	06/27/2023	06/26/2025	100.000	0.000	5.5800			0.155000	0.159300	0.163745	0.168313	28.54	58.19	
JPMorgan Chase Financial Company LLC	48133XHS8	06/30/2023	07/02/2026	100.000	0.000	5.8200			0.161667	0.161719	0.166425	0.171268	29.27	60.78	
JPMorgan Chase Financial Company LLC	48133WET1	05/31/2023	02/28/2025	100.000	0.000	6.0300			0.167500	0.169969	0.175094	0.180373	35.65	63.39	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133XHW9	07/06/2023	07/03/2025	100.000	0.000	5.9600				0.165556	0.170407	0.175485	28.97	62.24	
JPMorgan Chase Financial Company LLC	48134BBP7	10/18/2023	04/17/2025	100.000	0.000	5.8500				0.162500	0.167227	0.172118	11.86	60.06	
JPMorgan Chase Financial Company LLC	48133XHV1	07/06/2023	07/15/2024	100.000	0.000	5.2300			0.145278	0.145468	0.149272		25.46	28.91	
JPMorgan Chase Financial Company LLC	48134BSP9	10/16/2023	04/10/2025	100.000	0.000	5.8500				0.162500	0.167095	0.171982	12.19	60.10	
JPMorgan Chase Financial Company LLC	48133VSO4	04/28/2023	01/30/2025	100.000	0.000	6.0300				0.167500	0.170081	0.175209	0.180492	41.09	63.72
JPMorgan Chase Financial Company LLC	48133XHY5	07/06/2023	07/06/2027	100.000	0.000	5.7600					0.160000	0.164608	0.169349	28.00	60.07
JPMorgan Chase Financial Company LLC	48133VC40	05/02/2023	04/30/2026	100.000	0.000	5.8200				0.161667	0.166319	0.171159	0.176139	38.92	61.35
JPMorgan Chase Financial Company LLC	48133VST8	04/28/2023	04/30/2026	100.000	0.000	5.8200		0.161667	0.161719	0.166425	0.171268	0.176252	39.58	61.38	
JPMorgan Chase Financial Company LLC	48133VC65	05/03/2023	05/10/2024	100.000	0.000	5.2300		0.145278	0.145426	0.149228			34.80	19.25	
JPMorgan Chase Financial Company LLC	48133VSV3	05/03/2023	05/03/2027	100.000	0.000	5.7600				0.160000	0.164608	0.169349	0.174226	38.35	60.67
JPMorgan Chase Financial Company LLC	48133VC57	05/02/2023	04/30/2026	100.000	0.000	5.8200				0.161667	0.166319	0.171159	0.176139	38.92	61.35
JPMorgan Chase Financial Company LLC	48133XHZ2	07/05/2023	07/07/2025	100.000	0.000	5.9600				0.165556	0.165610	0.170546	0.175628	29.15	62.25
JPMorgan Chase Financial Company LLC	48134BBS1	10/18/2023	04/17/2025	100.000	0.000	5.8500					0.162500	0.167227	0.172118	11.86	60.06
JPMorgan Chase Financial Company LLC	48133WWL8	05/26/2023	06/06/2024	100.000	0.000	5.2300		0.145278	0.145489	0.149293			31.37	23.14	
JPMorgan Chase Financial Company LLC	48133PB77	01/04/2023	01/02/2026	100.000	0.000	4.8900				0.135833	0.139118	0.142519	0.146004	49.08	51.93
JPMorgan Chase Financial Company LLC	48133TNC5	01/31/2023	01/29/2026	100.000	0.000	5.6400				0.156667	0.161060	0.165602	0.170272	52.52	60.20
JPMorgan Chase Financial Company LLC	48133PB69	01/04/2023	01/02/2026	100.000	0.000	4.8900				0.135833	0.139118	0.142519	0.146004	49.08	51.93
JPMorgan Chase Financial Company LLC	48133WFB9	05/31/2023	05/29/2026	100.000	0.000	5.8200				0.161667	0.166345	0.171186	0.176167	34.26	61.07
JPMorgan Chase Financial Company LLC	48133TMY8	01/31/2023	01/29/2026	100.000	0.000	5.6400				0.156667	0.161060	0.165602	0.170272	52.52	60.20
JPMorgan Chase Financial Company LLC	48133XZJ8	06/28/2023	06/26/2025	100.000	0.000	5.5800				0.155000	0.159276	0.163720	0.168288	28.39	58.18
JPMorgan Chase Financial Company LLC	48133PB51	01/04/2023	01/02/2026	100.000	0.000	4.8900				0.135833	0.139118	0.142519	0.146004	49.08	51.93
JPMorgan Chase Financial Company LLC	48134AR72	09/20/2023	12/19/2024	100.000	0.000	5.5900				0.155278	0.157424	0.161824		15.71	55.58
JPMorgan Chase Financial Company LLC	48133XJB3	07/06/2023	07/03/2025	100.000	0.000	5.9600					0.165556	0.170407	0.175485	28.97	62.24
JPMorgan Chase Financial Company LLC	48134AQX6	09/15/2023	09/16/2027	100.000	0.000	5.3200					0.147778	0.151731	0.155767	15.66	54.75
JPMorgan Chase Financial Company LLC	48133XJA5	07/05/2023	07/07/2025	100.000	0.000	5.9600				0.165556	0.165610	0.170546	0.175628	29.15	62.25
JPMorgan Chase Financial Company LLC	48133XJD9	07/06/2023	07/03/2025	100.000	0.000	5.9600					0.165556	0.170407	0.175485	28.97	62.24
JPMorgan Chase Financial Company LLC	48133XJC1	07/06/2023	07/03/2025	100.000	0.000	5.9600					0.165556	0.170407	0.175485	28.97	62.24
JPMorgan Chase Financial Company LLC	48133TNW1	01/31/2023	07/31/2024	100.000	0.000	4.7400				0.131667	0.134787	0.137982		44.05	28.75
JPMorgan Chase Financial Company LLC	48133WXE3	05/31/2023	05/30/2025	100.000	0.000	5.9600				0.165556	0.170489	0.175570	0.180802	35.09	62.61
JPMorgan Chase Financial Company LLC	48133XJF4	06/30/2023	04/01/2025	100.000	0.000	6.0300				0.167500	0.170053	0.175180	0.180462	30.55	63.08
JPMorgan Chase Financial Company LLC	48133XJE7	06/30/2023	07/02/2026	100.000	0.000	5.8200				0.161667	0.161719	0.166425	0.171268	29.27	60.78
JPMorgan Chase Financial Company LLC	48133VU32	04/26/2023	04/24/2025	100.000	0.000	5.9600				0.165556	0.170434	0.175513	0.180744	40.89	62.96
JPMorgan Chase Financial Company LLC	48133VTR1	05/03/2023	01/31/2025	100.000	0.000	6.0300				0.167500	0.169941	0.175065	0.180343	40.23	63.67
JPMorgan Chase Financial Company LLC	48133VTS9	04/28/2023	04/30/2026	100.000	0.000	5.8200			0.161667	0.161719	0.166425	0.171268	0.176252	39.58	61.38
JPMorgan Chase Financial Company LLC	48133WG93	08/03/2023	09/03/2024	100.000	VARIABLE	6.0537					0.011689	0.011667	0.011905	1.73	2.85
JPMorgan Chase Financial Company LLC	48133XJP2	07/06/2023	07/06/2026	100.000	0.000	5.8200				0.161667	0.166371	0.171213	28.29	60.72	
JPMorgan Chase Financial Company LLC	48133V3H1	05/31/2023	04/22/2026	100.000	0.000	5.8200				0.161667	0.165378	0.170190	0.175143	34.37	61.08
JPMorgan Chase Financial Company LLC	48134ARG2	09/29/2023	10/01/2026	100.000	0.000	5.4000				0.150000	0.150045	0.154096	0.158257	13.80	55.48
JPMorgan Chase Financial Company LLC	48133NMX3	09/30/2022	09/30/2027	100.000	0.000	5.1900	13.12	0.144167	0.147908	0.151746	0.155684	0.159724	53.26	56.06	
JPMorgan Chase Financial Company LLC	48134ARM9	10/04/2023	07/03/2025	100.000	0.000	5.7200					0.158889	0.161136	0.165744	13.82	58.82
JPMorgan Chase Financial Company LLC	48133XJH0	07/06/2023	01/03/2025	100.000	0.000	6.1000					0.169444	0.174526	0.179849	29.65	63.77
JPMorgan Chase Financial Company LLC	48133XJG2	07/06/2023	08/02/2024	100.000	0.000	5.3800				0.149444	0.150025	0.154061		26.24	32.38
JPMorgan Chase Financial Company LLC	48133PC43	12/28/2022	12/26/2025	100.000	0.000	4.9800	0.42	0.138333	0.141740	0.145269	0.148886	0.152593	50.45	52.98	
JPMorgan Chase Financial Company LLC	48134ARB3	10/04/2023	10/02/2026	100.000	0.000	5.4000					0.150000	0.154005	0.158163	13.05	55.45
JPMorgan Chase Financial Company LLC	48133XJF6	06/30/2023	01/02/2025	100.000	0.000	5.4300				0.150833	0.150879	0.154975	0.159183	27.31	56.54
JPMorgan Chase Financial Company LLC	48133PC27	01/04/2023	07/05/2024	100.000	0.000	4.7400				0.131667	0.134805	0.137999		47.56	25.38
JPMorgan Chase Financial Company LLC	48133PBQ5	12/02/2022	12/04/2024	100.000	0.000	4.8500	3.91	0.134759	0.138026	0.141374	0.144802		49.28	47.69	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company LLC	48133XJL1	06/30/2023	07/02/2025	100.000	0.000	5.3200			0.147778	0.147821	0.151754	0.155790	26.76	55.35	
JPMorgan Chase Financial Company LLC	48133XJK3	07/06/2023	07/03/2025	100.000	0.000	5.9600				0.165556	0.170407	0.175485	28.97	62.24	
JPMorgan Chase Financial Company LLC	48133PC84	12/27/2022	12/26/2025	100.000	0.000	4.9800	0.55	0.138333	0.141759	0.145288	0.148906	0.152614	50.45	52.99	
JPMorgan Chase Financial Company LLC	48133XJN7	06/30/2023	07/02/2026	100.000	0.000	5.8200			0.161667	0.161719	0.166425	0.171268	29.27	60.78	
JPMorgan Chase Financial Company LLC	48133XJM9	07/06/2023	07/03/2025	100.000	0.000	5.9600				0.165556	0.170407	0.175485	28.97	62.24	
JPMorgan Chase Financial Company LLC	48134B3Y7	11/13/2023	03/28/2025	100.000	0.000	5.7700				0.160278	0.163746	0.168470	7.69	59.09	
JPMorgan Chase Financial Company LLC	48133XKB1	06/14/2023	06/14/2028	100.000	0.000	5.7200				0.158889	0.163433	0.168107	0.172915	31.38	59.84
JPMorgan Chase Financial Company LLC	48134ARZ0	09/29/2023	10/01/2026	100.000	0.000	5.4000			0.150000	0.150045	0.154096	0.158257	13.80	55.48	
JPMorgan Chase Financial Company LLC	48133XJY3	06/30/2023	06/30/2026	100.000	0.000	5.3000			0.147222	0.151124	0.155128	0.159239	26.65	55.13	
JPMorgan Chase Financial Company LLC	48134ARP2	09/29/2023	09/29/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	13.54	54.43	
JPMorgan Chase Financial Company LLC	48133XJX5	06/30/2023	07/02/2026	100.000	0.000	5.4000				0.150000	0.150045	0.154096	0.158257	27.16	56.22
JPMorgan Chase Financial Company LLC	48133VE55	04/26/2023	05/24/2024	100.000	0.000	6.5800		0.182778	0.183713	0.189757			45.21	27.14	
JPMorgan Chase Financial Company LLC	48133TP33	03/03/2023	03/05/2026	100.000	0.000	5.6400		0.156667	0.156716	0.161135	0.165679	0.170351	47.21	59.90	
JPMorgan Chase Financial Company LLC	48133USJ2	03/08/2023	03/06/2025	100.000	0.000	5.6400			0.156667	0.161036	0.165577	0.170246	46.41	59.85	
JPMorgan Chase Financial Company LLC	48133NNU8	10/31/2022	10/29/2026	100.000	0.000	5.1000	8.64	0.141667	0.145259	0.148963	0.152762	0.156657	52.10	54.79	
JPMorgan Chase Financial Company LLC	48133NNZ7	11/03/2022	11/05/2025	100.000	0.000	4.9800	8.03	0.138372	0.141817	0.145348	0.148967	0.152677	50.82	53.39	
JPMorgan Chase Financial Company LLC	48133PDB6	12/21/2022	12/17/2025	100.000	0.000	4.9800	1.38	0.138333	0.141701	0.145230	0.148846	0.152552	50.50	53.04	
JPMorgan Chase Financial Company LLC	48133WHV3	06/05/2023	06/04/2027	100.000		VARIES	5.8400	0.162400	0.162222	0.162889	0.167056	0.167778	33.26	59.39	
JPMorgan Chase Financial Company LLC	48133XL87	06/30/2023	12/27/2024	100.000	0.000	5.8500			0.162500	0.167174	0.172064		29.43	60.39	
JPMorgan Chase Financial Company LLC	48133UBA9	02/17/2023	02/20/2025	100.000	0.000	5.7200		0.158889	0.158965	0.163511	0.168187	0.172998	50.51	60.95	
JPMorgan Chase Financial Company LLC	48133XKP0	06/30/2023	07/02/2025	100.000	0.000	5.9600			0.165556	0.165610	0.170546	0.175628	29.98	62.30	
JPMorgan Chase Financial Company LLC	48133WYN2	05/12/2023	05/14/2024	100.000	0.000	5.2300		0.145278	0.145320	0.149120			33.46	19.83	
JPMorgan Chase Financial Company LLC	48134BVJ9	10/18/2023	10/18/2028	100.000	0.000	5.3000				0.147222	0.151124	0.155128	10.75	54.28	
JPMorgan Chase Financial Company, LLC	48133LR20	08/31/2022	08/29/2025	100.000	0.000	4.8100	16.17	0.133611	0.136789	0.140097	0.143466	0.146916	49.47	51.87	
JPMorgan Chase Financial Company, LLC	48133LR53	09/06/2022	03/05/2024	100.000	0.000	4.4000	14.06	0.122222	0.124896	0.127644			45.11	8.17	
JPMorgan Chase Financial Company, LLC	48133M2V1	09/30/2022	10/01/2026	100.000	0.000	5.1000	12.89	0.141667	0.145299	0.149004	0.152804	0.156700	52.31	55.02	
JPMorgan Chase Financial Company, LLC	48133LQN5	07/19/2022	07/17/2024	100.000	0.000	4.8100	21.64	0.133611	0.136789	0.140079	0.143447	0.146897	49.73	28.06	
JPMorgan Chase Financial Company, LLC	48133M2P4	10/05/2022	10/03/2024	100.000	0.000	4.8500	11.59	0.134722	0.137953	0.141298	0.144725		49.66	39.05	
JPMorgan Chase Financial Company, LLC	48133MUF5	09/02/2022	01/05/2029	100.000	0.000	5.9000	19.50	0.163889	0.167193	0.172125	0.177202	0.182430	61.04	64.69	
JPMorgan Chase Financial Company, LLC	48133M3B4	10/04/2022	10/02/2025	100.000	0.000	4.8100	11.62	0.133611	0.136789	0.140079	0.143447	0.146897	49.25	51.64	
JPMorgan Chase Financial Company, LLC	48133LRJ3	07/27/2022	07/27/2027	100.000	0.000	5.0100	21.43	0.139167	0.142653	0.146226	0.149889	0.153644	51.81	54.44	
JPMorgan Chase Financial Company, LLC	48133M3A6	10/05/2022	10/03/2025	100.000	0.000	4.8100	11.49	0.133611	0.136789	0.140079	0.143447	0.146897	49.24	51.63	
JPMorgan Chase Financial Company, LLC	48133M3T5	10/05/2022	10/03/2025	100.000	0.000	4.9800	11.90	0.138333	0.141740	0.145269	0.148886	0.152593	51.02	53.59	
JPMorgan Chase Financial Company, LLC	48133M3V0	10/05/2022	10/05/2026	100.000	0.000	5.1000	12.18	0.141667	0.145279	0.148984	0.152783	0.156679	52.28	54.98	
JPMorgan Chase Financial Company, LLC	48133M3X6	09/30/2022	10/02/2025	100.000	0.000	4.9800	12.59	0.138372	0.141817	0.145348	0.148967	0.152677	51.05	53.63	
JPMorgan Chase Financial Company, LLC	48133M3W8	10/05/2022	10/05/2027	100.000	0.000	5.1900	12.40	0.144167	0.147908	0.151746	0.155684	0.159724	53.23	56.02	
JPMorgan Chase Financial Company, LLC	48133M3Z1	09/30/2022	09/30/2027	100.000	0.000	5.1900	13.12	0.144167	0.147908	0.151746	0.155684	0.159724	53.26	56.06	
JPMorgan Chase Financial Company, LLC	48133LB92	09/06/2022	09/03/2026	100.000	0.000	4.9300	15.75	0.136944	0.140264	0.143721	0.147264	0.150894	50.70	53.22	
JPMorgan Chase Financial Company, LLC	48133M3Y4	09/30/2022	10/02/2025	100.000	0.000	4.9800	12.59	0.138372	0.141817	0.145348	0.148967	0.152677	51.05	53.63	
JPMorgan Chase Financial Company, LLC	48133M3N8	10/05/2022	10/03/2025	100.000	0.000	4.9800	11.90	0.138333	0.141740	0.145269	0.148886	0.152593	51.02	53.59	
JPMorgan Chase Financial Company, LLC	48133PNQ2	11/08/2022	11/07/2024	100.000	0.000	4.8500	7.14	0.134722	0.137971	0.141317	0.144744		49.44	43.86	
JPMorgan Chase Financial Company, LLC	48133M4P2	10/05/2022	04/04/2024	100.000	0.000	4.7400	11.32	0.131667	0.134770	0.137964			48.51	12.83	
JPMorgan Chase Financial Company, LLC	48133LCM2	07/29/2022	07/31/2025	100.000	0.000	4.8100	20.31	0.133629	0.136843	0.140134	0.143504	0.146955	49.67	52.08	
JPMorgan Chase Financial Company, LLC	48133LCP5	07/29/2022	07/31/2025	100.000	0.000	4.8100	20.31	0.133629	0.136843	0.140134	0.143504	0.146955	49.67	52.08	
JPMorgan Chase Financial Company, LLC	48133MG87	09/07/2022	09/05/2025	100.000	0.000	4.8100	15.23	0.133611	0.136789	0.140079	0.143447	0.146897	49.42	51.83	
JPMorgan Chase Financial Company, LLC	48133PPW7	11/09/2022	11/07/2024	100.000	0.000	4.8500	7.01	0.134722	0.137953	0.141298	0.144725		49.44	43.85	
JPMorgan Chase Financial Company, LLC	48133LN32	09/06/2022	09/05/2025	100.000	0.000	4.8100	15.37	0.133611	0.136807	0.140097	0.143466	0.146916	49.43	51.83	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
JPMorgan Chase Financial Company, LLC	48133LN81	09/06/2022	09/03/2027	100.000	0.000	5.0100	16.00	0.139167	0.142595	0.146167	0.149828	0.153581	51.54	54.15	
JPMorgan Chase Financial Company, LLC	48133LNU2	07/20/2022	07/18/2025	100.000	0.000	4.8100	21.51	0.133611	0.136789	0.140079	0.143447	0.146897	49.73	52.15	
JPMorgan Chase Financial Company, LLC	48133MSU0	10/05/2022	10/03/2025	100.000	0.000	4.9800	11.90	0.138333	0.141740	0.145269	0.148886	0.152593	51.02	53.59	
JPMorgan Chase Financial Company, LLC	48133LQ21	08/31/2022	08/31/2027	100.000	0.000	5.0100	16.84	0.139167	0.142614	0.146226	0.149869	0.153644	51.58	54.20	
JPMorgan Chase Financial Company, LLC	48133LQ70	08/31/2022	08/29/2025	100.000	0.000	4.8100	16.17	0.133611	0.136789	0.140097	0.143466	0.146916	49.47	51.87	
JPMorgan Chase Financial Company, LLC	48133M2F6	09/30/2022	10/02/2025	100.000	0.000	4.9800	12.59	0.138372	0.141817	0.145348	0.148967	0.152677	51.05	53.63	
JPMorgan Chase Financial Company, LLC	48133MLL2	08/30/2022	08/28/2026	100.000	0.000	4.9300	16.57	0.136944	0.140283	0.143741	0.147284	0.150914	50.74	53.27	
JPMorgan Chase Financial Company, LLC	48133PET6	11/09/2022	11/07/2024	100.000	0.000	4.8500	7.01	0.134722	0.137953	0.141298	0.144725		49.44	43.85	
JPMorgan Chase Financial Company, LLC	48133PWG4	11/23/2022	11/24/2023	100.000	0.000	4.0800	4.31	0.113333	0.115658				37.03		
JPMorgan Chase Financial Company, LLC	48133LKB7	07/13/2022	07/11/2025	100.000	0.000	4.8100	22.45	0.133611	0.136789	0.140079	0.143447	0.146897	49.77	52.19	
JPMorgan Chase Financial Company, LLC	48133MNV6	09/02/2022	09/05/2024	100.000	0.000	4.6100	15.24	0.128105	0.131058	0.134078	0.137169		47.34	33.27	
JPMorgan Chase Financial Company, LLC	48133LM90	09/06/2022	09/05/2025	100.000	0.000	4.8100	15.37	0.133611	0.136807	0.140097	0.143466	0.146916	49.43	51.83	
JPMorgan Chase Financial Company, LLC	48133LV11	08/31/2022	08/29/2025	100.000	0.000	4.8100	16.17	0.133611	0.136789	0.140097	0.143466	0.146916	49.47	51.87	
JPMorgan Chase Financial Company, LLC	48133LVU3	09/06/2022	09/05/2025	100.000	0.000	4.8100	15.37	0.133611	0.136807	0.140097	0.143466	0.146916	49.43	51.83	
JPMorgan Chase Financial Company, LLC	48133PRX3	11/16/2022	05/15/2025	100.000	0.000	4.9200	6.15	0.136667	0.140010	0.143454	0.146983	0.150599	50.11	52.61	
JPMorgan Chase Financial Company, LLC	48133PRY1	11/16/2022	11/16/2027	100.000	0.000	5.1900	6.49	0.144167	0.147908	0.151746	0.155684	0.159724	52.91	55.70	
JPMorgan Chase Financial Company, LLC	48133LFG2	07/29/2022	07/31/2025	100.000	0.000	4.8100	20.31	0.133629	0.136843	0.140134	0.143504	0.146955	49.67	52.08	
JPMorgan Chase Financial Company, LLC	48133PSB0	11/21/2022	01/06/2025	100.000	0.000	4.8500	5.39	0.134722	0.135539	0.138826	0.142192	0.145640	49.37	51.78	
JPMorgan Chase Financial Company, LLC	48133LGG1	07/27/2022	07/27/2028	100.000	0.000	5.0800	21.73	0.141111	0.144695	0.148371	0.152139	0.156004	52.56	55.27	
JPMorgan Chase Financial Company, LLC	48133LGJ5	07/27/2022	07/27/2026	100.000	0.000	5.0100	21.43	0.139167	0.142653	0.146226	0.149889	0.153644	51.81	54.44	
JPMorgan Chase Financial Company, LLC	48133PTX1	11/18/2022	11/20/2024	100.000	0.000	4.8500	5.79	0.134759	0.138026	0.141374	0.144802		49.37	45.72	
JPMorgan Chase Financial Company, LLC	48133PTY9	11/18/2022	11/20/2024	100.000	0.000	4.8500	5.79	0.134759	0.138026	0.141374	0.144802		49.37	45.72	
JUDSON TEX INDPT SCH DIS	481305KT6	12/17/2020	02/01/2039	57.665	0.000	3.0607	36.86	0.051504	0.052292	0.053092	0.053904	0.054729	18.92	19.50	
JUDSON TEX INDPT SCH DIS	481305KS8	12/17/2020	02/01/2038	60.454	0.000	2.9608	37.36	0.052149	0.052921	0.053705	0.054500	0.055307	19.15	19.72	
Jackson CNTYS SD#165, IL	466484FM9	06/28/2007	06/15/2027	28.707	0.000	6.3500	469.86	0.133138	0.137365	0.141726	0.146226	0.150868	48.83	51.98	
Jackson CNTYS SD#165, IL	466484FL1	06/28/2007	12/01/2026	29.691	0.000	6.3498	485.98	0.137361	0.141722	0.146221	0.150864	0.155653	50.50	53.76	
Jackson CNTYS SD#165, IL	466484FK3	06/28/2007	12/01/2025	31.890	0.000	6.2997	515.67	0.149856	0.154577	0.159446	0.164468	0.169446	53.40	56.82	
Jackson CNTYS SD#165, IL	466484FJ6	06/28/2007	12/01/2024	33.931	0.000	6.2996	548.66	0.154575	0.159444	0.164466	0.169447		56.82	55.21	
Jackson CNTYS SD#165, IL	466484FH0	06/28/2007	12/01/2023	36.102	0.000	6.2997	583.77	0.164467	0.169448				55.21		
Jefferies Group LLC	47233JKK3	10/31/2022	05/02/2025	100.000	0.000	5.9500	10.09	0.165332	0.170251	0.175316	0.180532	0.185902	60.99	64.68	
Jefferies Group LLC	47233JKJ6	10/31/2022	11/02/2026	100.000	0.000	6.2900	10.66	0.174783	0.180280	0.185950	0.191798	0.197830	64.57	68.70	
Jefferies Group LLC	47233WBV0	09/27/2023	03/27/2029	100.000	0.000	6.0500				0.168056	0.173139	0.178377	15.80	62.39	
Jefferies Group LLC	47233JKP2	10/28/2022	10/29/2025	100.000	0.000	6.0700	10.62	0.168611	0.173757	0.179030	0.184464	0.190062	62.27	66.11	
Jefferies Group LLC	47233JGS1	10/06/2021	10/06/2041	100.000	VARIES	3.6382	43.84	0.094572	0.093718	0.093352	0.093258	0.093354	33.79	33.59	
Jefferies Group LLC	47233JGU6	10/22/2021	10/22/2041	100.000	VARIES	3.7907	44.13	0.098697	0.098175	0.098226	0.098380	0.098388	35.40	35.40	
Jefferies Group LLC	47233JFH6	06/28/2021	06/28/2041	100.000	VARIES	3.7162	55.68	0.100533	0.099616	0.098976	0.098446	0.098059	36.02	35.53	
Jefferies Group LLC	47233JEB0	10/30/2020	10/31/2040	100.000	VARIES	3.6781	77.51	0.095191	0.094390	0.093692	0.093090	0.092587	34.03	33.55	
Jefferies Group LLC	47233JDF2	05/29/2020	05/28/2032	100.000	VARIES	3.1824	18.28	0.016873	0.017141	0.017414	0.017691	0.017973	6.14	6.34	
Jefferies Group LLC	47233JDQ8	08/21/2020	08/28/2035	100.000	VARIES	3.6012	83.90	0.097130	0.096570	0.096110	0.095776	0.095583	34.74	34.47	
Jefferies Group LLC	47233JCR7	11/29/2019	11/29/2034	100.000	VARIES	4.1288	126.05	0.111534	0.111623	0.111747	0.111881	0.112022	40.17	40.26	
Jefferies Group LLC	47233JCE6	08/30/2019	08/31/2039	100.000	VARIES	4.1514	132.66	0.104934	0.105339	0.105804	0.106247	0.106713	37.96	38.28	
Jefferies Group LLC	47233JBT4	03/21/2019	03/21/2031	100.000	VARIES	4.2780	19.40	0.012774	0.013047	0.013327	0.013612	0.013903	4.70	4.91	
Jefferies Group LLC	47233JBW7	05/31/2019	05/31/2039	100.000	VARIES	5.4586	12.27	0.006059	0.005103	0.005242	0.005385	0.005532	1.98	1.92	
Jefferies Group LLC	47233JBV9	04/30/2019	04/30/2034	100.000	VARIES	5.1653	17.89	0.010188	0.009239	0.009478	0.009723	0.009974	3.45	3.49	
Jefferies Group LLC	47233JBY3	06/26/2019	06/26/2039	100.000	VARIES	5.4862	18.91	0.011091	0.010042	0.008964	0.007856	0.008072	3.79	3.02	
Jefferies Group LLC	47233JBC1	10/31/2017	10/31/2037	100.000	VARIES	5.1265	251.82	0.131111	0.130947	0.130904	0.130977	0.131159	47.16	47.15	
Jefferies Group LLC	47233JBB3	10/31/2017	10/31/2037	100.000	VARIES	5.1557	249.93	0.129477	0.129180	0.128990	0.128908	0.128911	46.53	46.42	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Jefferies Group LLC	47233JBE7	12/28/2017	12/28/2037	100.000	VARIES	4.3011	30.56	0.011255	0.011497	0.011744	0.011997	0.012255	4.10	4.28	
Jefferies Group LLC	47233JBG2	01/31/2018	01/31/2038	100.000	VARIES	5.0271	232.95	0.129647	0.129979	0.130347	0.130749	0.131158	46.84	47.12	
Jefferies Group LLC	47233JBK3	03/29/2018	03/29/2038	100.000	VARIES	5.3355	245.45	0.140964	0.141245	0.141533	0.141814	0.142076	50.85	51.05	
Jefferies Group LLC	47233JB6	02/28/2018	02/28/2038	100.000	VARIES	4.1737	15.15	0.006674	0.006812	0.006956	0.007100	0.007249	2.46	2.57	
Jefferies Group LLC	47233JAL2	04/28/2017	04/28/2033	100.000	VARIES	5.1690	269.24	0.127823	0.127850	0.128193	0.128545	0.128906	46.04	46.26	
Jefferies Group LLC	47233JAO1	06/30/2017	06/30/2037	100.000	VARIES	5.1829	257.68	0.123470	0.123489	0.123617	0.123833	0.124141	44.45	44.54	
Jefferies Group LLC	47233JAP3	05/31/2017	05/31/2034	100.000	VARIES	5.0961	265.98	0.128050	0.128110	0.128172	0.128236	0.128685	46.11	46.17	
Jefferies Group LLC	47233JAT5	07/31/2017	07/31/2037	100.000	VARIES	5.3560	274.09	0.135420	0.135127	0.134983	0.134996	0.135135	48.63	48.62	
Jefferies Group LLC	47233JAV0	08/31/2017	08/31/2037	100.000	VARIES	5.1572	254.65	0.120319	0.120238	0.120338	0.120480	0.120735	43.30	43.40	
Jefferies Group LLC	47233JAY4	09/29/2017	09/30/2037	100.000	VARIES	5.0451	247.96	0.125265	0.125115	0.125045	0.125071	0.125172	45.05	45.03	
Jefferies Group LLC	47233JAX6	08/31/2017	08/31/2037	100.000	VARIES	5.1565	254.82	0.126476	0.126093	0.125912	0.125788	0.125791	45.39	45.29	
Jefferies Group LLC	47233JAK4	02/28/2017	02/28/2024	100.000	VARIES	2.8488	15.38	0.007581	0.007689	0.007799			2.78	0.44	
Jefferies Group LLC	47233WCC1	11/02/2023	08/03/2026	100.000	0.000	6.3400				0.176111	0.178933	0.184606	10.39	65.17	
Jefferies Group LLC	47233WBH1	07/26/2023	01/26/2028	100.000	0.000	5.7500				0.159722	0.164314	0.169038	24.76	59.77	
Jefferies Group LLC	47233WB7	07/26/2023	01/26/2029	100.000	0.000	5.7700				0.160278	0.164902	0.169659	24.84	59.99	
Jefferies Group LLC	47233WBW8	09/27/2023	03/27/2028	100.000	0.000	6.1000				0.169444	0.174613	0.179938	15.93	62.92	
Jefferies Group LLC	47233WAX7	04/28/2023	04/28/2027	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	34.72	53.55	
Jefferies Group LLC	47233WBC2	05/30/2023	05/26/2027	100.000	0.000	5.2800			0.146667	0.150453	0.154425	0.158501	31.08	55.16	
Jefferies Group LLC	47233WBP5	07/06/2023	12/27/2028	100.000	0.000	5.5100			0.153056	0.157061	0.161388	0.165835	26.80	57.36	
Jefferies Group LLC	47233WAH2	12/27/2022	06/25/2027	100.000	0.000	5.3100	0.59	0.147500	0.151373	0.155392	0.159517	0.163752	53.84	56.73	
Jefferies Group LLC	47233WAJ8	12/27/2022	06/27/2028	100.000	0.000	5.4900	0.61	0.152500	0.156686	0.160987	0.165406	0.169947	55.69	58.79	
Jefferies Group LLC	47233WAK5	01/31/2023	01/31/2043	100.000	VARIES	5.9130		0.011858	0.010633	0.009372	0.008072	0.006735	3.74	3.22	
Jefferies Group LLC	47233WAN9	04/04/2023	04/05/2027	100.000	0.000	5.4000			0.150000	0.154073	0.158232	0.162505	40.40	56.94	
Jefferies Group, LLC	47233JKF4	10/05/2022	04/05/2027	100.000	0.000	5.6900	13.59	0.158056	0.162552	0.167177	0.171933	0.176825	58.49	61.87	
Jefferies Group, LLC	47233WAB5	11/23/2022	05/21/2027	100.000	0.000	5.8800	6.21	0.163333	0.168082	0.173024	0.178110	0.183347	60.04	63.62	
Jefferies Group, LLC	47233WAA7	11/23/2022	05/21/2026	100.000	0.000	5.7300	6.05	0.159167	0.163676	0.168365	0.173189	0.178151	58.48	61.87	
Jefferies Group, LLC	47233WAD1	12/02/2022	12/02/2027	100.000	0.000	5.6100	4.52	0.155833	0.160204	0.164698	0.169318	0.174067	57.14	60.39	
Jefferies Group, LLC	47233WAC3	11/17/2022	11/17/2027	100.000	0.000	5.8400	7.14	0.162222	0.166959	0.171834	0.176852	0.182016	59.68	63.21	
Jefferson CNTYS #521, IL	474070HS1	05/30/2013	12/01/2023	105.651	VARIES	3.0399	301.79	0.084946	0.084696				27.99		
Johnson CNTYS, IL	478167HL6	07/03/2014	10/01/2023	103.105	VARIES	3.8407	333.19	0.107111	0.106901				28.88		
K. HOVNANIAN ENTERPRISES	442488CH3	02/01/2018	02/01/2040	48.820	5.000	11.3861	35.53	0.025545	0.026999	0.028537	0.030161	0.031878	9.91	11.07	
KELLER TEX INDPT SCH DIS	487694TM3	10/14/2020	02/15/2025	95.895	0.000	0.9690	20.75	0.026273	0.026400	0.026528	0.026657	0.026786	9.52	9.61	
KEMP TEX INDPT SCH DIST	488386KG7	01/20/2022	02/15/2027	91.578	0.000	1.7429	15.19	0.044778	0.045168	0.045562	0.045959	0.046359	16.30	16.58	
KENEDY TEX INDPT SCH DIS	488836TE8	11/18/2020	08/15/2029	84.616	0.000	1.9200	34.99	0.046655	0.047103	0.047555	0.048012	0.048473	17.00	17.33	
KENEDY TEX INDPT SCH DIS	488836JD0	11/18/2020	08/15/2028	86.913	0.000	1.8199	34.04	0.045345	0.045758	0.046174	0.046595	0.047019	16.51	16.81	
KERMIT TEX INDPT SCH DIS	492224EX4	08/31/2021	02/15/2025	96.611	0.000	0.9994	12.96	0.027078	0.027213	0.027349	0.027486	0.027623	9.81	9.91	
KFW	500769BR4	04/19/2006	04/18/2036	19.779	0.000	5.4760	289.80	0.073354	0.075362	0.077425	0.079545	0.081723	27.07	28.57	
KFW	500769CH5	06/29/2007	06/29/2037	18.097	0.000	5.7800	256.87	0.070275	0.072306	0.074396	0.076546	0.078758	25.67	27.18	
KINGS LOC SCH DIST OHIO	496026MA0	01/29/2020	12/01/2031	68.518	0.000	3.2189	67.05	0.067079	0.068159	0.069256	0.070371	0.071503	24.41	25.20	
KINGSVILLE TEX INDPT SCH	496800QV8	08/18/2021	02/15/2033	76.454	0.000	2.3500	24.87	0.051077	0.051677	0.052285	0.052899	0.053521	18.66	19.10	
KIRBYVILLE TEX CONS INDP	497332KB1	09/29/2020	02/15/2025	95.643	0.000	1.0201	22.21	0.027625	0.027766	0.027908	0.028050	0.028193	10.01	10.11	
KIRBYVILLE TEX CONS INDP	497332KC9	09/29/2020	02/15/2026	93.418	0.000	1.2700	27.07	0.033749	0.033963	0.034179	0.034396	0.034614	12.25	12.40	
KIRBYVILLE TEX CONS INDP	497332KD7	09/29/2020	02/15/2027	91.602	0.000	1.3800	28.87	0.036034	0.036282	0.036533	0.036785	0.037038	13.08	13.27	
Kansas City Southern	U24468AF4	12/09/2015	05/15/2023	95.360	3.000	3.7202	43.77	0.019640					2.63		
Kansas City Southern	U24468AB3	12/09/2015	05/15/2043	90.810	4.300	4.9136	13.48	0.006301	0.006455	0.006614	0.006776	0.006943	2.31	2.43	
Kansas City Southern	485170AJ3	12/09/2015	05/15/2043	90.810	4.300	4.9136	13.48	0.006301	0.006455	0.006614	0.006776	0.006943	2.31	2.43	
Kansas City Southern	485170AV6	12/09/2015	05/15/2023	95.360	3.000	3.7202	43.77	0.019640					2.63		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Kansas City Southern	485170AX2	12/09/2015	05/15/2043	90.810	4.300	4.9136	13.48	0.006301	0.006455	0.006614	0.006776	0.006943	2.31	2.43	
Kansas City Southern	485170AP9	12/09/2015	05/15/2023	95.360	3.000	3.7202	43.77	0.019640					2.63		
Kansas City Southern	485170AQ7	12/09/2015	05/15/2043	90.810	4.300	4.9136	13.48	0.006301	0.006455	0.006614	0.006776	0.006943	2.31	2.43	
LA PORTE TEX INDPT SCH D	504102V76	03/09/2021	02/15/2026	95.563	0.000	0.9221	16.06	0.024801	0.024915	0.025030	0.025146	0.025261	8.98	9.06	
LA PORTE TEX INDPT SCH D	504102V84	03/09/2021	02/15/2027	93.152	0.000	1.1991	20.39	0.031564	0.031754	0.031944	0.032135	0.032328	11.45	11.59	
LA PORTE TEX INDPT SCH D	504102V92	03/09/2021	02/15/2028	91.162	0.000	1.3390	22.31	0.034563	0.034794	0.035027	0.035262	0.035498	12.55	12.72	
LA PORTE TEX INDPT SCH D	504102V43	03/09/2021	02/15/2023	99.201	0.000	0.4154	7.48	0.011514					0.51		
LA PORTE TEX INDPT SCH D	504102V50	03/09/2021	02/15/2024	98.439	0.000	0.5371	9.61	0.014799	0.014839	0.014878			5.35	0.65	
LA PORTE TEX INDPT SCH D	504102V68	03/09/2021	02/15/2025	97.014	0.000	0.7722	13.64	0.021040	0.021121	0.021203	0.021285	0.021367	7.61	7.67	
LA PORTE TEX INDPT SCH D	504102W26	03/09/2021	02/15/2029	87.964	0.000	1.6230	26.14	0.040587	0.040916	0.041248	0.041583	0.041921	14.76	15.00	
LA SALLE BUREAU & LEE CN	504354DK4	06/30/2017	12/01/2024	104.424	3.875	3.1886	181.65	0.089742	0.089457	0.089167	0.088872		32.24	29.37	
LA SALLE BUREAU & LEE CN	504354DJ7	06/30/2017	12/01/2023	103.755	3.750	3.0878	174.74	0.086328	0.086053				28.44		
LA SALLE BUREAU & LEE CN	504354DL2	06/30/2017	12/01/2025	104.194	3.875	3.2895	187.45	0.092891	0.092648	0.092402	0.092151	0.091896	33.38	33.20	
LAGO VISTA TEX SPL ASSMT	507081AZ0	08/19/2020	09/01/2023	88.023	0.000	4.2497	92.17	0.113187	0.115592				27.60		
LAKE TRAVIS TEX INDPT SC	511074VM5	10/28/2020	02/15/2024	97.139	0.000	0.8822	18.78	0.024185	0.024291	0.024399			8.75	1.07	
LEANDER TEX INDPT SCH DI	521841WW2	09/09/2020	08/15/2026	93.781	0.000	1.0851	23.75	0.028864	0.029020	0.029178	0.029336	0.029495	10.46	10.58	
LEANDER TEX INDPT SCH DI	521841WW4	09/09/2020	08/15/2025	95.817	0.000	0.8680	19.38	0.023493	0.023595	0.023697	0.023800	0.023903	8.50	8.58	
LEANDER TEX INDPT SCH DI	521841WU6	09/09/2020	08/15/2024	97.068	0.000	0.7580	17.12	0.020739	0.020817	0.020896	0.020976		7.50	4.70	
LEANDER TEX INDPT SCH DI	521841E28	06/23/2021	08/15/2030	84.104	0.000	1.9020	24.60	0.045409	0.045841	0.046277	0.046717	0.047161	16.54	16.86	
LEANDER TEX INDPT SCH DI	521841E36	06/23/2021	08/15/2031	81.620	0.000	2.0120	25.27	0.046674	0.047144	0.047618	0.048097	0.048581	17.02	17.36	
LEANDER TEX INDPT SCH DI	521841D94	06/23/2021	08/15/2029	86.476	0.000	1.7920	23.82	0.043933	0.044327	0.044724	0.045125	0.045529	15.99	16.28	
LEANDER TEX INDPT SCH DI	521841D86	06/23/2021	08/15/2028	89.415	0.000	1.5721	21.58	0.039752	0.040065	0.040380	0.040697	0.041017	14.45	14.68	
LEANDER TEX INDPT SCH DI	521841D78	06/23/2021	08/15/2027	91.773	0.000	1.4020	19.74	0.036318	0.036572	0.036829	0.037087	0.037347	13.19	13.38	
LEANDER TEX INDPT SCH DI	521841D45	06/23/2021	08/15/2024	98.238	0.000	0.5661	8.49	0.015549	0.015593	0.015637	0.015681		5.62	3.51	
LEANDER TEX INDPT SCH DI	521841D37	06/23/2021	08/15/2023	99.263	0.000	0.3452	5.23	0.009557	0.009573				2.14		
LEANDER TEX INDPT SCH DI	521841D60	06/23/2021	08/15/2026	94.300	0.000	1.1440	16.52	0.030361	0.030534	0.030709	0.030885	0.031061	11.01	11.13	
LEANDER TEX INDPT SCH DI	521841D52	06/23/2021	08/15/2025	96.410	0.000	0.8841	13.04	0.023916	0.024021	0.024128	0.024234	0.024341	8.66	8.73	
LEVELLAND TEX CONS INDPT	527318KY4	09/29/2020	02/15/2029	86.864	0.000	1.6880	33.58	0.042035	0.042390	0.042747	0.043108	0.043472	15.29	15.55	
LEVELLAND TEX CONS INDPT	527318KZ1	09/29/2020	02/15/2030	84.625	0.000	1.7880	34.68	0.043460	0.043849	0.044241	0.044636	0.045035	15.82	16.11	
LIBERTY BROADBAND CORPORATION	530307AE7	02/28/2023	03/31/2053	100.000	VARIABLES	7.2500			0.202571	0.207389	0.211778	0.216389	61.11	76.25	
LIBERTY MEDIA CORPORATION	531229AR3	09/14/2023	09/30/2053	100.000	2.375	7.2200			0.201878	0.207167	0.212333	0.217500	21.46	74.60	
LIBERTY TRIPADVISOR HOLD	531465AA0	03/25/2021	06/30/2051	100.000	0.500	6.0428	110.68	0.184921	0.190088	0.195412	0.200897	0.206547	67.51	71.35	
LITTLE ELM TEX INDPT SCH	5370962X6	12/19/2019	08/15/2024	89.879	0.000	2.3049	64.73	0.061156	0.061861	0.062574	0.063295		22.34	14.15	
LITTLE ELM TEX INDPT SCH	5370962W8	12/19/2019	08/15/2023	92.463	0.000	2.1548	62.13	0.058587	0.059218				13.24		
LITTLE ELM TEX INDPT SCH	5370962Z1	12/19/2019	08/15/2026	83.845	0.000	2.6647	70.13	0.066583	0.067470	0.068369	0.069280	0.070203	24.37	25.03	
LITTLE ELM TEX INDPT SCH	5370962Y4	12/19/2019	08/15/2025	86.818	0.000	2.5148	68.40	0.064810	0.065625	0.066450	0.067286	0.068132	23.70	24.30	
LITTLE ELM TEX INDPT SCH	5370963A5	12/19/2019	08/15/2027	80.942	0.000	2.7808	70.76	0.067281	0.068217	0.069165	0.070127	0.071102	24.65	25.34	
LOCKHART TEX INDPT SCH D	539770LC9	10/15/2020	08/01/2024	97.118	0.000	0.7721	16.69	0.021120	0.021202	0.021283	0.021366		7.64	4.48	
LOCKHART TEX INDPT SCH D	539770LD7	10/15/2020	08/01/2025	95.914	0.000	0.8720	18.63	0.023598	0.023701	0.023804	0.023908	0.024012	8.54	8.62	
LOCKHART TEX INDPT SCH D	539770LE5	10/15/2020	08/01/2026	93.754	0.000	1.1161	23.36	0.029653	0.029818	0.029985	0.030152	0.030320	10.75	10.87	
LONDON TEX INDPT SCH DIS	542119HV7	11/18/2020	08/15/2028	86.846	0.000	1.8299	34.20	0.045569	0.045986	0.046406	0.046831	0.047259	16.59	16.90	
LONDON TEX INDPT SCH DIS	542119HW5	11/18/2020	08/15/2029	84.543	0.000	1.9299	35.14	0.046865	0.047317	0.047774	0.048235	0.048700	17.08	17.41	
LONDON TEX INDPT SCH DIS	542119HX3	11/18/2020	08/15/2030	82.138	0.000	2.0300	35.94	0.047975	0.048462	0.048954	0.049451	0.049953	17.49	17.85	
LORENA TEX INDPT SCH DIS	544061PG3	11/18/2020	08/15/2030	81.743	0.000	2.0800	36.67	0.048962	0.049471	0.049986	0.050506	0.051031	17.86	18.23	
LORENA TEX INDPT SCH DIS	544061PD0	11/18/2020	08/15/2027	89.513	0.000	1.6500	31.74	0.042217	0.042565	0.042916	0.043270	0.043627	15.36	15.61	
LORENA TEX INDPT SCH DIS	544061PC2	11/18/2020	08/15/2026	92.039	0.000	1.4500	28.63	0.038015	0.038291	0.038568	0.038848	0.039129	13.81	14.01	
LORENA TEX INDPT SCH DIS	544061PF5	11/18/2020	08/15/2029	84.178	0.000	1.9799	35.91	0.047912	0.048386	0.048865	0.049349	0.049838	17.46	17.81	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
LORENA TEX INDPT SCH DIS	544061PE8	11/18/2020	08/15/2028	86.846	0.000	1.8299	34.20	0.045569	0.045986	0.046406	0.046831	0.047259	16.59	16.90	
LORENA TEX INDPT SCH DIS	544061PB4	11/18/2020	08/15/2025	94.574	0.000	1.1799	23.89	0.031639	0.031826	0.032013	0.032202	0.032392	11.47	11.61	
LUBBOCK COOPER TEX INDPT	549108VM7	07/28/2020	02/15/2023	97.417	0.000	1.0300	24.58	0.028464					1.25		
LUBBOCK COOPER TEX INDPT	549108VN5	07/28/2020	02/15/2024	95.669	0.000	1.2520	29.40	0.034134	0.034347	0.034563			12.39	1.52	
LUBBOCK COOPER TEX INDPT	549108VT2	07/28/2020	02/15/2029	84.101	0.000	2.0361	42.36	0.049580	0.050084	0.050594	0.051109	0.051630	18.08	18.45	
LUBBOCK COOPER TEX INDPT	549108VU9	07/28/2020	02/15/2030	82.026	0.000	2.0861	42.35	0.049594	0.050111	0.050634	0.051162	0.051696	18.09	18.47	
LUBBOCK COOPER TEX INDPT	549108VV7	07/28/2020	02/15/2031	78.683	0.000	2.2859	44.60	0.052341	0.052939	0.053545	0.054157	0.054776	19.11	19.55	
LUBBOCK COOPER TEX INDPT	549108VP0	07/28/2020	02/15/2025	94.014	0.000	1.3620	31.47	0.036572	0.036821	0.037072	0.037324	0.037578	13.28	13.46	
LUBBOCK COOPER TEX INDPT	549108VQ8	07/28/2020	02/15/2026	91.448	0.000	1.6181	36.45	0.042481	0.042825	0.043172	0.043521	0.043873	15.45	15.70	
LUBBOCK COOPER TEX INDPT	549108VR6	07/28/2020	02/15/2027	89.114	0.000	1.7681	38.87	0.045373	0.045774	0.046178	0.046587	0.046998	16.52	16.81	
LUBBOCK COOPER TEX INDPT	549108VS4	07/28/2020	02/15/2028	86.466	0.000	1.9360	41.37	0.048372	0.048840	0.049313	0.049790	0.050272	17.63	17.97	
LUBBOCK COOPER TEX INDPT	549108WF1	07/28/2020	02/15/2032	75.265	0.000	2.4759	46.30	0.054438	0.055112	0.055794	0.056485	0.057184	19.90	20.40	
LUBBOCK TEX INDPT SCH DI	5492203F6	12/03/2019	02/15/2023	93.211	0.000	2.2087	65.22	0.060682					2.67		
Liberty Interactive Corp	530610AD6	08/23/2016	09/30/2046	100.000	1.750	5.2776	373.68	0.183279	0.186832	0.190480	0.194223	0.198066	67.28	69.94	
Liberty Media Corp.	530715AL5	02/10/2000	02/15/2030	100.000	3.750	9.4298	5221.89	1.360159	1.419378	1.481389	1.546324	1.614320	516.80	563.07	
Liberty Media Corp.	530715AK7	02/10/2000	02/15/2030	100.000	3.750	9.4298	5221.89	1.360159	1.419378	1.481389	1.546324	1.614320	516.80	563.07	
Liberty Media Corp.	530715AF8	11/16/1999	11/15/2029	100.000	4.000	9.0690	4713.22	1.193688	1.242777	1.294092	1.347735	1.403809	443.18	480.58	
Liberty Media Corp.	530715AG6	11/16/1999	11/15/2029	100.000	4.000	9.0690	4713.22	1.193688	1.242777	1.294092	1.347735	1.403809	443.18	480.58	
Liberty Media Corp.	531229AG7	03/06/2018	03/31/2048	100.000	2.125	4.8953	251.04	0.155007	0.157357	0.159764	0.162231	0.164757	56.66	58.41	
Liberty Media Corp.	531229AK8	11/12/2020	12/01/2050	100.000	0.500	3.8921	85.53	0.115876	0.117861	0.119884	0.121947	0.124050	42.19	43.65	
Liberty Media Corp.	531229AJ1	11/26/2019	12/01/2049	100.000	2.750	4.4630	141.41	0.130742	0.131955	0.133195	0.134463	0.135759	47.36	48.26	
Lloyds TSB Bank PLC	5394E8AN9	04/26/2012	04/26/2027	100.000	VARIABLE	4.6791	457.48	0.122101	0.123251	0.124233	0.125239	0.126268	44.30	45.04	
Lloyds TSB Bank PLC	5394E8CL1	04/25/2014	04/25/2034	100.000	VARIABLE	3.7159	267.66	0.082134	0.083001	0.083885	0.084784	0.085843	29.84	30.49	
Lloyds TSB Bank PLC	5394E8CE7	11/27/2013	11/27/2033	100.000	VARIABLE	4.4797	349.83	0.103528	0.104175	0.104836	0.105635	0.106452	37.43	37.94	
Lloyds TSB Bank PLC	5394E8CD9	11/27/2013	11/27/2028	97.000	VARIABLE	4.8307	390.50	0.121049	0.121266				39.50		
Lloyds TSB Bank PLC	5394E8CC1	10/25/2013	10/25/2033	100.000	VARIABLE	5.0339	398.18	0.115342	0.115957	0.116588	0.117440	0.118314	41.72	42.24	
Lloyds TSB Bank PLC	5394E8BY4	07/29/2013	07/29/2033	100.000	VARIABLE	4.1865	302.53	0.078490	0.080133	0.081810	0.083523	0.085271	29.06	30.29	
Lloyds TSB Bank PLC	5394E8BV0	07/26/2013	07/26/2033	100.000	VARIABLE	4.0718	316.71	0.091790	0.093073	0.094381	0.095755	0.097158	33.68	34.65	
Lloyds TSB Bank PLC	5394E8BT5	07/05/2013	07/05/2033	100.000	VARIABLE	4.1638	327.45	0.098495	0.100354	0.102252	0.104190	0.106168	36.45	37.85	
Lloyds TSB Bank PLC	5394E8BR9	04/26/2013	04/26/2033	100.000	VARIABLE	3.6255	276.44	0.079576	0.081018	0.082487	0.083982	0.085440	29.10	30.16	
Lloyds TSB Bank PLC	5394E8BN8	02/22/2013	02/22/2033	100.000	VARIABLE	3.6892	316.05	0.084626	0.084801	0.085214	0.085635	0.086064	30.57	30.86	
Lloyds TSB Bank PLC	5394E8BK4	01/31/2013	01/31/2033	100.000	VARIABLE	3.6033	316.53	0.085589	0.085952	0.086321	0.086698	0.087131	30.99	31.27	
Lloyds TSB Bank PLC	5394E8BE8	07/23/2012	07/23/2024	96.000	VARIABLE	4.6384	33.47	0.111111	0.111369	0.111632	0.111902		4.13	2.40	
MADISON OHIO LOC SCH DIS	558090KE5	12/30/2019	12/01/2030	70.024	0.000	3.2899	72.11	0.070389	0.071547	0.072724	0.073920	0.075136	25.62	26.47	
MADISON OHIO LOC SCH DIS	558090KF2	12/30/2019	12/01/2031	66.986	0.000	3.3899	71.17	0.069581	0.070761	0.071960	0.073180	0.074420	25.33	26.20	
MANSFIELD TEX INDPT SCH	564386RT9	10/29/2020	02/15/2024	97.062	0.000	0.9071	19.28	0.024859	0.024971	0.025085			9.00	1.10	
MARSHALL TEX INDPT SCH D	572682RV6	02/11/2021	02/15/2025	96.566	0.000	0.8731	16.02	0.023729	0.023833	0.023937	0.024041	0.024146	8.59	8.66	
MARSHALL TEX INDPT SCH D	572682RW4	02/11/2021	02/15/2026	95.015	0.000	1.0230	18.49	0.027421	0.027561	0.027702	0.027844	0.027986	9.93	10.04	
MARSHALL TEX INDPT SCH D	572682RT1	02/11/2021	02/15/2023	99.173	0.000	0.4133	7.77	0.011458					0.50		
MARSHALL TEX INDPT SCH D	572682RU8	02/11/2021	02/15/2024	98.059	0.000	0.6520	12.13	0.017935	0.017994	0.018052			6.48	0.79	
MC BRAZIL DOWNSTREAM TRA	L626A6AA2	07/21/2021	06/30/2031	100.000	7.250	0.0000	105.79	0.191431	0.184612	0.176554	0.165891	0.154749	67.69	61.64	
MC BRAZIL DOWNSTREAM TRA	55292WAA8	07/21/2021	06/30/2031	100.000	7.250	0.0000	105.79	0.191431	0.184612	0.176554	0.165891	0.154749	67.69	61.64	
MC GREGOR TEX INDPT SCH	580730LR8	08/18/2020	02/15/2033	70.673	0.000	2.7980	48.11	0.058055	0.058867	0.059691	0.060526	0.061373	21.27	21.87	
MC GREGOR TEX INDPT SCH	580730LQ0	08/18/2020	02/15/2032	73.911	0.000	2.6480	47.55	0.057289	0.058047	0.058816	0.059595	0.060384	20.97	21.53	
MC LENNAN CNTY TEX JR CO	582188LF3	05/26/2021	08/15/2024	97.606	0.000	0.7540	11.81	0.020632	0.020710	0.020788	0.020866		7.46	4.67	
MELISSA TEX INDPT SCH DI	585488VG1	11/24/2020	02/01/2024	96.927	0.000	0.9819	20.18	0.026878	0.027010	0.027143			9.74	0.81	
MELISSA TEX INDPT SCH DI	585488VH9	11/24/2020	02/01/2025	95.384	0.000	1.1321	22.92	0.030571	0.030744	0.030918	0.031093	0.031269	11.09	11.21	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024	
MELISSA TEX INDPT SCH DI	585488VJ5	11/24/2020	02/01/2026	93.269	0.000	1.3481	26.73	0.035726	0.035967	0.036209	0.036453	0.036699	12.98	13.15		
MELISSA TEX INDPT SCH DI	585488VK2	11/24/2020	02/01/2027	91.181	0.000	1.4979	29.08	0.038906	0.039198	0.039491	0.039787	0.040085	14.15	14.36		
MESQUITE TEX INDPT SCH D	590760UA0	09/30/2021	08/15/2028	90.002	0.000	1.5380	17.45	0.038970	0.039270	0.039572	0.039876	0.040183	14.16	14.38		
MESQUITE TEX INDPT SCH D	590760UB8	09/30/2021	08/15/2033	76.847	0.000	2.2299	21.67	0.048533	0.049074	0.049621	0.050175	0.050734	17.72	18.11		
MESQUITE TEX INDPT SCH D	590760TX2	09/30/2021	08/15/2025	96.330	0.000	0.9672	11.72	0.026100	0.026226	0.026353	0.026480	0.026608	9.45	9.54		
MESQUITE TEX INDPT SCH D	590760TW4	09/30/2021	08/15/2024	98.160	0.000	0.6470	7.98	0.017741	0.017798	0.017856	0.017913		6.41	4.01		
MESQUITE TEX INDPT SCH D	590760TV6	09/30/2021	08/15/2023	99.273	0.000	0.3895	4.85	0.010778	0.010799				2.42			
MESQUITE TEX INDPT SCH D	590760TZ7	09/30/2021	08/15/2027	92.195	0.000	1.3879	16.12	0.035978	0.036227	0.036479	0.036732	0.036987	13.07	13.25		
MESQUITE TEX INDPT SCH D	590760TY0	09/30/2021	08/15/2026	94.668	0.000	1.1271	13.43	0.029932	0.030100	0.030270	0.030440	0.030612	10.85	10.97		
MESQUITE TEX INDPT SCH D	590760TG9	09/30/2021	08/15/2030	85.371	0.000	1.7900	19.29	0.043116	0.043502	0.043891	0.044284	0.044680	15.70	15.98		
MESQUITE TEX INDPT SCH D	590760TH7	09/30/2021	08/15/2031	82.561	0.000	1.9499	20.33	0.045485	0.045929	0.046377	0.046829	0.047285	16.58	16.90		
MESQUITE TEX INDPT SCH D	590760TF1	09/30/2021	08/15/2023	99.273	0.000	0.3895	4.85	0.010778	0.010799				2.42			
MIAMI TEX INDPT SCH DIST	593745BR2	10/21/2020	02/15/2031	77.389	0.000	2.4998	43.39	0.056221	0.056924	0.057635	0.058356	0.059085	20.56	21.08		
MIAMI TEX INDPT SCH DIST	593745BQ4	10/21/2020	02/15/2030	80.069	0.000	2.4000	43.06	0.055744	0.056412	0.057089	0.057774	0.058468	20.37	20.86		
MIAMI TRACE OHIO LOC SCH	593779TR3	12/23/2021	12/01/2033	71.666	0.000	2.8100	20.75	0.057424	0.058231	0.059049	0.059879	0.060720	20.87	21.46		
MIAMI TRACE OHIO LOC SCH	593779TS1	12/23/2021	12/01/2034	68.373	0.000	2.9600	20.87	0.057790	0.058646	0.059514	0.060394	0.061288	21.01	21.64		
MIAMI TRACE OHIO LOC SCH	593779TT9	12/23/2021	12/01/2035	65.488	0.000	3.0599	20.67	0.057274	0.058151	0.059040	0.059943	0.060861	20.83	21.47		
MICHIGAN FIN AUTH REV	59447JJ20	10/15/2020	06/01/2045	20.693	0.000	6.4997	31.48	0.042812	0.044203	0.045640	0.047123	0.048655	15.75	16.79		
MIDDLETOWN OHIO CITY SCH	597137JR0	12/19/2019	12/01/2035	57.219	0.000	3.5309	64.11	0.062227	0.063325	0.064443	0.065581	0.066739	22.67	23.47		
MIDDLETOWN OHIO CITY SCH	597137JS8	12/19/2019	12/01/2036	55.067	0.000	3.5510	62.07	0.060261	0.061331	0.062420	0.063528	0.064656	21.95	22.74		
MIDDLETOWN OHIO CITY SCH	597137JP4	12/19/2019	12/01/2033	62.215	0.000	3.4310	67.65	0.065554	0.066678	0.067822	0.068986	0.070169	23.87	24.70		
MIDDLETOWN OHIO CITY SCH	597137JQ2	12/19/2019	12/01/2034	59.694	0.000	3.4810	65.90	0.063907	0.065019	0.066150	0.067302	0.068473	23.27	24.09		
MIDDLETOWN OHIO CITY SCH	597137JN9	12/19/2019	12/01/2032	65.193	0.000	3.3310	68.74	0.066496	0.067604	0.068729	0.069874	0.071038	24.20	25.02		
MIDLOTHIAN TEX INDPT SCH	5978517M0	11/19/2020	02/15/2023	98.612	0.000	0.6252	13.12	0.017313					0.76			
MINERAL WELLS TEX INDPT	603109RL5	03/31/2021	02/15/2023	99.152	0.000	0.4547	7.93	0.012602					0.55			
MINERAL WELLS TEX INDPT	603109RS0	03/31/2021	02/15/2029	85.552	0.000	1.9913	30.25	0.048629	0.049113	0.049602	0.050096	0.050594	17.73	18.08		
MINERAL WELLS TEX INDPT	603109RR2	03/31/2021	02/15/2028	88.981	0.000	1.7053	26.89	0.043145	0.043513	0.043884	0.044258	0.044636	15.70	15.97		
MINERAL WELLS TEX INDPT	603109RQ4	03/31/2021	02/15/2027	91.300	0.000	1.5552	25.14	0.040291	0.040604	0.040920	0.041238	0.041559	14.65	14.88		
MINERAL WELLS TEX INDPT	603109RP6	03/31/2021	02/15/2026	94.328	0.000	1.2013	20.02	0.032000	0.032192	0.032385	0.032580	0.032776	11.61	11.75		
MINERAL WELLS TEX INDPT	603109RN1	03/31/2021	02/15/2025	96.018	0.000	1.0513	17.82	0.028448	0.028597	0.028748	0.028899	0.029051	10.31	10.42		
MINERAL WELLS TEX INDPT	603109RM3	03/31/2021	02/15/2024	98.203	0.000	0.6317	10.92	0.017382	0.017437	0.017492			6.28	0.77		
MISSION CONS INDPT SCH D	605041HZ8	12/30/2020	02/15/2025	95.901	0.000	1.0172	19.69	0.027547	0.027687	0.027828	0.027969	0.028111	9.98	10.08		
MOOD MEDIA BORROWER LLC	614875AD4	01/01/2019	12/31/2023	100.000	VARIES	0.0000	826.59	0.947702	1.044615				357.67			
MOOD MEDIA BORROWER LLC	614875AC6	06/28/2019	12/31/2023	84.250	VARIES	20.4523	826.59	0.947702	1.044615				357.67			
MOOD MEDIA BORROWER LLC	U55360AB4	06/28/2019	12/31/2023	100.000	VARIES	16.1980	826.59	0.947702	1.044615				357.67			
MORGAN STANLEY FINANCE, LLC	61774FAE2	09/29/2022	10/01/2024	100.000	0.000	4.9820	12.74	0.138427	0.141875	0.145410	0.149032		51.08	39.91		
MORGAN STANLEY FINANCE LLC	61773QZR3	05/04/2022	05/04/2027	100.000	0.000	4.1269	27.30	0.117002	0.119416	0.121880	0.124395	0.126962	42.83	44.62		
MORGAN STANLEY FINANCE LLC	61773QJF34	04/27/2022	04/26/2029	100.000	0.000	4.3151	29.41	0.122436	0.125077	0.127776	0.130533	0.133349	44.90	46.86		
MORGAN STANLEY FINANCE LLC	61774DNM5	06/10/2022	06/10/2027	100.000	0.000	4.2071	23.54	0.119322	0.121832	0.124395	0.127012	0.129683	43.51	45.36		
MORGAN STANLEY FINANCE LLC	61773QZT9	04/29/2022	04/29/2027	100.000	0.000	3.9369	26.60	0.115111	0.113706	0.115944	0.118227	0.120554	40.81	42.44		
MORGAN STANLEY FINANCE LLC	61773QZU6	04/29/2022	05/01/2029	100.000	0.000	4.1304	27.91	0.117130	0.119549	0.122018	0.124537	0.127109	42.90	44.69		
MORGAN STANLEY FINANCE LLC	61773QZD4	04/27/2022	04/27/2027	100.000	0.000	4.1211	28.08	0.116834	0.119241	0.121698	0.124206	0.126765	42.80	44.59		
MORGAN STANLEY FINANCE LLC	61773Y359	04/22/2022	05/05/2026	100.000	0.000	3.9175	27.25	0.111108	0.113284	0.115503	0.117766	0.120072	40.64	42.24		
MORGAN STANLEY FINANCE LLC	61773Y474	05/04/2022	11/05/2025	100.000	0.000	3.8947	25.76	0.110305	0.112453	0.114642	0.116875	0.119151	40.34	41.93		
MORGAN STANLEY FINANCE LLC	61774DGB7	06/03/2022	06/05/2025	100.000	0.000	3.5556	20.59	0.100542	0.102330	0.104149	0.106001	0.107885	36.61	37.92		
MORGAN STANLEY FINANCE LLC	61774DGQ4	06/08/2022	06/08/2027	100.000	0.000	4.1771	23.61	0.118454	0.120928	0.123454	0.126032	0.128664	43.20	45.03		
MORGAN STANLEY FINANCE LLC	61773DQ29	04/29/2022	10/29/2027	100.000	0.000	3.9912	26.97	0.113079	0.115336	0.117637	0.119985	0.122379	41.40	43.07		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
MORGAN STANLEY FINANCE LLC	61773QX27	04/29/2022	05/01/2029	100.000	0.000	4.1304	27.91	0.117130	0.119549	0.122018	0.124537	0.127109	42.90	44.69	
MORGAN STANLEY FINANCE LLC	61773QWA3	06/14/2022	09/14/2023	100.000	0.000	3.1935	17.55	0.089417	0.090844				22.88		
MORGAN STANLEY FINANCE LLC	61773QVF3	05/04/2022	11/02/2023	100.000	0.000	3.2368	21.39	0.091350	0.092828				27.76		
MORGAN STANLEY FINANCE LLC	61773QVD8	05/04/2022	08/01/2024	100.000	0.000	3.2166	21.28	0.090045	0.091493	0.092964	0.094459		33.11	19.79	
MORGAN STANLEY FINANCE LLC	61773QVE6	04/28/2022	05/31/2024	100.000	0.000	3.3113	22.46	0.093779	0.095331	0.096910			34.14	14.44	
MORGAN STANLEY FINANCE LLC	61773QUY3	04/25/2022	10/25/2023	100.000	0.000	3.0862	21.18	0.087051	0.088394				25.83		
MORGAN STANLEY FINANCE LLC	61773QUZ0	04/27/2022	10/26/2023	100.000	0.000	3.2353	22.02	0.091315	0.092792				27.20		
MORGAN STANLEY FINANCE LLC	61773QUX5	04/25/2022	10/24/2023	100.000	0.000	3.0862	21.18	0.087043	0.088386				25.75		
MORGAN STANLEY FINANCE LLC	61773QE47	04/27/2022	04/26/2029	100.000	0.000	4.3151	29.41	0.122436	0.125077	0.127776	0.130533	0.133349	44.90	46.86	
MORGAN STANLEY FINANCE LLC	61773QE39	04/27/2022	04/27/2027	100.000	0.000	4.1211	28.08	0.116834	0.119241	0.121698	0.124206	0.126765	42.80	44.59	
MORGAN STANLEY FINANCE LLC	61773QVB2	04/29/2022	08/30/2024	100.000	0.000	3.5449	23.97	0.099643	0.101389	0.103206	0.105025		36.62	25.00	
MORGAN STANLEY FINANCE LLC	61773QVCO	04/29/2022	04/30/2025	100.000	0.000	3.8590	26.07	0.109274	0.111383	0.113532	0.115722	0.117955	39.98	41.54	
MORGAN STANLEY FINANCE LLC	61773QVA4	04/29/2022	11/29/2024	100.000	0.000	3.9696	26.83	0.112827	0.115067	0.117350	0.119680		41.17	38.91	
MORGAN STANLEY FINANCE LLC	61773QYA1	05/04/2022	05/04/2027	100.000	0.000	4.1269	27.30	0.117002	0.119416	0.121880	0.124395	0.126962	42.83	44.62	
MORGAN STANLEY FINANCE LLC	61773Q6U8	06/03/2022	06/04/2027	100.000	0.000	4.0488	23.45	0.114756	0.117079	0.119449	0.121867	0.124335	41.86	43.57	
MORGAN STANLEY FINANCE LLC	61773QYD5	04/29/2022	05/01/2029	100.000	0.000	4.1304	27.91	0.117130	0.119549	0.122018	0.124537	0.127109	42.90	44.69	
MORGAN STANLEY FINANCE LLC	61773QYB9	05/04/2022	05/04/2027	100.000	0.000	4.1269	27.30	0.117002	0.119416	0.121880	0.124395	0.126962	42.83	44.62	
MORGAN STANLEY FINANCE, LLC	61774HJT6	10/06/2022	10/08/2024	100.000	0.000	4.9491	11.69	0.137513	0.140916	0.144403	0.147976		50.69	40.64	
MORGAN STANLEY FINANCE, LLC	61774DNB9	06/03/2022	06/04/2027	100.000	0.000	4.0488	23.45	0.114756	0.117079	0.119449	0.121867	0.124335	41.86	43.57	
MORGAN STANLEY FINANCE, LLC	61774DNL7	06/10/2022	06/10/2027	100.000	0.000	4.2071	23.54	0.119322	0.121832	0.124395	0.127012	0.129683	43.51	45.36	
MORGAN STANLEY FINANCE, LLC	61774FFY3	09/30/2022	10/02/2029	100.000	0.000	5.6163	14.20	0.156057	0.160439	0.164945	0.169577	0.174339	57.76	61.05	
MORGAN STANLEY FINANCE, LLC	61774FEW8	10/05/2022	10/05/2027	100.000	0.000	5.5476	13.25	0.154100	0.158374	0.162767	0.167282	0.171922	56.99	60.20	
MORGAN STANLEY FINANCE, LLC	61774FEE8	09/30/2022	09/30/2027	100.000	0.000	5.4789	13.85	0.152192	0.156361	0.160644	0.165045	0.169566	56.31	59.44	
MORGAN STANLEY FINANCE, LLC	61774D1A5	06/28/2022	07/26/2024	100.000	0.000	3.7340	19.03	0.104023	0.105966	0.107944	0.109959		38.41	22.49	
MORGAN STANLEY FINANCE, LLC	61774E428	10/05/2022	10/03/2029	100.000	0.000	5.7054	13.63	0.158483	0.162954	0.167603	0.172384	0.177302	58.66	62.05	
MORGAN STANLEY FINANCE, LLC	61774FF20	10/05/2022	10/05/2027	100.000	0.000	5.5476	13.25	0.154100	0.158374	0.162767	0.167282	0.171922	56.99	60.20	
MORGAN STANLEY FINANCE, LLC	61773Y789	06/03/2022	12/03/2025	100.000	0.000	3.7094	21.49	0.104950	0.106896	0.108879	0.110898	0.112955	38.24	39.67	
MORGAN STANLEY FINANCE, LLC	61774DTP2	07/13/2022	07/13/2026	100.000	0.000	4.3472	20.29	0.120756	0.123380	0.126062	0.128802	0.131602	44.84	46.81	
MORGAN STANLEY FINANCE, LLC	61774D5R4	10/05/2022	10/05/2027	100.000	0.000	5.5476	13.25	0.154100	0.158374	0.162767	0.167282	0.171922	56.99	60.20	
MORGAN STANLEY FINANCE, LLC	61774D5S2	10/05/2022	10/05/2027	100.000	0.000	5.5476	13.25	0.154100	0.158374	0.162767	0.167282	0.171922	56.99	60.20	
MORGAN STANLEY FINANCE, LLC	61774D5P8	09/30/2022	10/02/2029	100.000	0.000	5.6163	14.20	0.156057	0.160439	0.164945	0.169577	0.174339	57.76	61.05	
MORGAN STANLEY FINANCE, LLC	61774D5Q6	10/05/2022	10/05/2027	100.000	0.000	5.5476	13.25	0.154100	0.158374	0.162767	0.167282	0.171922	56.99	60.20	
MORGAN STANLEY FINANCE, LLC	61774D5J2	09/30/2022	10/02/2029	100.000	0.000	5.6163	14.20	0.156057	0.160439	0.164945	0.169577	0.174339	57.76	61.05	
MORGAN STANLEY FINANCE, LLC	61774B283	07/06/2022	07/05/2029	100.000	0.000	4.7119	22.91	0.130886	0.133953	0.137108	0.140339	0.143645	48.77	51.09	
MORGAN STANLEY FINANCE, LLC	61774D7N1	10/05/2022	10/03/2025	100.000	0.000	5.2781	12.61	0.146614	0.150440	0.154410	0.158485	0.162668	54.16	57.05	
MORGAN STANLEY FINANCE, LLC	61774D7M3	09/30/2022	09/30/2027	100.000	0.000	5.4789	13.85	0.152192	0.156361	0.160644	0.165045	0.169566	56.31	59.44	
MORGAN STANLEY FINANCE, LLC	61774D7K7	09/30/2022	10/02/2025	100.000	0.000	5.2218	13.20	0.145092	0.148880	0.152767	0.156756	0.160849	53.60	56.43	
MORGAN STANLEY FINANCE, LLC	61774DGV3	06/03/2022	06/04/2027	100.000	0.000	4.0488	23.45	0.114756	0.117079	0.119449	0.121867	0.124335	41.86	43.57	
MORGAN STANLEY FINANCE, LLC	61773QWJ4	07/07/2022	07/05/2024	100.000	0.000	3.5515	17.17	0.098653	0.100385	0.102168	0.103982		36.45	19.13	
MORGAN STANLEY FINANCE, LLC	61774HFR4	09/30/2022	09/30/2027	100.000	0.000	5.4789	13.85	0.152192	0.156361	0.160644	0.165045	0.169566	56.31	59.44	
MORGAN STANLEY FINANCE, LLC	61773QVY2	06/15/2022	01/15/2025	100.000	0.000	3.9475	21.55	0.110013	0.112185	0.114399	0.116657	0.118960	40.72	42.35	
MORGAN STANLEY FINANCE, LLC	61773QVZ9	06/09/2022	12/11/2024	100.000	0.000	3.5284	19.84	0.099760	0.101520	0.103311	0.105133		36.30	35.45	
MORGAN STANLEY FINANCE, LLC	61774HFS2	10/05/2022	10/06/2023	100.000	0.000	4.2222	10.09	0.117283	0.119773				32.70		
MORGAN STANLEY FINANCE, LLC	61773QVW6	06/07/2022	10/07/2024	100.000	0.000	3.5478	20.20	0.099715	0.101484	0.103285	0.105117		36.52	28.84	
MORGAN STANLEY FINANCE, LLC	61774HEU8	09/29/2022	10/01/2024	100.000	0.000	4.9580	12.67	0.137760	0.141175	0.144675	0.148261		50.83	39.71	
MORGAN STANLEY FINANCE, LLC	61773QVX4	06/21/2022	06/20/2025	100.000	0.000	4.3761	23.13	0.124203	0.126921	0.129698	0.132536	0.135436	45.26	47.27	
MORGAN STANLEY FINANCE, LLC	61773QVU0	06/08/2022	12/07/2023	100.000	0.000	2.9709	16.78	0.083744	0.084988				28.36		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
MORGAN STANLEY FINANCE, LLC	61773QVV8	06/21/2022	06/20/2025	100.000	0.000	4.3761	23.13	0.124203	0.126921	0.129698	0.132536	0.135436	45.26	47.27	
MORGAN STANLEY FINANCE, LLC	61773QVR7	06/03/2022	06/05/2025	100.000	0.000	3.6428	21.10	0.103053	0.104930	0.106841	0.108787	0.110768	37.54	38.92	
MORGAN STANLEY FINANCE, LLC	61773QV55	06/02/2022	11/30/2023	100.000	0.000	2.9497	17.16	0.083131	0.084357				27.57		
MORGAN STANLEY FINANCE, LLC	61774DMB0	06/30/2022	07/02/2029	100.000	0.000	4.7878	24.08	0.133030	0.136214	0.139475	0.142814	0.146233	49.62	52.02	
MORGAN STANLEY FINANCE, LLC	61774DML8	07/06/2022	07/06/2027	100.000	0.000	4.5507	22.12	0.126408	0.129285	0.132226	0.135235	0.138312	47.04	49.21	
MORGAN STANLEY FINANCE, LLC	61774DMJ3	06/06/2022	06/04/2027	100.000	0.000	4.1122	23.48	0.116550	0.118947	0.121392	0.123888	0.126436	42.52	44.29	
MORGAN STANLEY FINANCE, LLC	61774FAF9	10/05/2022	08/04/2025	100.000	0.000	5.2329	12.50	0.145358	0.147873	0.151742	0.155712	0.159786	53.72	56.52	
MORGAN STANLEY FINANCE, LLC	61774FAC6	09/30/2022	10/02/2025	100.000	0.000	5.2793	13.35	0.146690	0.150562	0.154537	0.158616	0.162803	54.20	57.10	
MORGAN STANLEY FINANCE, LLC	61774FAD4	09/21/2022	09/19/2024	100.000	0.000	4.5365	12.60	0.126014	0.128840	0.131763	0.134752		46.46	34.53	
MORGAN STANLEY FINANCE, LLC	61774FAB8	09/14/2022	09/12/2024	100.000	0.000	4.1940	12.47	0.116500	0.118916	0.121410	0.123955		42.91	30.93	
MORGAN STANLEY FINANCE, LLC	61774DLG0	06/30/2022	07/02/2029	100.000	0.000	4.7878	24.08	0.133030	0.136214	0.139475	0.142814	0.146233	49.62	52.02	
MORGAN STANLEY FINANCE, LLC	61774DLD7	06/23/2022	12/22/2025	100.000	0.000	4.3932	22.97	0.124699	0.127438	0.130237	0.133098	0.136022	45.43	47.45	
MORGAN STANLEY FINANCE, LLC	61773Q6B0	06/03/2022	06/04/2027	100.000	0.000	4.0488	23.45	0.114756	0.117079	0.119449	0.121867	0.124335	41.86	43.57	
Marion CNTY SD #133, IL	568870BN8	05/05/2015	12/01/2023	119.592	VARIES	3.7759	325.99	0.107666	0.106290				35.28		
Mashantucket Western	574754AM9	07/01/2013	07/01/2036	14.695	VARIES	N/A	671.28	0.339354	0.343791	0.348664	0.354017	0.359897	123.81	127.50	
Mashantucket Western	574754AL1	07/01/2013	07/01/2026	53.461	6.350	N/A	965.39	0.353578	0.364162	0.375565	0.387849	0.401084	131.19	139.74	
Mclean County, IL	582001FG3	06/30/2014	12/01/2023	110.876	VARIES	4.1300	375.53	0.116246	0.115491				38.23		
Mclean County, IL	582001FH1	06/30/2014	12/01/2024	109.553	VARIES	4.3801	396.92	0.124252	0.123628	0.122989	0.122337		44.58	40.47	
Miami-Dade County, FL	59333MXE0	12/15/2009	12/15/2026	73.673	5.760	8.7676	164.56	0.059272	0.061871	0.064583	0.067414	0.070369	21.89	23.85	
Morgan Stanley	61760QAK0	03/30/2012	03/30/2032	100.000	VARIES	5.8741	545.20	0.139209	0.140194	0.141209	0.142253	0.143545	50.47	51.24	
Morgan Stanley	61761JXP9	03/03/2015	03/03/2025	100.000	0.000	3.5983	322.07	0.130606	0.132956	0.135348	0.137783	0.140262	48.00	49.74	
Morgan Stanley	61766B259	05/04/2016	11/03/2023	100.000	0.000	3.0362	222.22	0.102580	0.104138				31.26		
Morgan Stanley	61760QAG9	03/15/2012	03/15/2032	100.000	VARIES	5.5710	526.97	0.134530	0.135191	0.135940	0.136711	0.137502	48.70	49.24	
Morgan Stanley	61761JGH6	05/30/2013	05/31/2033	100.000	VARIES	4.3438	391.36	0.110134	0.109646	0.109869	0.110097	0.110937	40.10	40.29	
Morgan Stanley	61760QAP9	03/30/2012	03/30/2027	100.000	VARIES	5.8451	557.92	0.147472	0.148844	0.150256	0.151709	0.153364	53.59	54.64	
Morgan Stanley	61760QAN4	03/30/2012	03/30/2032	100.000	VARIES	6.0912	593.23	0.149269	0.149946	0.150644	0.151362	0.152234	53.98	54.51	
Morgan Stanley	61761JGS2	05/24/2013	05/24/2033	100.000	VARIES	4.1821	373.44	0.106083	0.106224	0.106480	0.106741	0.107008	38.23	38.40	
Morgan Stanley	61760QAW4	04/30/2012	04/30/2032	100.000	VARIES	5.9580	552.13	0.143089	0.144003	0.144945	0.145914	0.146914	51.79	52.47	
Morgan Stanley	61745EN64	05/19/2011	05/19/2026	100.000	VARIES	5.5224	602.23	0.144098	0.142741	0.145342	0.144810	0.148492	52.40	53.23	
Morgan Stanley	61745EN72	09/30/2011	09/30/2031	100.000	VARIES	6.1252	589.17	0.145994	0.147191	0.148425	0.149696	0.151007	52.99	53.90	
Morgan Stanley	617482UH5	05/31/2011	05/29/2026	100.000	VARIES	5.3835	609.15	0.145502	0.145880	0.146269	0.146667	0.147358	52.47	52.76	
Morgan Stanley	61761JHD4	06/28/2013	06/28/2033	100.000	VARIES	5.2916	467.89	0.133672	0.133821	0.134142	0.134471	0.134808	48.15	48.35	
Morgan Stanley	617482VB7	06/30/2011	06/30/2031	100.000	VARIES	5.5330	591.61	0.139570	0.139891	0.140221	0.140560	0.141157	50.30	50.54	
Morgan Stanley	61766B135	04/05/2016	10/04/2023	100.000	0.000	3.0621	227.30	0.103627	0.105214				28.58		
Morgan Stanley	617482UY8	06/15/2011	06/13/2031	100.000	VARIES	5.5345	589.24	0.138549	0.138837	0.139339	0.139854	0.140384	49.94	50.27	
Morgan Stanley	61766B168	04/05/2016	10/04/2023	100.000	0.000	3.0621	227.30	0.103627	0.105214				28.58		
Morgan Stanley	61765R669	11/04/2015	05/05/2023	100.000	0.000	3.3210	266.00	0.115538					14.33		
Morgan Stanley	61761JWZ8	02/24/2015	02/24/2023	100.000	0.000	3.1504	278.24	0.110630					5.86		
Morgan Stanley	6174824H4	04/30/2013	04/28/2023	100.000	VARIES	3.0093	283.61	0.083287					9.74		
Morgan Stanley	61760QAC8	02/29/2012	02/29/2032	100.000	VARIES	5.1025	523.86	0.132795	0.130942	0.132704	0.131590	0.134213	48.12	48.55	
Morgan Stanley	61760QAB0	02/29/2012	02/29/2032	100.000	VARIES	5.1014	483.65	0.123738	0.122382	0.124465	0.123861	0.126695	45.00	45.72	
Morgan Stanley	61761JGF0	05/08/2013	05/06/2033	100.000	VARIES	3.9967	363.43	0.102510	0.102582	0.102770	0.102962	0.103157	36.93	37.05	
Morgan Stanley	61765U175	12/03/2015	06/02/2023	100.000	0.000	3.3916	268.78	0.119207					18.00		
Morgan Stanley	61760QCK8	02/28/2013	03/01/2023	100.000	VARIES	1.9099	33.67	0.010258					0.62		
Morgan Stanley	61760QCW2	06/28/2013	06/28/2028	100.000	VARIES	4.2811	379.44	0.114007	0.114572	0.115148	0.115738	0.116181	41.15	41.56	
Morgan Stanley	61760QCV4	06/28/2013	06/28/2028	100.000	VARIES	4.3010	381.09	0.114446	0.115017	0.115600	0.116195	0.116648	41.31	41.73	
Morgan Stanley	6174824W1	05/30/2013	05/30/2028	100.000	VARIES	3.5684	329.83	0.096556	0.096772	0.096988	0.097208	0.097431	34.81	34.97	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley	61762P476	08/09/2013	08/09/2023	100.000	0.000	4.3446	497.54	0.177685	0.181545				39.43		
Morgan Stanley	61760QCT9	06/28/2013	06/28/2028	100.000	VARIES	4.5851	387.13	0.115565	0.116529	0.117508	0.118510	0.119534	41.78	42.49	
Morgan Stanley	61760QCS1	06/07/2013	06/07/2028	100.000	VARIES	4.0272	344.92	0.100460	0.101238	0.102172	0.103124	0.104095	36.35	37.00	
Morgan Stanley	61760QCQ5	06/28/2013	06/28/2028	100.000	VARIES	3.9696	341.70	0.101776	0.102494	0.103211	0.103942	0.104687	36.77	37.29	
Morgan Stanley	61761JJB6	06/18/2013	06/18/2032	100.000	VARIES	4.7373	428.56	0.122918	0.123046	0.123298	0.123557	0.123822	44.28	44.44	
Morgan Stanley	61760QCZ5	07/31/2013	07/31/2033	100.000	VARIES	4.4981	378.22	0.110910	0.111458	0.112018	0.112591	0.113177	40.19	40.60	
Morgan Stanley	61760QCY8	07/31/2013	07/31/2028	100.000	VARIES	4.5084	393.36	0.118192	0.118821	0.119463	0.120120	0.120792	42.85	43.33	
Morgan Stanley	61760QDE1	08/28/2013	08/28/2033	100.000	VARIES	4.4982	363.84	0.105244	0.105791	0.106349	0.107066	0.107799	38.12	38.59	
Morgan Stanley	61760QDD3	08/19/2013	08/19/2033	100.000	VARIES	4.5466	372.94	0.108960	0.109583	0.110219	0.110934	0.111666	39.50	40.00	
Morgan Stanley	61760QDB7	08/19/2013	08/19/2033	100.000	VARIES	4.7352	409.37	0.122922	0.123548	0.124188	0.124736	0.125298	44.53	44.95	
Morgan Stanley	61760QB72	05/31/2012	05/31/2027	100.000	VARIES	6.1478	569.90	0.149571	0.151254	0.153393	0.155598	0.157871	54.27	55.76	
Morgan Stanley	61766B366	06/03/2016	12/05/2023	100.000	0.000	3.0194	217.92	0.101929	0.103468				34.32		
Morgan Stanley	61765G804	09/03/2015	03/03/2023	100.000	0.000	3.4969	289.25	0.123813					7.68		
Morgan Stanley	61760QBH6	05/31/2012	05/31/2027	100.000	VARIES	6.1478	569.90	0.149571	0.151254	0.153393	0.155598	0.157871	54.27	55.76	
Morgan Stanley	61760QBZ6	10/10/2012	10/10/2024	100.000	VARIES	4.6395	473.72	0.128877	0.128878	0.128880	0.128877		46.40	35.96	
Morgan Stanley	61760QBY9	10/15/2012	10/15/2024	100.000	VARIES	4.4801	456.82	0.124412	0.124415	0.124418	0.124421		44.79	35.34	
Morgan Stanley	617482H23	03/16/2012	03/16/2027	100.000	VARIES	6.4024	660.81	0.168610	0.169141	0.169930	0.170744	0.171584	60.93	61.49	
Morgan Stanley	61760QCG7	01/31/2013	01/31/2023	100.000	VARIES	2.1326	34.54	0.101515					0.30		
Morgan Stanley	61760QCB8	11/28/2012	11/28/2027	100.000	VARIES	4.4679	491.83	0.138858	0.138237	0.137602	0.136953	0.136289	49.84	49.38	
Morgan Stanley	617482XG4	08/30/2011	08/29/2031	100.000	VARIES	6.1189	645.68	0.151198	0.152286	0.150894	0.152826	0.152272	55.35	55.75	
Morgan Stanley	61765U381	01/05/2016	07/06/2023	100.000	0.000	3.3685	262.97	0.116271	0.118229				21.86		
Morgan Stanley	61760QEZ3	09/17/2014	09/17/2034	100.000	VARIES	2.6675	33.81	0.101742	0.101085	0.101031	0.101178	0.101327	3.92	4.03	
Morgan Stanley	61761JKY4	09/30/2013	09/30/2033	100.000	VARIES	4.8148	419.56	0.124017	0.124168	0.124324	0.124582	0.124846	44.70	44.85	
Morgan Stanley	61760QFH2	10/30/2014	10/30/2024	100.000	VARIES	2.1052	166.24	0.057596	0.057813	0.058032	0.058253		20.80	17.39	
Morgan Stanley	61745ER60	05/31/2011	05/31/2031	100.000	VARIES	5.6682	593.74	0.139564	0.140137	0.140955	0.141796	0.142662	50.39	50.95	
Morgan Stanley	61766F250	11/03/2016	05/03/2024	100.000	0.000	2.9896	200.64	0.099228	0.100711	0.102216			36.16	12.47	
Morgan Stanley	61767BAA8	02/22/2016	02/23/2026	100.000	VARIES	3.7844	261.96	0.106953	0.106955	0.106876	0.106796	0.106583	38.49	38.42	
Morgan Stanley	61760QDL5	09/26/2013	09/26/2033	100.000	VARIES	4.6879	383.41	0.113253	0.113763	0.114285	0.114907	0.115543	40.96	41.37	
Morgan Stanley	61761JJP5	07/31/2013	07/29/2033	100.000	VARIES	4.8133	424.96	0.122725	0.122818	0.122913	0.123142	0.123376	44.23	44.36	
Morgan Stanley	61761JJY6	07/15/2013	07/15/2033	99.000	VARIES	4.8838	437.06	0.126863	0.127005	0.127150	0.127384	0.127624	45.74	45.89	
Morgan Stanley	61760QDR2	11/27/2013	11/27/2033	100.000	VARIES	4.4302	349.87	0.104309	0.105066	0.105841	0.106656	0.107490	37.74	38.31	
Morgan Stanley	61766B564	07/06/2016	01/03/2024	100.000	0.000	2.7558	194.26	0.090190	0.091433	0.092693			33.14	0.19	
Morgan Stanley	61760QEC4	03/31/2014	03/31/2034	100.000	VARIES	4.3149	342.27	0.106314	0.106623	0.106939	0.107262	0.107672	38.39	38.62	
Morgan Stanley	61761JKL2	08/30/2013	08/30/2033	100.000	VARIES	5.0532	443.22	0.127976	0.127417	0.127561	0.127829	0.128808	46.56	46.89	
Morgan Stanley	61760QGW8	07/31/2015	07/31/2027	100.000	VARIES	2.7281	28.67	0.101887	0.101136	0.101186	0.101139	0.101149	3.99	4.10	
Morgan Stanley	61760QGV0	07/31/2015	07/31/2027	100.000	VARIES	2.7160	25.70	0.009758	0.009890	0.010024	0.010160	0.010298	3.58	3.67	
Morgan Stanley	61745ET27	05/31/2011	05/31/2026	100.000	VARIES	5.5394	626.44	0.150765	0.151099	0.151442	0.151795	0.152293	54.36	54.61	
Morgan Stanley	61745E2F7	11/28/2011	11/28/2026	100.000	VARIES	6.0157	591.66	0.154437	0.155887	0.157380	0.158919	0.160503	55.96	57.04	
Morgan Stanley	61745E2E0	07/11/2011	07/11/2023	100.000	VARIES	5.5160	638.43	0.153803	0.153517				29.17		
Morgan Stanley	61760QHA5	08/28/2015	08/28/2025	100.000	VARIES	2.5293	21.22	0.008250	0.008355	0.008460	0.008567	0.008675	3.01	3.09	
Morgan Stanley	61761JNF2	12/26/2013	12/27/2033	100.000	VARIES	4.7412	404.68	0.121430	0.120890	0.121018	0.121249	0.122153	44.22	44.34	
Morgan Stanley	61766F466	12/05/2016	06/05/2024	100.000	0.000	3.5039	234.84	0.119884	0.121984	0.124121			43.65	19.11	
Morgan Stanley	61761JLY3	10/31/2013	10/31/2033	100.000	VARIES	4.7082	402.74	0.119065	0.119187	0.119312	0.119571	0.119836	42.90	43.03	
Morgan Stanley	61745EU66	06/10/2011	06/10/2026	100.000	VARIES	5.3579	615.91	0.147034	0.147190	0.147351	0.147516	0.147832	52.97	53.09	
Morgan Stanley	61761JLJ1	09/30/2013	09/30/2033	100.000	VARIES	4.8742	431.56	0.128052	0.128167	0.128285	0.128477	0.128672	46.14	46.25	
Morgan Stanley	61745E2S9	07/13/2011	07/13/2031	100.000	VARIES	5.5541	579.19	0.136505	0.137073	0.137658	0.138258	0.138876	49.44	49.87	
Morgan Stanley	61745ED65	04/08/2011	04/08/2026	100.000	VARIES	5.9065	687.32	0.165172	0.165199	0.165227	0.165255	0.164972	59.47	59.47	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley	61745E2M2	11/30/2011	11/30/2031	100.000	VARIES	6.5857	659.08	0.162783	0.163545	0.164332	0.165201	0.166099	58.79	59.37	
Morgan Stanley	61745E2K6	01/21/2011	01/21/2026	100.000	VARIES	5.7295	589.38	0.141802	0.143906	0.146275	0.148712	0.151220	52.14	53.89	
Morgan Stanley	61760E341	06/29/2011	06/24/2026	100.000	1.000	5.3273	790.18	0.247660	0.253517	0.259530	0.265703	0.272041	90.30	94.63	
Morgan Stanley	61745E3D1	02/14/2011	02/14/2031	100.000	VARIES	6.0719	619.34	0.145118	0.146529	0.148139	0.149798	0.151508	52.91	54.09	
Morgan Stanley	61760QGA6	05/27/2015	05/27/2030	100.000	VARIES	2.7018	26.96	0.009384	0.009511	0.009639	0.009769	0.009901	3.41	3.50	
Morgan Stanley	61760QGB4	05/20/2015	05/20/2025	100.000	VARIES	2.6352	22.69	0.008618	0.008731	0.008846	0.008963	0.009081	3.13	3.22	
Morgan Stanley	61745E2Z3	11/30/2011	11/30/2031	100.000	VARIES	6.7334	650.51	0.161045	0.162147	0.163286	0.164463	0.165679	58.24	59.07	
Morgan Stanley	61745E3Y5	07/29/2011	07/29/2026	100.000	VARIES	5.4529	535.99	0.136667	0.138498	0.138379	0.140312	0.142297	49.37	50.76	
Morgan Stanley	61768CAV9	10/31/2016	10/31/2023	100.000	0.000	2.9263	196.32	0.096764	0.098180				29.19		
Morgan Stanley	61745E3T6	12/27/2011	12/27/2026	100.000	VARIES	6.9292	678.48	0.176040	0.177896	0.179815	0.181801	0.183856	63.72	65.11	
Morgan Stanley	61745EE49	04/15/2011	04/15/2026	100.000	VARIES	5.7613	646.52	0.156933	0.157504	0.158092	0.158697	0.159017	56.69	57.09	
Morgan Stanley	61745EV65	01/20/2009	01/20/2024	100.000	VARIES	5.9022	755.76	0.161365	0.162146	0.163034			58.50	3.10	
Morgan Stanley	61745E3S8	07/29/2011	07/29/2031	100.000	VARIES	5.6231	579.89	0.138824	0.139624	0.140447	0.141293	0.142162	50.37	50.97	
Morgan Stanley	61760QJA3	11/25/2015	11/25/2025	100.000	VARIES	2.4581	22.60	0.009090	0.009202	0.009315	0.009429	0.009545	3.30	3.38	
Morgan Stanley	61760QJK1	02/17/2016	02/17/2026	100.000	VARIES	2.3885	43.24	0.017754	0.017966	0.018180	0.018397	0.018617	6.49	6.64	
Morgan Stanley	61760QJJ4	01/28/2016	01/28/2023	100.000	VARIES	2.2365	23.04	0.009765					0.26		
Morgan Stanley	61758S559	09/02/2014	07/03/2023	100.000	0.000	3.4567	330.48	0.125606	0.127777				23.25		
Morgan Stanley	61745E4E8	07/29/2011	07/29/2026	100.000	VARIES	5.4933	570.48	0.143780	0.144829	0.145907	0.147014	0.148152	52.27	53.07	
Morgan Stanley	61760QJT2	03/20/2017	03/20/2027	100.000	VARIES	2.5542	15.15	0.007385	0.007480	0.007575	0.007672	0.007770	2.69	2.76	
Morgan Stanley	61760QTS4	02/24/2017	02/24/2027	100.000	VARIES	2.8869	30.21	0.014208	0.014413	0.014621	0.014832	0.015046	5.20	5.36	
Morgan Stanley	61765U803	03/03/2016	09/01/2023	100.000	0.000	3.5888	274.94	0.125595	0.127849				30.55		
Morgan Stanley	61745EF97	08/31/2011	08/31/2031	100.000	VARIES	5.6735	576.08	0.142907	0.141354	0.143715	0.142974	0.146203	51.97	52.77	
Morgan Stanley	61760QHT4	10/07/2015	10/07/2025	100.000	VARIES	2.4403	25.82	0.010184	0.010308	0.010434	0.010561	0.010690	3.71	3.80	
Morgan Stanley	61745E4T5	01/13/2012	01/13/2032	100.000	VARIES	6.1787	574.89	0.141754	0.142764	0.143987	0.145249	0.146549	51.59	52.49	
Morgan Stanley	61745EF63	05/18/2010	05/18/2025	100.000	VARIES	6.0399	746.48	0.165231	0.165611	0.166128	0.166660	0.167209	59.59	59.95	
Morgan Stanley	61745EW49	01/30/2009	01/30/2024	100.000	VARIES	6.4553	837.92	0.176800	0.177612	0.178450			64.04	5.18	
Morgan Stanley	61745EW23	06/23/2011	06/23/2026	100.000	VARIES	5.4880	552.20	0.138345	0.140116	0.141936	0.143806	0.145879	50.15	51.47	
Morgan Stanley	61745EW31	10/27/2011	10/27/2031	100.000	VARIES	6.4618	710.28	0.178082	0.178360	0.178647	0.178944	0.179250	64.20	64.40	
Morgan Stanley	61745EF22	04/15/2011	04/15/2026	100.000	VARIES	5.8397	708.55	0.168192	0.167374	0.166533	0.165667	0.164841	60.28	59.67	
Morgan Stanley	61745E4L2	07/29/2011	07/29/2026	100.000	VARIES	5.5117	546.04	0.137353	0.139084	0.140862	0.142690	0.144567	50.29	51.60	
Morgan Stanley	61760QH20	11/10/2015	11/10/2025	100.000	VARIES	2.5656	22.93	0.009177	0.009295	0.009414	0.009535	0.009657	3.34	3.42	
Morgan Stanley	61745E5Z0	01/31/2012	01/31/2032	100.000	VARIES	5.6272	545.95	0.138681	0.139264	0.140022	0.140802	0.141603	50.23	50.79	
Morgan Stanley	61745E5X5	03/22/2011	03/22/2031	100.000	VARIES	5.8739	679.29	0.161804	0.162226	0.162311	0.162398	0.162487	58.38	58.46	
Morgan Stanley	61760QKZ6	03/22/2018	03/22/2028	100.000	VARIES	3.8651	184.91	0.107132	0.105424	0.106578	0.105430	0.107160	38.73	38.85	
Morgan Stanley	61745EX63	06/30/2011	06/30/2031	100.000	VARIES	5.7759	594.30	0.140591	0.141222	0.142054	0.142911	0.143792	50.73	51.30	
Morgan Stanley	61745ES56	08/22/2011	08/22/2031	100.000	VARIES	5.6565	574.03	0.143724	0.144401	0.145096	0.145812	0.146547	52.04	52.55	
Morgan Stanley	61745EG62	04/25/2011	04/25/2023	100.000	VARIES	5.6779	661.74	0.156021					17.79		
Morgan Stanley	61760QLC6	05/03/2018	05/03/2028	100.000	VARIES	3.4370	17.08	0.010018	0.010190	0.010366	0.010544	0.010725	3.66	3.78	
Morgan Stanley	61760QLB8	04/03/2018	04/03/2028	100.000	VARIES	3.4407	26.04	0.015006	0.015264	0.015527	0.015794	0.016066	5.49	5.69	
Morgan Stanley	61760QLA0	04/03/2018	04/03/2028	100.000	VARIES	3.1280	11.88	0.006861	0.006969	0.007078	0.007188	0.007301	2.51	2.59	
Morgan Stanley	61760QLN2	07/31/2018	07/31/2023	100.000	VARIES	3.2828	13.30	0.008680	0.008823				1.84		
Morgan Stanley	61760QLM4	06/29/2018	06/29/2023	100.000	VARIES	3.2564	13.85	0.009004					1.60		
Morgan Stanley	61760QLJ1	06/29/2018	06/29/2023	100.000	VARIES	3.3558	18.33	0.011716					2.09		
Morgan Stanley	61760QLX0	09/26/2018	09/26/2028	100.000	VARIES	3.8192	11.33	0.007087	0.007223	0.007361	0.007501	0.007644	2.60	2.70	
Morgan Stanley	61745E6D8	03/23/2011	03/23/2026	100.000	VARIES	5.5647	649.26	0.154701	0.154789	0.154881	0.154974	0.154879	55.73	55.77	
Morgan Stanley	61745E6E6	08/24/2011	08/24/2023	100.000	VARIES	4.5799	522.41	0.127626	0.127425				29.70		
Morgan Stanley	61745E6Y2	08/12/2011	08/12/2023	100.000	VARIES	5.0167	573.35	0.139648	0.139502				30.84		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley	61760QJV7	03/31/2017	03/31/2027	100.000	VARIES	2.8769	24.30	0.011626	0.011793	0.011963	0.012135	0.012310	4.25	4.37	
Morgan Stanley	61745E6V8	04/15/2010	04/15/2025	100.000	VARIES	5.5533	696.80	0.153229	0.153423	0.153624	0.153829	0.154041	55.23	55.37	
Morgan Stanley	61766V578	04/05/2017	10/04/2023	100.000	0.000	3.3161	207.78	0.110370	0.112200				30.46		
Morgan Stanley	61768CST5	12/08/2017	06/10/2024	100.000	0.000	3.1083	169.06	0.100755	0.102321	0.103911			36.62	16.52	
Morgan Stanley	61760QKF0	12/30/2016	12/30/2026	100.000	VARIES	2.8667	27.64	0.012859	0.013043	0.013230	0.013420	0.013612	4.66	4.80	
Morgan Stanley	61760QKE3	12/28/2016	12/28/2026	100.000	VARIES	2.2900	15.92	0.007399	0.007484	0.007569	0.007656	0.007744	2.68	2.74	
Morgan Stanley	61745EH46	04/26/2011	04/26/2026	100.000	VARIES	5.7525	585.73	0.143661	0.144742	0.146661	0.148635	0.151507	52.84	54.36	
Morgan Stanley	61745EG67	03/25/2011	03/25/2031	100.000	VARIES	5.9463	624.38	0.151692	0.152821	0.153971	0.155154	0.156373	55.03	55.87	
Morgan Stanley	61760QK1	09/30/2016	09/30/2026	100.000	VARIES	2.5378	40.82	0.018223	0.018454	0.018688	0.018925	0.019165	6.64	6.81	
Morgan Stanley	61745EY47	06/30/2011	06/30/2026	100.000	VARIES	5.5720	586.96	0.147955	0.148978	0.150030	0.151110	0.151990	53.45	54.21	
Morgan Stanley	61762GBE3	03/11/2014	03/04/2024	100.000	VARIES	3.8517	346.90	0.108137	0.107770	0.107385			38.78	6.77	
Morgan Stanley	61762GBF0	03/31/2014	03/29/2029	100.000	VARIES	4.2966	396.46	0.127687	0.127332	0.126971	0.126601	0.126005	45.84	45.55	
Morgan Stanley	61760QKK9	06/30/2017	06/30/2027	100.000	VARIES	2.7385	23.36	0.011686	0.011846	0.012008	0.012172	0.012339	4.24	4.35	
Morgan Stanley	61760QKH6	02/21/2017	02/21/2027	100.000	VARIES	2.7058	15.34	0.007379	0.007478	0.007580	0.007682	0.007786	2.70	2.77	
Morgan Stanley	61760QKU7	09/29/2017	09/29/2027	100.000	VARIES	2.7477	21.44	0.011067	0.011220	0.011374	0.011530	0.011688	4.04	4.15	
Morgan Stanley	61745E7E5	08/31/2011	08/31/2026	100.000	VARIES	5.5216	543.75	0.135350	0.135062	0.138539	0.139059	0.143481	49.74	51.41	
Morgan Stanley	61760QKR4	09/15/2017	09/15/2027	100.000	VARIES	2.6232	21.21	0.010880	0.011022	0.011167	0.011313	0.011462	3.97	4.08	
Morgan Stanley	61760QKQ6	08/02/2017	08/02/2027	100.000	VARIES	2.7106	24.43	0.012252	0.012418	0.012586	0.012757	0.012929	4.49	4.61	
Morgan Stanley	61766YAN1	09/30/2016	09/30/2026	100.000	VARIES	2.2435	19.89	0.009039	0.009141	0.009243	0.009347	0.009452	3.29	3.37	
Morgan Stanley	617482PU2	12/22/2010	12/22/2025	100.000	VARIES	6.2468	713.56	0.166153	0.167216	0.168312	0.169442	0.170608	60.03	60.82	
Morgan Stanley	61765R271	09/18/2015	03/20/2023	100.000	0.000	3.6136	298.21	0.129005					10.19		
Morgan Stanley	61766YAD3	05/25/2016	05/25/2023	100.000	VARIES	1.9635	18.63	0.008168					1.18		
Morgan Stanley	61745EZ87	07/07/2011	07/07/2026	100.000	VARIES	5.7789	608.93	0.152937	0.153582	0.154245	0.155197	0.156177	55.40	56.04	
Morgan Stanley	61745EJ28	04/29/2011	04/29/2026	100.000	VARIES	5.7372	614.14	0.147710	0.149010	0.150587	0.152210	0.153879	53.59	54.71	
Morgan Stanley	61765G309	07/06/2015	01/05/2023	100.000	0.000	3.3974	286.85	0.119458					0.48		
Morgan Stanley	61760QMF8	11/28/2018	11/28/2028	100.000	VARIES	3.9167	22.44	0.013903	0.014176	0.014453	0.014736	0.015025	5.07	5.27	
Morgan Stanley	61745EY93	09/09/2011	09/09/2026	100.000	VARIES	5.8527	596.70	0.150649	0.151940	0.153270	0.154730	0.156232	54.76	55.77	
Morgan Stanley	617482RH9	02/28/2011	02/27/2026	100.000	VARIES	5.9551	678.37	0.159140	0.159787	0.160453	0.161325	0.162224	57.57	58.14	
Morgan Stanley	61766YAB7	05/25/2016	05/25/2026	100.000	VARIES	2.2927	22.17	0.009647	0.009758	0.009870	0.009983	0.010097	3.50	3.58	
Morgan Stanley	61760QMM3	02/25/2019	02/25/2029	100.000	VARIES	3.3395	20.81	0.014212	0.014449	0.014691	0.014936	0.015185	5.22	5.39	
Morgan Stanley	61760QMZ4	06/19/2020	06/19/2030	100.000	VARIES	1.9060	47.66	0.052306	0.052456	0.052593	0.052708	0.052797	18.86	18.96	
Morgan Stanley	6174464Q9	03/20/2008	03/20/2023	78.350	2.624	4.6440	600.01	0.127726					10.09		
Morgan Stanley	61765G564	08/05/2015	02/03/2023	100.000	0.000	3.4449	287.84	0.121516					3.89		
Morgan Stanley	61745EL58	09/16/2011	09/16/2031	100.000	VARIES	5.8547	577.67	0.144139	0.144977	0.145841	0.146993	0.148178	52.22	52.96	
Morgan Stanley	6174464P1	03/20/2008	03/20/2023	81.700	2.935	4.6422	613.15	0.127875					10.10		
Morgan Stanley	61764V570	04/01/2015	11/07/2025	100.000	0.000	3.4095	299.60	0.122456	0.124543	0.126667	0.128826	0.131022	44.69	46.22	
Morgan Stanley	61762GFA7	10/30/2015	10/30/2023	100.000	0.000	3.5009	282.55	0.123988	0.126158				37.46		
Morgan Stanley	61761JDB2	02/20/2013	02/18/2033	100.000	VARIES	4.5201	411.64	0.113407	0.113526	0.113794	0.114067	0.114347	40.90	41.09	
Morgan Stanley	61765R438	10/05/2015	04/04/2023	100.000	0.000	3.3207	269.27	0.116146					10.80		
Morgan Stanley	61745EM81	05/17/2011	05/17/2023	100.000	VARIES	5.1511	601.91	0.143234					19.48		
Morgan Stanley	61745EM32	09/22/2011	09/22/2026	100.000	VARIES	5.5348	558.90	0.142125	0.143420	0.144750	0.146117	0.147522	51.66	52.63	
Morgan Stanley Fiance LLC	61775HUH8	08/16/2023	08/14/2025	100.000	0.000	5.3873				0.149647	0.153633	0.157772	20.20	55.70	
Morgan Stanley Finance	61773E700	10/05/2021	10/04/2028	100.000	0.000	2.0411	25.49	0.057858	0.058448	0.059045	0.059647	0.060256	21.04	21.47	
Morgan Stanley Finance	61771BJV7	07/06/2020	07/03/2025	100.000	0.000	1.2523	31.52	0.035662	0.035886	0.036110	0.036336	0.036564	12.96	13.12	
Morgan Stanley Finance	61768R583	08/15/2018	08/14/2025	100.000	0.000	3.9076	184.66	0.126705	0.129180	0.131704	0.134278	0.136901	46.74	48.59	
Morgan Stanley Finance	61771BJQ8	06/30/2020	06/30/2027	100.000	0.000	1.6297	41.46	0.047144	0.047528	0.047916	0.048306	0.048700	17.04	17.32	
Morgan Stanley Finance	61773Y110	03/21/2022	09/21/2026	100.000	0.000	3.2764	25.63	0.092503	0.094019	0.095559	0.097124	0.098715	33.88	35.00	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61771V3W8	06/30/2021	06/29/2028	100.000	0.000	1.9839	30.11	0.056762	0.057325	0.057893	0.058467	0.059047	20.54	20.95	
Morgan Stanley Finance	61771V3Q1	07/06/2021	07/06/2026	100.000	0.000	1.4969	22.41	0.042206	0.042522	0.042841	0.043161	0.043484	15.36	15.59	
Morgan Stanley Finance	61769HTA3	09/30/2019	06/29/2023	100.000	0.000	2.4287	81.71	0.072967					12.99		
Morgan Stanley Finance	61766YFJ5	03/03/2021	03/02/2023	100.000	0.000	0.4795	8.79	0.013414					0.82		
Morgan Stanley Finance	61770FLC8	02/19/2020	02/19/2025	100.000	0.000	2.1606	63.55	0.063328	0.064012	0.064704	0.065403	0.066109	23.10	23.60	
Morgan Stanley Finance	61773U548	03/03/2022	03/04/2026	100.000	0.000	2.5450	21.17	0.071599	0.072511	0.073433	0.074368	0.075314	26.15	26.82	
Morgan Stanley Finance	61771BJP0	06/30/2020	06/30/2027	100.000	0.000	1.6297	41.46	0.047144	0.047528	0.047916	0.048306	0.048700	17.04	17.32	
Morgan Stanley Finance	61768R591	08/15/2018	08/15/2024	100.000	0.000	3.7617	177.25	0.123572	0.125972	0.125896	0.128264		44.70	28.63	
Morgan Stanley Finance	61768CZF7	02/28/2018	02/27/2025	100.000	0.000	3.6613	192.08	0.119728	0.121920	0.124152	0.126425	0.128739	44.05	45.67	
Morgan Stanley Finance	61770FKC9	02/28/2020	08/29/2024	100.000	0.000	1.8417	53.49	0.053560	0.054051	0.054551	0.055054		19.49	13.07	
Morgan Stanley Finance	61769HAR6	06/05/2019	06/05/2024	100.000	0.000	2.9744	111.25	0.091618	0.092980	0.094363			33.30	14.53	
Morgan Stanley Finance	61769HAP0	05/31/2019	05/31/2024	100.000	0.000	3.0990	116.61	0.095865	0.097350	0.098858			34.87	14.73	
Morgan Stanley Finance	61768M576	03/05/2018	03/05/2025	100.000	0.000	3.7266	194.94	0.122229	0.124507	0.126827	0.129190	0.131597	44.95	46.64	
Morgan Stanley Finance	61770FL46	04/29/2020	04/27/2023	100.000	0.000	1.6712	45.49	0.048390					5.61		
Morgan Stanley Finance	61768M584	03/05/2018	03/03/2023	100.000	0.000	3.4611	179.99	0.112175					6.95		
Morgan Stanley Finance	61769HAH8	06/05/2019	06/05/2024	100.000	0.000	2.9744	111.25	0.091618	0.092980	0.094363			33.30	14.53	
Morgan Stanley Finance	61771VD49	05/26/2021	05/25/2028	100.000	0.000	1.9994	32.30	0.057219	0.057791	0.058368	0.058952	0.059541	20.74	21.16	
Morgan Stanley Finance	61773QZF9	04/27/2022	04/26/2029	100.000	0.000	4.3166	29.42	0.122479	0.125123	0.127823	0.130582	0.133400	44.92	46.88	
Morgan Stanley Finance	61770C111	10/03/2019	04/03/2024	100.000	0.000	2.1674	72.46	0.064228	0.064924	0.065628			23.37	6.04	
Morgan Stanley Finance	61769HB87	10/30/2019	05/02/2024	100.000	0.000	2.3725	77.63	0.070743	0.071582	0.072431			25.72	8.76	
Morgan Stanley Finance	61768R781	10/03/2018	10/04/2023	100.000	0.000	3.8198	174.27	0.123458	0.125816				34.13		
Morgan Stanley Finance	61771VK54	05/28/2021	05/31/2028	100.000	0.000	1.9431	31.26	0.055569	0.056109	0.056654	0.057204	0.057760	20.14	20.53	
Morgan Stanley Finance	61769HE43	10/25/2019	10/25/2024	100.000	0.250	2.3773	77.89	0.070378	0.071132	0.071895	0.072667		25.57	21.28	
Morgan Stanley Finance	61766X483	09/06/2017	09/06/2023	100.000	0.000	2.9385	167.89	0.094443	0.095831				23.39		
Morgan Stanley Finance	61766X459	09/06/2017	03/05/2024	100.000	0.000	3.0212	172.97	0.097489	0.098961	0.100456			35.71	6.43	
Morgan Stanley Finance	61773FLT8	08/31/2021	08/31/2028	100.000	0.000	1.9137	25.78	0.054180	0.054693	0.055222	0.055747	0.056284	19.72	20.10	
Morgan Stanley Finance	61768P157	04/05/2018	04/03/2025	100.000	0.000	3.8093	195.86	0.127757	0.130191	0.132670	0.135197		45.99	47.76	
Morgan Stanley Finance	61773HBE8	11/29/2021	11/29/2028	100.000	0.000	2.4000	26.33	0.068276	0.069095	0.069924	0.070764	0.071613	24.78	25.38	
Morgan Stanley Finance	61773HBC2	11/08/2021	11/06/2026	100.000	0.000	1.8561	21.43	0.052516	0.053003	0.053495	0.053992	0.054493	19.05	19.40	
Morgan Stanley Finance	61772X691	06/03/2021	06/05/2028	100.000	0.000	1.9849	31.66	0.056801	0.057365	0.057934	0.058509	0.059090	20.58	20.99	
Morgan Stanley Finance	61769HUJ2	09/13/2019	03/15/2023	100.000	0.000	2.3832	81.34	0.071084					5.26		
Morgan Stanley Finance	61771VFW5	03/31/2021	03/30/2028	100.000	0.000	2.1048	37.40	0.060332	0.060967	0.061609	0.062257	0.062912	21.95	22.41	
Morgan Stanley Finance	61771EMB7	06/26/2020	12/29/2025	100.000	0.000	1.3458	34.29	0.038663	0.038923	0.039185	0.039448	0.039714	13.97	14.15	
Morgan Stanley Finance	61771BMA9	06/26/2020	06/28/2027	100.000	0.000	1.6168	41.31	0.046760	0.047138	0.047520	0.047904	0.048291	16.90	17.18	
Morgan Stanley Finance	61772X659	06/03/2021	06/05/2028	100.000	0.000	1.9849	31.66	0.056801	0.057365	0.057934	0.058509	0.059090	20.58	20.99	
Morgan Stanley Finance	61773QLH0	03/17/2022	03/12/2026	100.000	0.000	3.0167	23.93	0.085026	0.086309	0.087611	0.088932	0.090273	31.12	32.07	
Morgan Stanley Finance	61771BLH5	07/06/2020	07/03/2025	100.000	0.000	1.2523	31.52	0.035662	0.035886	0.036110	0.036336	0.036564	12.96	13.12	
Morgan Stanley Finance	61773QLL1	03/09/2022	03/09/2027	100.000	0.000	2.7515	22.44	0.077482	0.078548	0.079628	0.080724	0.081835	28.33	29.11	
Morgan Stanley Finance	61773QLJ6	03/17/2022	03/12/2027	100.000	0.000	3.2312	25.64	0.091165	0.092638	0.094135	0.095656	0.097201	33.41	34.50	
Morgan Stanley Finance	61771BKY9	06/30/2020	06/30/2027	100.000	0.000	1.6297	41.46	0.047144	0.047528	0.047916	0.048306	0.048700	17.04	17.32	
Morgan Stanley Finance	61769HZP9	01/02/2020	01/02/2025	100.000	0.000	2.3600	72.85	0.069517	0.070337	0.071167	0.072007	0.072856	25.47	26.07	
Morgan Stanley Finance	61773QKV0	03/16/2022	03/16/2028	100.000	0.000	3.3682	26.83	0.095135	0.096738	0.098367	0.100023	0.101708	34.88	36.06	
Morgan Stanley Finance	61769H2N4	01/02/2020	01/02/2025	100.000	0.000	2.3600	72.85	0.069517	0.070337	0.071167	0.072007	0.072856	25.47	26.07	
Morgan Stanley Finance	61773HQY8	12/28/2021	12/28/2026	100.000	0.000	1.9271	19.53	0.054568	0.055093	0.055624	0.056160	0.056701	19.74	20.12	
Morgan Stanley Finance	61773HQZ5	12/28/2021	12/28/2028	100.000	0.000	2.1941	22.25	0.062292	0.062976	0.063667	0.064365	0.065071	22.55	23.05	
Morgan Stanley Finance	61771BKZ6	06/30/2020	12/30/2027	100.000	0.000	1.6965	43.19	0.049158	0.049575	0.049995	0.050419	0.050847	17.77	18.08	
Morgan Stanley Finance	61769H2T1	12/18/2019	12/17/2026	100.000	0.000	2.5573	80.21	0.076659	0.077639	0.078632	0.079638	0.080656	27.80	28.52	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61771V4K3	06/23/2021	12/23/2026	100.000	0.000	1.5784	24.22	0.044892	0.045246	0.045603	0.045963	0.046326	16.23	16.49	
Morgan Stanley Finance	61771V4J6	06/23/2021	06/22/2028	100.000	0.000	1.8975	29.17	0.054221	0.054736	0.055255	0.055779	0.056309	19.62	20.00	
Morgan Stanley Finance	61769HTU9	10/03/2019	10/03/2024	100.000	0.000	2.1901	73.24	0.064944	0.065655	0.066374	0.067101		23.63	18.18	
Morgan Stanley Finance	61769H2F1	12/27/2019	12/27/2024	100.000	0.000	2.5252	78.49	0.075627	0.076582	0.077549	0.078528		27.41	27.78	
Morgan Stanley Finance	61769H2L8	01/02/2020	01/02/2024	100.000	0.000	2.2779	70.25	0.066962	0.067725	0.068496			24.52		
Morgan Stanley Finance	61771VVY3	04/30/2021	04/28/2028	100.000	0.000	2.0160	34.07	0.057705	0.058286	0.058874	0.059467	0.060067	20.95	21.38	
Morgan Stanley Finance	61772Y863	09/03/2021	09/06/2028	100.000	0.000	1.8357	24.57	0.051941	0.052417	0.052899	0.053384	0.053874	18.89	19.24	
Morgan Stanley Finance	61769HDG7	06/03/2019	06/03/2024	100.000	0.000	3.3497	126.23	0.104520	0.106271	0.108051			38.04	16.42	
Morgan Stanley Finance	61773N163	12/20/2021	01/04/2029	100.000	0.000	2.2783	23.63	0.064063	0.064792	0.065530	0.066277	0.067032	23.45	23.99	
Morgan Stanley Finance	61769H3D5	12/27/2019	06/26/2024	100.000	0.000	2.4842	77.18	0.074304	0.075227	0.076162			26.92	13.33	
Morgan Stanley Finance	61769H3B9	12/26/2019	06/25/2024	100.000	0.000	2.4842	77.25	0.074305	0.075228	0.076162			26.93	13.25	
Morgan Stanley Finance	61771BKP8	06/16/2020	06/16/2027	100.000	0.000	1.6181	41.81	0.046794	0.047173	0.047554	0.047939	0.048327	16.93	17.20	
Morgan Stanley Finance	61768CL47	03/29/2018	03/30/2023	100.000	0.000	3.6383	187.10	0.118880					10.58		
Morgan Stanley Finance	61773HA33	01/26/2022	01/26/2027	100.000	0.000	2.3686	22.16	0.066575	0.067363	0.068161	0.068969	0.069785	24.35	24.94	
Morgan Stanley Finance	61773HA25	01/26/2022	01/25/2029	100.000	0.000	2.6702	25.00	0.075157	0.076160	0.077177	0.078208	0.079252	27.55	28.29	
Morgan Stanley Finance	61770C343	11/05/2019	05/03/2024	100.000	0.000	2.2919	74.57	0.068159	0.068940	0.069730			24.77	8.51	
Morgan Stanley Finance	61773QKF5	03/31/2022	04/03/2029	100.000	0.000	3.7117	28.12	0.105048	0.106998	0.108984	0.111006	0.113066	38.51	39.96	
Morgan Stanley Finance	61773QKG3	03/31/2022	04/03/2029	100.000	0.000	3.7117	28.12	0.105048	0.106998	0.108984	0.111006	0.113066	38.51	39.96	
Morgan Stanley Finance	61769H2Y0	12/26/2019	12/24/2026	100.000	0.000	2.7295	85.14	0.082230	0.083352	0.084490	0.085643	0.086812	29.82	30.64	
Morgan Stanley Finance	61769HFT7	07/03/2019	01/03/2023	100.000	0.000	2.4864	90.19	0.074380					0.15		
Morgan Stanley Finance	61773H2Y4	02/24/2022	02/23/2027	100.000	0.000	2.8221	24.21	0.079492	0.080614	0.081751	0.082905	0.084075	29.11	29.94	
Morgan Stanley Finance	61770G203	03/04/2020	09/03/2025	100.000	0.000	1.8551	53.56	0.053962	0.054463	0.054968	0.055478	0.055993	19.64	20.00	
Morgan Stanley Finance	61770G211	03/04/2020	03/04/2027	100.000	0.000	2.0962	60.69	0.061343	0.061986	0.062636	0.063292	0.063956	22.35	22.82	
Morgan Stanley Finance	61769HFS9	07/03/2019	07/03/2024	100.000	0.000	2.6772	97.39	0.080542	0.081620	0.082712	0.083820		29.58	15.25	
Morgan Stanley Finance	61773HDE6	11/24/2021	05/24/2027	100.000	0.000	2.0320	22.55	0.057597	0.058182	0.058773	0.059371	0.059974	20.88	21.31	
Morgan Stanley Finance	61773HDF3	11/24/2021	11/24/2028	100.000	0.000	2.2835	25.37	0.064887	0.065628	0.066377	0.067135	0.067902	23.55	24.09	
Morgan Stanley Finance	61766W352	06/05/2017	12/05/2023	100.000	0.000	3.0702	185.06	0.100843	0.102391				33.96		
Morgan Stanley Finance	61769HXM3	11/05/2019	11/05/2024	100.000	0.000	2.3221	75.59	0.069128	0.069930	0.070742	0.071564		25.12	21.65	
Morgan Stanley Finance	61770C640	12/04/2019	12/04/2024	100.000	0.000	2.3719	75.21	0.070716	0.071555	0.072404	0.073262		25.65	24.27	
Morgan Stanley Finance	61773H2P3	02/24/2022	02/23/2029	100.000	0.000	3.0802	26.43	0.086871	0.088209	0.089568	0.090947	0.092348	31.86	32.85	
Morgan Stanley Finance	61769H4T9	12/27/2019	01/02/2024	100.000	0.000	2.4620	76.47	0.072728	0.073623	0.074530			26.67		
Morgan Stanley Finance	61769HET8	06/28/2019	06/28/2024	100.000	0.000	2.6301	96.01	0.080056	0.081109	0.082175			29.02	14.54	
Morgan Stanley Finance	61769H4W2	12/27/2019	01/02/2024	100.000	0.000	2.4620	76.47	0.072728	0.073623	0.074530			26.67		
Morgan Stanley Finance	61773H2F5	02/28/2022	02/28/2029	100.000	0.000	3.1853	26.98	0.089891	0.091323	0.092777	0.094255	0.095756	32.97	34.03	
Morgan Stanley Finance	61773H2E8	02/28/2022	02/28/2029	100.000	0.000	3.1853	26.98	0.089891	0.091323	0.092777	0.094255	0.095756	32.97	34.03	
Morgan Stanley Finance	61773N437	01/05/2022	01/04/2029	100.000	0.000	2.2590	22.46	0.063455	0.064172	0.064897	0.065630	0.066371	23.23	23.76	
Morgan Stanley Finance	61771VXF2	06/02/2021	06/01/2026	100.000	0.000	1.4602	23.27	0.041455	0.041758	0.042063	0.042370	0.042679	15.00	15.22	
Morgan Stanley Finance	61768DQE8	12/05/2018	12/05/2023	100.000	0.000	4.0845	179.02	0.133376	0.136099				45.04		
Morgan Stanley Finance	61773FMJ9	09/03/2021	09/03/2026	100.000	0.000	1.3944	18.63	0.039276	0.039550	0.039826	0.040103	0.040383	14.25	14.45	
Morgan Stanley Finance	61771VXK1	05/28/2021	05/31/2028	100.000	0.000	1.9431	31.26	0.055569	0.056109	0.056654	0.057204	0.057760	20.14	20.53	
Morgan Stanley Finance	61773HC23	01/12/2022	01/11/2029	100.000	0.000	2.5645	25.02	0.072145	0.073070	0.074007	0.074956	0.075918	26.46	27.14	
Morgan Stanley Finance	61768DBW4	08/09/2018	08/11/2025	100.000	0.000	3.9321	186.67	0.127663	0.130173	0.132732	0.135342	0.138003	47.12	48.99	
Morgan Stanley Finance	61768DBX2	08/29/2018	08/29/2023	100.000	0.000	3.6325	169.10	0.116532	0.118637				28.12		
Morgan Stanley Finance	61773N767	02/03/2022	02/05/2029	100.000	0.000	2.6759	24.53	0.075337	0.076345	0.077367	0.078402	0.079451	27.60	28.34	
Morgan Stanley Finance	61769Q212	08/05/2019	02/05/2025	100.000	0.000	2.8032	99.46	0.084650	0.085836	0.087039	0.088259	0.089496	31.04	31.91	
Morgan Stanley Finance	61769Q220	08/05/2019	08/03/2023	100.000	0.000	2.6268	92.96	0.078897	0.079933				16.91		
Morgan Stanley Finance	61770FAP1	01/23/2020	01/22/2027	100.000	0.000	2.5533	77.43	0.075566	0.076530	0.077507	0.078497	0.079499	27.69	28.40	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61769H7Q2	02/05/2020	02/05/2025	100.000	0.000	1.9970	59.44	0.058298	0.058880	0.059468	0.060062	0.060661	21.26	21.69	
Morgan Stanley Finance	61766X848	10/04/2017	10/04/2023	100.000	0.000	2.9409	165.39	0.094532	0.095922				26.06		
Morgan Stanley Finance	61769HHQ1	07/01/2019	07/01/2025	100.000	0.000	2.7490	100.28	0.084019	0.084019	0.086344	0.086344	0.088734	30.45	31.30	
Morgan Stanley Finance	61768DBS3	08/07/2018	08/07/2023	100.000	0.000	3.7613	178.20	0.121273	0.123553				26.61		
Morgan Stanley Finance	61770FB96	04/30/2020	02/01/2027	100.000	0.000	2.2244	60.86	0.064947	0.065670	0.066400	0.067139	0.067885	23.73	24.26	
Morgan Stanley Finance	61770FAB2	02/05/2020	02/05/2025	100.000	0.000	1.9970	59.44	0.058298	0.058880	0.059468	0.060062	0.060661	21.26	21.69	
Morgan Stanley Finance	61773H4Y2	02/28/2022	02/28/2029	100.000	0.000	3.1853	26.98	0.089891	0.091323	0.092777	0.094255	0.095756	32.97	34.03	
Morgan Stanley Finance	61768J441	11/03/2017	11/03/2023	100.000	0.000	2.9727	164.53	0.095703	0.097125				29.16		
Morgan Stanley Finance	61768J458	11/03/2017	11/05/2024	100.000	0.000	3.0987	172.02	0.100397	0.101953	0.103533	0.105137		36.60	31.76	
Morgan Stanley Finance	61770FAJ5	02/05/2020	02/05/2024	100.000	0.000	1.9189	57.06	0.055908	0.056445	0.056986			20.38	1.94	
Morgan Stanley Finance	61773G234	11/03/2021	11/03/2028	100.000	0.000	2.2272	26.06	0.063253	0.063958	0.064670	0.065390	0.066118	22.98	23.49	
Morgan Stanley Finance	61769H6X8	01/31/2020	01/31/2025	100.000	0.000	2.1858	65.53	0.064109	0.064810	0.065518	0.066234	0.066958	23.42	23.93	
Morgan Stanley Finance	61769H6W0	01/31/2020	01/31/2025	100.000	0.000	2.1858	65.53	0.064109	0.064810	0.065518	0.066234	0.066958	23.42	23.93	
Morgan Stanley Finance	61769HXY6	10/31/2019	05/04/2023	100.000	0.000	2.3061	75.39	0.068637					8.44		
Morgan Stanley Finance	61769HH32	11/27/2019	08/27/2024	100.000	0.000	2.3730	75.76	0.070335	0.071170	0.072014	0.072868		25.68	17.15	
Morgan Stanley Finance	61769HXR1	10/31/2019	10/31/2025	100.000	0.000	2.5933	85.11	0.077826	0.078835	0.079857	0.080893	0.081942	28.32	29.06	
Morgan Stanley Finance	61769H6T7	01/23/2020	01/22/2027	100.000	0.000	2.5533	77.43	0.075566	0.076530	0.077507	0.078497	0.079499	27.69	28.40	
Morgan Stanley Finance	61768DAR6	08/31/2018	09/03/2025	100.000	0.000	3.9373	184.25	0.128711	0.130388	0.132955	0.135572	0.138241	47.09	48.96	
Morgan Stanley Finance	61769HH40	11/27/2019	02/26/2026	100.000	0.000	2.5493	81.58	0.075921	0.076888	0.077868	0.078861	0.079866	27.75	28.46	
Morgan Stanley Finance	61771C136	06/03/2020	06/03/2026	100.000	0.000	1.6786	44.04	0.048619	0.049027	0.049438	0.049853	0.050272	17.60	17.90	
Morgan Stanley Finance	61769H7N9	01/31/2020	02/02/2027	100.000	0.000	2.4454	73.55	0.072193	0.073076	0.073969	0.074874	0.075789	26.41	27.06	
Morgan Stanley Finance	61769H7M1	01/31/2020	02/02/2027	100.000	0.000	2.4454	73.55	0.072193	0.073076	0.073969	0.074874	0.075789	26.41	27.06	
Morgan Stanley Finance	61769H7L3	01/31/2020	02/02/2027	100.000	0.000	2.4454	73.55	0.072193	0.073076	0.073969	0.074874	0.075789	26.41	27.06	
Morgan Stanley Finance	61769H7K5	01/31/2020	02/02/2027	100.000	0.000	2.4454	73.55	0.072193	0.073076	0.073969	0.074874	0.075789	26.41	27.06	
Morgan Stanley Finance	61766X822	10/04/2017	10/04/2023	100.000	0.000	2.9409	165.39	0.094532	0.095922				26.06		
Morgan Stanley Finance	61773H3V9	03/03/2022	03/04/2027	100.000	0.000	2.7394	22.80	0.077144	0.078201	0.079272	0.080357	0.081458	28.21	28.99	
Morgan Stanley Finance	61773H3T4	03/03/2022	03/04/2027	100.000	0.000	2.7394	22.80	0.077144	0.078201	0.079272	0.080357	0.081458	28.21	28.99	
Morgan Stanley Finance	61768CR22	10/31/2017	10/31/2023	100.000	0.000	2.9977	166.31	0.096628	0.098076				29.15		
Morgan Stanley Finance	61768CB89	02/28/2018	03/03/2026	100.000	0.000	3.7712	198.33	0.123999	0.126337	0.128720	0.131147	0.133620	45.62	47.35	
Morgan Stanley Finance	61769HJV8	08/05/2019	08/05/2024	100.000	0.000	2.7548	97.67	0.083068	0.084212	0.085372	0.086548		30.45	18.48	
Morgan Stanley Finance	61773HZ28	02/09/2022	02/09/2026	100.000	0.000	2.3951	21.54	0.067328	0.068134	0.068950	0.069776	0.070611	24.61	25.21	
Morgan Stanley Finance	61769HJU0	07/02/2019	07/03/2024	100.000	0.000	2.6771	97.47	0.080547	0.081625	0.082718	0.083825		29.58	15.25	
Morgan Stanley Finance	61774DFZ5	06/01/2022	05/29/2026	100.000	0.000	3.7654	22.03	0.106542	0.108548	0.110591	0.112673	0.114795	38.85	40.32	
Morgan Stanley Finance	61769HJY2	07/31/2019	05/02/2023	100.000	0.000	2.6026	92.49	0.078647					9.52		
Morgan Stanley Finance	61768T381	11/05/2018	11/05/2025	100.000	0.000	4.2534	191.18	0.139813	0.142786	0.145823	0.148924	0.152091	51.20	53.41	
Morgan Stanley Finance	61773HY94	02/09/2022	02/08/2029	100.000	0.000	2.8839	25.96	0.081257	0.082428	0.083617	0.084823	0.086046	29.80	30.67	
Morgan Stanley Finance	61769HKS3	08/05/2019	08/05/2024	100.000	0.000	2.7548	97.67	0.083068	0.084212	0.085372	0.086548		30.45	18.48	
Morgan Stanley Finance	61770FCR5	01/29/2020	01/28/2027	100.000	0.000	2.4281	73.08	0.071636	0.072506	0.073386	0.074277	0.075179	26.21	26.85	
Morgan Stanley Finance	61770CG41	04/03/2020	04/06/2026	100.000	0.000	2.6405	74.67	0.078334	0.079368	0.080416	0.081478	0.082554	28.56	29.32	
Morgan Stanley Finance	61770PCS3	01/30/2020	02/01/2024	100.000	0.000	2.0269	60.65	0.059216	0.059816	0.060422			21.61	1.81	
Morgan Stanley Finance	61768CSH1	10/30/2017	10/28/2032	100.000	0.000	3.7753	196.67	0.105378	0.107367	0.106057	0.108059	0.106950	38.34	38.60	
Morgan Stanley Finance	61771BRF3	07/31/2020	08/02/2027	100.000	0.000	1.3386	32.81	0.038191	0.038447	0.038704	0.038963	0.039224	13.87	14.06	
Morgan Stanley Finance	61771BRE6	07/31/2020	08/04/2027	100.000	0.000	1.3386	32.81	0.038194	0.038450	0.038707	0.038966	0.039227	13.87	14.06	
Morgan Stanley Finance	61773N858	02/03/2022	02/05/2029	100.000	0.000	2.6759	24.53	0.075337	0.076345	0.077367	0.078402	0.079451	27.60	28.34	
Morgan Stanley Finance	61770FC38	04/30/2020	04/30/2027	100.000	0.000	2.2634	61.94	0.066511	0.067264	0.068025	0.068795	0.069574	24.17	24.72	
Morgan Stanley Finance	61770FC46	04/30/2020	04/30/2027	100.000	0.000	2.2634	61.94	0.066511	0.067264	0.068025	0.068795	0.069574	24.17	24.72	
Morgan Stanley Finance	61770FBU9	01/31/2020	08/01/2024	100.000	0.000	2.1409	64.15	0.062724	0.063395	0.064074	0.064760		22.90	13.58	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61773FAG8	06/30/2021	06/30/2028	100.000	0.000	1.9839	30.11	0.056765	0.057328	0.057896	0.058471	0.059051	20.54	20.95	
Morgan Stanley Finance	61771C409	07/06/2020	07/06/2027	100.000	0.000	1.6108	40.69	0.046202	0.046574	0.046949	0.047327	0.047709	16.83	17.10	
Morgan Stanley Finance	61768CQT7	09/29/2017	03/31/2023	100.000	0.000	2.8669	161.40	0.091825					8.17		
Morgan Stanley Finance	61773HXK0	01/31/2022	01/31/2029	100.000	0.000	2.7958	25.87	0.078746	0.079847	0.080963	0.082095	0.083243	28.88	29.69	
Morgan Stanley Finance	61773HXL8	02/03/2022	02/04/2027	100.000	0.000	2.4163	22.14	0.067936	0.068757	0.069587	0.070428	0.071279	24.85	25.45	
Morgan Stanley Finance	61773HX95	02/28/2022	02/26/2027	100.000	0.000	2.9302	24.81	0.082575	0.083784	0.085012	0.086257	0.087521	30.25	31.14	
Morgan Stanley Finance	61769HK38	12/02/2019	12/02/2024	100.000	0.000	2.3657	75.15	0.070517	0.071351	0.072195	0.073049		25.58	24.05	
Morgan Stanley Finance	61768DDL6	09/28/2018	09/30/2025	100.000	0.000	4.1262	190.02	0.134988	0.137773	0.140615	0.143516	0.146477	49.61	51.68	
Morgan Stanley Finance	61773QA33	06/05/2022	06/05/2027	100.000	0.000	3.4184	19.60	0.096579	0.098229	0.099908	0.101616	0.103353	35.15	36.36	
Morgan Stanley Finance	61773FDC4	08/04/2021	08/04/2026	100.000	0.000	1.7696	25.13	0.050030	0.050473	0.050920	0.051370	0.051825	18.22	18.55	
Morgan Stanley Finance	61773QDP1	03/23/2022	03/22/2029	100.000	0.000	3.3861	26.31	0.095642	0.097261	0.098908	0.100583	0.102286	35.05	36.24	
Morgan Stanley Finance	61773QDM8	03/23/2022	03/23/2028	100.000	0.000	3.3224	25.81	0.093823	0.095382	0.096966	0.098577	0.100215	34.36	35.52	
Morgan Stanley Finance	61768Y307	06/05/2019	03/05/2024	100.000	0.000	2.9394	109.92	0.089774	0.091093	0.092432			32.86	5.92	
Morgan Stanley Finance	61773QDN6	03/23/2022	03/23/2027	100.000	0.000	3.2206	25.01	0.090901	0.092365	0.093852	0.095364	0.096899	33.28	34.36	
Morgan Stanley Finance	61770FFB7	02/28/2020	02/28/2025	100.000	0.000	1.9133	55.61	0.055738	0.056272	0.056810	0.057353	0.057902	20.29	20.68	
Morgan Stanley Finance	61773FUK7	09/30/2021	10/02/2028	100.000	0.000	2.0246	25.57	0.057388	0.057969	0.058556	0.059149	0.059748	20.87	21.29	
Morgan Stanley Finance	61773FU84	11/03/2021	11/03/2026	100.000	0.000	1.8149	21.21	0.051332	0.051798	0.052268	0.052742	0.053221	18.62	18.96	
Morgan Stanley Finance	61773FCU5	07/30/2021	08/01/2028	100.000	0.000	1.7934	25.67	0.050715	0.051170	0.051629	0.052092	0.052559	18.48	18.81	
Morgan Stanley Finance	61768DH40	03/05/2019	03/04/2024	100.000	0.000	3.5292	143.11	0.110793	0.112748	0.114737			40.70	7.23	
Morgan Stanley Finance	61770FW77	05/21/2020	05/21/2027	100.000	0.000	2.1231	56.70	0.062172	0.062832	0.063498	0.064173	0.064854	22.55	23.03	
Morgan Stanley Finance	61770FW85	05/20/2020	05/20/2025	100.000	0.000	1.7889	47.66	0.051953	0.052418	0.052887	0.053360	0.053837	18.83	19.16	
Morgan Stanley Finance	61768J870	12/05/2017	12/04/2024	100.000	0.000	3.1714	173.06	0.103096	0.104730	0.106391	0.108078		37.50	35.73	
Morgan Stanley Finance	61770FW93	05/21/2020	05/21/2027	100.000	0.000	2.1231	56.70	0.062172	0.062832	0.063498	0.064173	0.064854	22.55	23.03	
Morgan Stanley Finance	61770E232	01/03/2020	01/05/2027	100.000	0.000	2.6098	80.74	0.077359	0.078369	0.079391	0.080427	0.081477	28.39	29.13	
Morgan Stanley Finance	61768C3H8	06/29/2018	07/01/2025	100.000	0.000	4.0272	196.80	0.133882	0.133882	0.133928	0.133928	0.144995	48.68	50.66	
Morgan Stanley Finance	61770FW28	05/29/2020	05/29/2026	100.000	0.000	1.7764	46.86	0.051575	0.052033	0.052495	0.052961	0.053432	18.68	19.01	
Morgan Stanley Finance	61770FW36	05/29/2020	06/01/2027	100.000	0.000	1.9425	51.33	0.056636	0.057186	0.057741	0.058302	0.058868	20.52	20.92	
Morgan Stanley Finance	61768Y299	06/05/2019	06/05/2024	100.000	0.000	2.9744	111.25	0.091618	0.092981	0.094363			33.30	14.53	
Morgan Stanley Finance	61770FV86	05/29/2020	06/01/2027	100.000	0.000	1.9425	51.33	0.056636	0.057186	0.057741	0.058302	0.058868	20.52	20.92	
Morgan Stanley Finance	61770FV94	05/29/2020	06/01/2027	100.000	0.000	1.9425	51.33	0.056636	0.057186	0.057741	0.058302	0.058868	20.52	20.92	
Morgan Stanley Finance	61770FED4	01/29/2020	01/27/2023	100.000	0.000	2.0128	60.28	0.058776					1.53		
Morgan Stanley Finance	61768CSU2	11/30/2017	11/29/2024	100.000	0.000	3.1215	170.64	0.101223	0.102803	0.104407	0.106037		36.83	34.54	
Morgan Stanley Finance	61769Q535	09/05/2019	09/06/2023	100.000	0.000	2.2400	76.83	0.066526	0.067272				16.43		
Morgan Stanley Finance	61768C2K2	05/30/2018	05/29/2026	100.000	0.000	4.0544	202.15	0.134903	0.137638	0.140428	0.143275	0.146179	49.23	51.25	
Morgan Stanley Finance	61773FT45	10/29/2021	10/31/2028	100.000	0.000	2.2359	26.42	0.063508	0.064218	0.064936	0.065662	0.066396	23.08	23.60	
Morgan Stanley Finance	61773QST7	03/30/2022	03/31/2027	100.000	0.000	3.6190	27.41	0.102349	0.104200	0.106085	0.108005	0.109959	37.52	38.89	
Morgan Stanley Finance	61768CTQ0	11/30/2017	12/03/2025	100.000	0.000	3.2697	179.37	0.106845	0.108591	0.110367	0.112171	0.114005	38.88	40.16	
Morgan Stanley Finance	61769HM77	12/02/2019	12/02/2024	100.000	0.000	2.3657	75.15	0.070517	0.071351	0.072195	0.073049		25.58	24.05	
Morgan Stanley Finance	61774DGA9	06/01/2022	06/01/2027	100.000	0.000	3.9473	23.09	0.111811	0.114018	0.116268	0.118563	0.120903	40.78	42.41	
Morgan Stanley Finance	61769HM51	12/02/2019	12/02/2024	100.000	0.000	2.3657	75.15	0.070517	0.071351	0.072195	0.073049		25.58	24.05	
Morgan Stanley Finance	61768DFQ3	10/31/2018	10/30/2025	100.000	0.000	4.1832	188.47	0.137128	0.139996	0.142924	0.145913	0.148965	50.24	52.36	
Morgan Stanley Finance	61770FE36	04/30/2020	04/30/2027	100.000	0.000	2.2634	61.94	0.066511	0.067264	0.068025	0.068795	0.069574	24.17	24.72	
Morgan Stanley Finance	61770FDU7	01/28/2020	01/29/2030	100.000	0.000	2.6694	80.66	0.079239	0.080297	0.081369	0.082455	0.083555	29.04	29.82	
Morgan Stanley Finance	61770G708	04/03/2020	04/07/2026	100.000	0.000	2.6405	74.67	0.078342	0.079376	0.080424	0.081486	0.082562	28.56	29.32	
Morgan Stanley Finance	61773QC64	04/29/2022	05/01/2029	100.000	0.000	4.1317	27.92	0.117168	0.119588	0.122059	0.124580	0.127154	42.91	44.70	
Morgan Stanley Finance	61773QFJ3	03/31/2022	04/03/2029	100.000	0.000	3.7117	28.12	0.105048	0.106998	0.108984	0.111006	0.113066	38.51	39.96	
Morgan Stanley Finance	61768D8A6	05/31/2019	03/03/2023	100.000	0.000	2.9097	109.21	0.088805					5.51		

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61773HLN7	12/23/2021	12/26/2028	100.000	0.000	2.2328	22.96	0.063428	0.064136	0.064852	0.065576	0.066308	22.97	23.48	
Morgan Stanley Finance	61773QFH7	03/31/2022	04/03/2029	100.000	0.000	3.7117	28.12	0.105048	0.106998	0.108984	0.111006	0.113066	38.51	39.96	
Morgan Stanley Finance	61768CWE3	12/29/2017	12/31/2025	100.000	0.000	3.3131	178.78	0.108474	0.110271	0.112098	0.113955	0.115842	39.38	40.69	
Morgan Stanley Finance	61773Q5Q8	06/03/2022	06/04/2026	100.000	0.000	3.8630	22.38	0.109390	0.111503	0.113656	0.115851	0.118089	39.88	41.43	
Morgan Stanley Finance	61770FYL4	05/05/2020	05/05/2025	100.000	0.000	1.8350	49.71	0.053353	0.053842	0.054336	0.054835	0.055338	19.35	19.71	
Morgan Stanley Finance	61769Q881	10/03/2019	04/03/2025	100.000	0.000	2.2103	73.94	0.065582	0.066306	0.067039	0.067780	0.068529	23.87	24.40	
Morgan Stanley Finance	61773F5Q2	10/21/2021	10/23/2028	100.000	0.000	2.2503	27.10	0.063931	0.064651	0.065378	0.066114	0.066858	23.24	23.77	
Morgan Stanley Finance	61769P529	05/05/2020	05/05/2027	100.000	0.000	2.0902	56.78	0.061159	0.061798	0.062444	0.063096	0.063756	22.20	22.67	
Morgan Stanley Finance	61770FYH3	04/22/2020	10/22/2025	100.000	0.000	1.9271	52.99	0.056160	0.056701	0.057247	0.057799	0.058356	20.39	20.78	
Morgan Stanley Finance	61770FGP5	02/28/2020	03/02/2027	100.000	0.000	2.1748	63.43	0.063782	0.064476	0.065177	0.065885	0.066602	23.25	23.76	
Morgan Stanley Finance	61768DZW8	02/28/2019	02/29/2024	100.000	0.000	3.4964	142.47	0.109658	0.111564	0.113526			40.29	6.58	
Morgan Stanley Finance	61768CXZ8	05/30/2018	05/30/2025	100.000	0.000	3.9488	196.45	0.130792	0.133374	0.136007	0.138693	0.141431	47.71	49.61	
Morgan Stanley Finance	61769HP82	11/29/2019	05/30/2024	100.000	0.000	2.3629	75.27	0.070434	0.071266	0.072108			25.56	10.74	
Morgan Stanley Finance	61770FGS9	03/04/2020	03/04/2024	100.000	0.000	1.7557	50.63	0.050949	0.051396	0.051848			18.53	3.27	
Morgan Stanley Finance	61773QF61	04/11/2022	04/10/2025	100.000	0.000	3.3450	24.28	0.094462	0.096042	0.097648	0.099281	0.100942	34.55	35.71	
Morgan Stanley Finance	61773FVU4	09/22/2021	03/22/2027	100.000	0.000	1.5893	20.40	0.044851	0.045208	0.045567	0.045929	0.046294	16.28	16.54	
Morgan Stanley Finance	61768C5S2	07/31/2018	07/31/2025	100.000	0.000	4.0045	191.55	0.130354	0.132964	0.135626	0.138341	0.141111	48.19	50.14	
Morgan Stanley Finance	61774DJV0	05/31/2022	06/01/2029	100.000	0.000	4.1329	24.29	0.117188	0.119610	0.122082	0.124604	0.127179	42.77	44.56	
Morgan Stanley Finance	61773FFC2	03/24/2022	03/25/2027	100.000	0.000	3.3435	25.88	0.094436	0.096014	0.097620	0.099251	0.100911	34.59	35.75	
Morgan Stanley Finance	61770FXY7	04/01/2020	05/28/2027	100.000	0.000	2.8687	81.52	0.085955	0.087187	0.088438	0.089707	0.090993	31.25	32.15	
Morgan Stanley Finance	61768CWL7	12/18/2017	06/18/2025	100.000	0.000	3.2094	173.93	0.104535	0.106212	0.107917	0.109649	0.111408	37.98	39.21	
Morgan Stanley Finance	61773FFB4	03/24/2022	03/26/2025	100.000	0.000	3.1571	24.43	0.089098	0.090504	0.091933	0.093384	0.094858	32.60	33.63	
Morgan Stanley Finance	61773Q4Z9	06/03/2022	06/04/2027	100.000	0.000	4.0488	23.45	0.114756	0.117079	0.119449	0.121867	0.124335	41.86	43.57	
Morgan Stanley Finance	61773QVH9	05/05/2022	05/02/2025	100.000	0.000	3.8097	25.09	0.107807	0.109861	0.111953	0.114086	0.116259	39.42	40.94	
Morgan Stanley Finance	61769P495	05/05/2020	05/05/2026	100.000	0.000	1.9401	52.62	0.056556	0.057105	0.057658	0.058218	0.058782	20.52	20.92	
Morgan Stanley Finance	61773F4D2	10/27/2021	04/27/2027	100.000	0.000	1.9805	23.49	0.056109	0.056665	0.057226	0.057792	0.058365	20.37	20.78	
Morgan Stanley Finance	61773F4E0	10/27/2021	10/26/2028	100.000	0.000	2.2698	26.95	0.064486	0.065218	0.065958	0.066706	0.067463	23.44	23.98	
Morgan Stanley Finance	61768DHE8	10/31/2018	05/01/2023	100.000	VARIES	3.8571	170.04	0.120288					14.44		
Morgan Stanley Finance	61768X101	03/05/2019	03/03/2023	100.000	0.000	3.3204	134.17	0.103484					6.42		
Morgan Stanley Finance	61773QVQ9	05/31/2022	05/29/2025	100.000	0.000	3.5672	20.96	0.100846	0.102645	0.104476	0.106339	0.108236	36.74	38.07	
Morgan Stanley Finance	61770FGC4	03/04/2020	03/03/2023	100.000	0.000	1.6561	47.70	0.047938					2.97		
Morgan Stanley Finance	61768CUZ8	12/27/2017	12/27/2024	100.000	0.000	3.2580	175.80	0.106370	0.108103	0.109864	0.111653		38.62	39.43	
Morgan Stanley Finance	61768CVQ7	12/29/2017	06/30/2023	100.000	0.000	3.0395	163.00	0.098184					17.57		
Morgan Stanley Finance	61769HNV3	09/05/2019	09/05/2024	100.000	0.000	2.3651	81.26	0.070500	0.071334	0.072177	0.073031		25.72	17.76	
Morgan Stanley Finance	61768CVR5	12/08/2017	06/10/2024	100.000	0.000	3.1083	169.06	0.100755	0.102321	0.103911			36.62	16.52	
Morgan Stanley Finance	61766V867	05/03/2017	11/03/2023	100.000	0.000	3.2047	197.23	0.106031	0.107730				32.33		
Morgan Stanley Finance	61769HNU5	09/05/2019	09/05/2024	100.000	0.000	2.3651	81.26	0.070500	0.071334	0.072177	0.073031		25.72	17.76	
Morgan Stanley Finance	61773QUW7	04/14/2022	10/11/2024	100.000	0.000	2.9922	21.46	0.084340	0.085602	0.086883	0.088183		30.79	24.56	
Morgan Stanley Finance	61770FX27	05/21/2020	05/21/2026	100.000	0.000	1.9379	51.65	0.056489	0.057036	0.057589	0.058147	0.058710	20.48	20.88	
Morgan Stanley Finance	61773FDV2	07/28/2021	01/28/2027	100.000	0.000	1.4801	21.24	0.041725	0.042034	0.042345	0.042659	0.042974	15.17	15.40	
Morgan Stanley Finance	61768CVP9	12/29/2017	06/30/2023	100.000	0.000	3.0395	163.00	0.098184					17.57		
Morgan Stanley Finance	61772Y145	07/06/2021	07/06/2028	100.000	0.000	1.9323	28.99	0.054716	0.055245	0.055779	0.056318	0.056862	19.98	20.37	
Morgan Stanley Finance	61770FX35	05/21/2020	05/21/2027	100.000	0.000	2.1231	56.70	0.062172	0.062832	0.063498	0.064173	0.064854	22.55	23.03	
Morgan Stanley Finance	61770FFJ0	02/04/2020	02/04/2025	100.000	0.000	2.0787	62.00	0.060806	0.061438	0.062077	0.062722	0.063374	22.19	22.65	
Morgan Stanley Finance	61773FDU4	07/28/2021	07/27/2028	100.000	0.000	1.8084	25.99	0.051145	0.051607	0.052074	0.052545	0.053020	18.64	18.98	
Morgan Stanley Finance	61769HNY7	08/30/2019	06/02/2023	100.000	0.000	2.2160	76.32	0.066134					9.99		
Morgan Stanley Finance	61773QDQ9	03/23/2022	03/23/2027	100.000	0.000	3.2206	25.01	0.090901	0.092365	0.093852	0.095364	0.096899	33.28	34.36	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61773FUT8	10/05/2021	10/05/2026	100.000	0.000	1.5992	19.94	0.045136	0.045497	0.045861	0.046227	0.046597	16.38	16.64	
Morgan Stanley Finance	61768C4Q7	06/29/2018	06/30/2023	100.000	0.000	3.7636	182.93	0.123656					22.13		
Morgan Stanley Finance	61770FX84	06/03/2020	06/02/2023	100.000	0.000	1.1097	28.94	0.031690					4.79		
Morgan Stanley Finance	61768DHK4	10/22/2018	10/20/2023	100.000	0.000	3.9969	180.50	0.130041	0.132640				38.05		
Morgan Stanley Finance	61770E307	01/03/2020	01/03/2025	100.000	0.000	2.3534	72.57	0.069310	0.070125	0.070950	0.071785	0.072630	25.39	25.99	
Morgan Stanley Finance	61770FX68	06/03/2020	06/03/2025	100.000	0.000	1.5338	40.18	0.044263	0.044603	0.044945	0.045289	0.045637	16.01	16.26	
Morgan Stanley Finance	61773Q3X5	06/03/2022	06/04/2027	100.000	0.000	4.0488	23.45	0.114756	0.117079	0.119449	0.121867	0.124335	41.86	43.57	
Morgan Stanley Finance	61768C7D3	07/17/2018	07/17/2023	100.000	2.500	3.7523	172.52	0.109905	0.111967				21.91		
Morgan Stanley Finance	61773F7L1	11/09/2021	11/09/2026	100.000	0.000	1.7857	20.56	0.050493	0.050944	0.051399	0.051858	0.052321	18.31	18.63	
Morgan Stanley Finance	61768DKG9	11/30/2018	12/03/2025	100.000	0.000	4.2632	188.16	0.140239	0.143229	0.146282	0.149400	0.152584	51.19	53.40	
Morgan Stanley Finance	61773Q7G8	05/25/2022	05/23/2024	100.000	0.000	3.3425	20.11	0.094382	0.095959	0.097563			34.38	13.85	
Morgan Stanley Finance	61771VSK7	04/28/2021	10/28/2026	100.000	0.000	1.6286	27.55	0.046352	0.046730	0.047110	0.047494	0.047881	16.80	17.08	
Morgan Stanley Finance	61773Q7H6	05/25/2022	05/23/2025	100.000	0.000	3.7175	22.38	0.105162	0.107117	0.109108	0.111136	0.113201	38.36	39.80	
Morgan Stanley Finance	61771VJSJ0	04/28/2021	04/27/2028	100.000	0.000	1.9961	33.84	0.057121	0.057692	0.058267	0.058849	0.059436	20.74	21.16	
Morgan Stanley Finance	61770FJD9	02/07/2020	08/09/2023	100.000	0.000	1.9816	58.86	0.057831	0.058404				12.71		
Morgan Stanley Finance	61772X220	05/05/2021	05/03/2028	100.000	0.000	2.0240	33.91	0.057940	0.058527	0.059119	0.059717	0.060321	21.03	21.46	
Morgan Stanley Finance	61773E528	10/05/2021	10/04/2028	100.000	0.000	2.0411	25.49	0.057858	0.058448	0.059045	0.059647	0.060256	21.04	21.47	
Morgan Stanley Finance	61773QZ93	05/31/2022	05/31/2029	100.000	0.000	4.2085	24.74	0.119363	0.121874	0.124439	0.127057	0.129731	43.58	45.43	
Morgan Stanley Finance	61771BHX5	06/17/2020	06/17/2025	100.000	0.000	1.3734	35.36	0.039477	0.039748	0.040021	0.040296	0.040572	14.27	14.46	
Morgan Stanley Finance	61768CYW1	01/31/2018	01/31/2023	100.000	0.000	3.2187	170.11	0.103225					2.99		
Morgan Stanley Finance	61770FPZV1	04/30/2020	04/30/2027	100.000	0.000	2.2634	61.94	0.066511	0.067264	0.068025	0.068795	0.069574	24.17	24.72	
Morgan Stanley Finance	61772Y475	08/04/2021	08/03/2028	100.000	0.000	1.7696	25.13	0.050027	0.050470	0.050916	0.051367	0.051821	18.22	18.55	
Morgan Stanley Finance	61769HRA5	08/30/2019	09/01/2026	100.000	0.000	2.4648	85.18	0.073692	0.074600	0.075520	0.076450	0.077393	26.91	27.58	
Morgan Stanley Finance	61773QGX1	04/05/2022	04/05/2027	100.000	0.000	3.4199	25.41	0.096620	0.098273	0.099953	0.101662	0.103400	35.37	36.59	
Morgan Stanley Finance	61773QH88	04/05/2022	04/05/2027	100.000	1.750	3.4182	25.40	0.096572	0.096561	0.098211	0.098228	0.099907	34.90	35.51	
Morgan Stanley Finance	61768CZ59	05/31/2018	11/30/2023	100.000	0.000	3.6409	179.98	0.118967	0.121133				39.53		
Morgan Stanley Finance	61770FZ22	05/05/2020	05/05/2025	100.000	0.000	1.8350	49.71	0.053353	0.053842	0.054336	0.054835	0.055338	19.35	19.71	
Morgan Stanley Finance	61773QHA0	04/05/2022	04/05/2027	100.000	0.000	3.4199	25.41	0.096620	0.098273	0.099953	0.101662	0.103400	35.37	36.59	
Morgan Stanley Finance	61773U266	02/16/2022	03/05/2029	100.000	0.000	3.0399	26.79	0.085862	0.087167	0.088492	0.089837	0.091203	31.45	32.41	
Morgan Stanley Finance	61768CXC6	01/31/2018	01/30/2025	100.000	0.000	3.4110	181.05	0.110325	0.112207	0.114121	0.116067	0.118047	40.63	42.03	
Morgan Stanley Finance	61773Q6G9	05/25/2022	11/25/2026	100.000	0.000	4.1277	24.85	0.117025	0.119440	0.121905	0.124421	0.126989	42.74	44.52	
Morgan Stanley Finance	61768CXJ1	01/31/2018	07/31/2023	100.000	0.000	3.3080	175.18	0.106508	0.108270				22.58		
Morgan Stanley Finance	61773Q6H7	05/25/2022	11/25/2025	100.000	0.000	3.8756	23.33	0.109742	0.111868	0.114036	0.116246	0.118498	40.04	41.61	
Morgan Stanley Finance	61768Y687	07/03/2019	07/06/2023	100.000	0.000	2.5444	92.38	0.076264	0.077234				14.28		
Morgan Stanley Finance	61773F6S7	11/01/2021	11/01/2028	100.000	0.000	2.1922	25.78	0.062236	0.062918	0.063608	0.064305	0.065010	22.61	23.11	
Morgan Stanley Finance	61768CH42	03/29/2018	03/31/2025	100.000	0.000	3.8950	200.85	0.128333	0.130825	0.133367	0.135957	0.138598	47.11	48.95	
Morgan Stanley Finance	61770FYU4	04/30/2020	10/30/2025	100.000	0.000	1.9442	53.02	0.056682	0.057233	0.057789	0.058351	0.058918	20.57	20.97	
Morgan Stanley Finance	61773Q5X3	05/31/2022	05/31/2029	100.000	0.000	4.2085	24.74	0.119363	0.121874	0.124439	0.127057	0.129731	43.58	45.43	
Morgan Stanley Finance	61773Q5Y1	05/31/2022	05/31/2029	100.000	0.000	4.2085	24.74	0.119363	0.121874	0.124439	0.127057	0.129731	43.58	45.43	
Morgan Stanley Finance	61768CXY8	01/31/2018	02/01/2024	100.000	0.000	3.3672	178.55	0.108707	0.110537	0.112398			40.02	3.37	
Morgan Stanley Finance	61773Q5U9	05/31/2022	05/28/2027	100.000	0.000	4.0281	23.68	0.114120	0.116419	0.118763	0.121155	0.123595	41.65	43.34	
Morgan Stanley Finance	61770FHN9	03/04/2020	03/05/2025	100.000	0.000	1.7527	50.54	0.050861	0.051307	0.051756	0.052210	0.052668	18.49	18.82	
Morgan Stanley Finance	61770FHP4	03/04/2020	03/05/2025	100.000	0.000	1.7527	50.54	0.050861	0.051307	0.051756	0.052210	0.052668	18.49	18.82	
Morgan Stanley Finance	61773Q5T2	05/31/2022	05/31/2029	100.000	0.000	4.2085	24.74	0.119363	0.121874	0.124439	0.127057	0.129731	43.58	45.43	
Morgan Stanley Finance	61768CXW2	01/31/2018	07/31/2025	100.000	0.000	3.4534	183.48	0.111906	0.113838	0.115803	0.117803	0.119837	41.22	42.66	
Morgan Stanley Finance	61771VQW3	04/30/2021	05/02/2028	100.000	0.000	2.0160	34.07	0.057717	0.058299	0.058887	0.059480	0.060080	20.95	21.38	
Morgan Stanley Finance	61770E588	02/05/2020	02/05/2025	100.000	0.000	1.9970	59.44	0.058299	0.058881	0.059469	0.060062	0.060662	21.26	21.69	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance	61770FYX8	04/30/2020	04/30/2027	100.000	0.000	2.2634	61.94	0.066511	0.067264	0.068025	0.068795	0.069574	24.17	24.72	
Morgan Stanley Finance LLC	61774HK31	11/16/2022	11/14/2024	100.000	0.000	5.2055	6.51	0.144597	0.148319	0.152179	0.156140		53.08	48.35	
Morgan Stanley Finance LLC	61775HUJ4	08/16/2023	08/14/2025	100.000	0.000	5.3873				0.149647	0.153633	0.157772	20.20	55.70	
Morgan Stanley Finance LLC	61774XHZ9	05/03/2023	05/01/2025	100.000	0.000	4.7834			0.132872	0.136015	0.139268	0.142599	31.81	49.95	
Morgan Stanley Finance LLC	61774XHN6	04/28/2023	04/28/2028	100.000	0.000	4.7155			0.130986	0.134074	0.137236	0.140471	32.02	49.24	
Morgan Stanley Finance LLC	61774XHM8	04/28/2023	04/30/2025	100.000	0.000	4.8000		0.133333	0.133369	0.136570	0.139847	0.143204	32.60	50.16	
Morgan Stanley Finance LLC	61774XHL0	04/28/2023	04/30/2026	100.000	0.000	4.6584		0.129400	0.129433	0.132448	0.135533	0.138690	31.64	48.62	
Morgan Stanley Finance LLC	61774XGN7	05/03/2023	05/01/2026	100.000	0.000	4.6112			0.129478	0.132462	0.135549	0.138708	30.99	48.62	
Morgan Stanley Finance LLC	61775HTD9	09/06/2023	09/05/2025	100.000	0.000	5.4965				0.152681	0.156853	0.161164	17.56	56.70	
Morgan Stanley Finance LLC	61775HTC1	09/06/2023	09/06/2028	100.000	0.000	5.4020				0.150056	0.154109	0.158271	17.26	55.69	
Morgan Stanley Finance LLC	61774HZY7	11/15/2022	11/15/2027	100.000	0.000	5.6531	7.22	0.157031	0.161469	0.166033	0.170726	0.175552	57.74	61.05	
Morgan Stanley Finance LLC	61774HZZ4	11/16/2022	11/14/2025	100.000	0.000	5.2838	6.60	0.146772	0.150607	0.154586	0.158670	0.162861	53.90	56.77	
Morgan Stanley Finance LLC	61775HTP2	08/31/2023	09/02/2026	100.000	0.000	5.5965			0.155458	0.155507	0.159858	0.164331	18.82	57.82	
Morgan Stanley Finance LLC	61774XYE7	05/17/2023	05/15/2025	100.000	0.000	4.5292			0.125811	0.128629	0.131541	0.134520	28.31	47.10	
Morgan Stanley Finance LLC	61775HTM9	08/31/2023	09/03/2030	100.000	0.000	5.5769			0.154914	0.154986	0.159308	0.163750	18.75	57.61	
Morgan Stanley Finance LLC	61774HJ33	11/29/2022	11/29/2027	100.000	0.000	5.2152	4.64	0.144867	0.148644	0.152520	0.156497	0.160578	53.08	55.88	
Morgan Stanley Finance LLC	61775HTL1	08/31/2023	09/03/2025	100.000	0.000	5.6361			0.156558	0.156632	0.161046	0.165584	18.95	58.24	
Morgan Stanley Finance LLC	61774PCK6	06/05/2023	08/02/2028	100.000	0.000	5.2550			0.145972	0.147187	0.151054	0.155023	30.25	54.85	
Morgan Stanley Finance LLC	61774HJ41	11/22/2022	11/22/2027	100.000	0.000	5.3302	5.77	0.148061	0.152007	0.156058	0.160217	0.164487	54.32	57.26	
Morgan Stanley Finance LLC	61775HTK3	08/31/2023	09/02/2026	100.000	0.000	5.5965			0.155458	0.155507	0.159858	0.164331	18.82	57.82	
Morgan Stanley Finance LLC	61774XGM9	04/28/2023	04/28/2028	100.000	0.000	4.7155			0.130986	0.134074	0.137236	0.140471	32.02	49.24	
Morgan Stanley Finance LLC	61775MAD8	10/02/2023	10/02/2028	100.000	0.000	5.7284			0.159122	0.163680	0.168368	0.173136	14.16	58.93	
Morgan Stanley Finance LLC	61774FBU5	05/03/2023	05/03/2028	100.000	0.000	4.8346			0.134294	0.137541	0.140866	0.144271	32.15	50.50	
Morgan Stanley Finance LLC	61761J5V7	08/31/2023	08/31/2033	100.000	VARIES	6.9573				0.010800	0.010000	0.009100	1.31	3.54	
Morgan Stanley Finance LLC	61774DMM6	07/06/2022	07/06/2027	100.000	0.000	4.5507	22.12	0.126408	0.129285	0.132226	0.135235	0.138312	47.04	49.21	
Morgan Stanley Finance LLC	61774HYZ5	11/28/2022	11/28/2029	100.000	0.000	5.3723	4.92	0.149231	0.153239	0.157355	0.161582	0.165922	54.71	57.69	
Morgan Stanley Finance LLC	61774XY64	05/31/2023	11/29/2024	100.000	0.000	5.0206			0.139461	0.142943	0.146531		29.54	47.53	
Morgan Stanley Finance LLC	61774FBZ4	06/05/2023	06/03/2026	100.000	0.000	4.8131			0.133697	0.136879	0.140173	0.143546	27.63	50.06	
Morgan Stanley Finance LLC	61774XGN7	04/28/2023	04/30/2030	100.000	0.000	4.8297		0.134158	0.134194	0.137435	0.140754	0.144153	32.81	50.48	
Morgan Stanley Finance LLC	617741ZU5	12/05/2022	12/04/2025	100.000	0.000	4.9291	3.56	0.136919	0.140275	0.143732	0.147275	0.150904	50.08	52.57	
Morgan Stanley Finance LLC	61774XKD4	04/03/2023	04/02/2026	100.000	0.000	4.9228			0.136744	0.140092	0.143540	0.147073	36.95	51.67	
Morgan Stanley Finance LLC	61775HFL6	07/31/2023	07/31/2028	100.000	0.000	5.2152				0.144867	0.148644	0.152520	21.87	53.99	
Morgan Stanley Finance LLC	61775HPM4	07/31/2023	07/31/2028	100.000	0.000	5.2152				0.144867	0.148644	0.152520	21.87	53.99	
Morgan Stanley Finance LLC	61775H5G3	08/31/2023	08/31/2028	100.000	0.000	5.5578				0.154383	0.158650	0.163083	18.68	57.40	
Morgan Stanley Finance LLC	61775HWX1	09/05/2023	09/05/2028	100.000	0.000	5.4126				0.150350	0.154419	0.158598	17.44	55.82	
Morgan Stanley Finance LLC	61774DA23	07/29/2022	07/29/2027	100.000	0.000	4.3358	18.31	0.120439	0.123050	0.125717	0.128443	0.131227	44.63	46.59	
Morgan Stanley Finance LLC	61774DPZ4	06/17/2022	06/17/2027	100.000	0.000	4.9268	26.60	0.140227	0.143681	0.147221	0.150847	0.154563	51.20	53.76	
Morgan Stanley Finance LLC	61774XJP9	05/03/2023	05/01/2025	100.000	0.000	4.7834			0.132872	0.136015	0.139268	0.142599	31.81	49.95	
Morgan Stanley Finance LLC	61775HEY9	07/31/2023	07/31/2030	100.000	0.000	5.2225				0.145069	0.148858	0.152745	21.91	54.07	
Morgan Stanley Finance LLC	61774XJN4	05/03/2023	05/03/2028	100.000	0.000	4.7380			0.131611	0.134729	0.137921	0.141188	31.50	49.45	
Morgan Stanley Finance LLC	61774HLB2	11/03/2022	11/04/2027	100.000	0.000	5.8023	9.35	0.161175	0.170689	0.175641	0.180737	59.41	62.91		
Morgan Stanley Finance LLC	61774XJB0	05/03/2023	05/03/2028	100.000	0.000	4.7380			0.131611	0.134729	0.137921	0.141188	31.50	49.45	
Morgan Stanley Finance LLC	61774DPD3	06/23/2022	06/23/2027	100.000	0.000	4.6901	24.52	0.133336	0.136462	0.139663	0.142938	0.146290	48.61	50.92	
Morgan Stanley Finance LLC	61775HVG9	08/28/2023	08/28/2028	100.000	0.000	5.6551				0.157086	0.161528	0.166095	19.32	58.46	
Morgan Stanley Finance LLC	61774HKX5	11/03/2022	11/04/2027	100.000	0.000	5.8023	9.35	0.161175	0.165877	0.170689	0.175641	0.180737	59.41	62.91	
Morgan Stanley Finance LLC	61774DPN1	06/21/2022	06/21/2027	100.000	0.000	4.6797	24.73	0.133033	0.136146	0.139332	0.142592	0.145928	48.52	50.81	
Morgan Stanley Finance LLC	61774HKW7	11/03/2022	11/04/2027	100.000	0.000	5.8023	9.35	0.161175	0.165877	0.170689	0.175641	0.180737	59.41	62.91	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance LLC	61774HKC1	10/31/2022	10/29/2027	100.000	0.000	5.7935	9.82	0.160931	0.165566	0.170362	0.175297	0.180375	59.35	62.84	
Morgan Stanley Finance LLC	61774HKA5	10/31/2022	10/30/2025	100.000	0.000	5.5515	9.41	0.154208	0.158489	0.162888	0.167409	0.172056	56.81	60.01	
Morgan Stanley Finance LLC	61774HKB3	10/31/2022	10/29/2027	100.000	0.000	5.7935	9.82	0.160931	0.165566	0.170362	0.175297	0.180375	59.35	62.84	
Morgan Stanley Finance LLC	61774HKL1	11/03/2022	11/05/2025	100.000	0.000	5.5897	9.01	0.155318	0.159659	0.164121	0.168708	0.173423	57.19	60.43	
Morgan Stanley Finance LLC	61774HKH0	11/03/2022	11/04/2027	100.000	0.000	5.8023	9.35	0.161175	0.165877	0.170689	0.175641	0.180737	59.41	62.91	
Morgan Stanley Finance LLC	61775HHR1	08/03/2023	08/05/2025	100.000	0.000	5.5058			0.152939	0.152986	0.157197	0.161525	22.64	57.08	
Morgan Stanley Finance LLC	61775HHQ3	08/03/2023	08/03/2028	100.000	0.000	5.1806				0.143906	0.147633	0.151457	21.30	53.59	
Morgan Stanley Finance LLC	61775HHP5	08/03/2023	08/03/2028	100.000	0.000	5.1806				0.143906	0.147633	0.151457	21.30	53.59	
Morgan Stanley Finance LLC	617741LA4	10/31/2022	10/31/2029	100.000	0.000	5.9019	10.00	0.163942	0.168780	0.173760	0.178888	0.184167	60.49	64.11	
Morgan Stanley Finance LLC	61774TAC6	12/29/2022	12/28/2027	100.000	0.000	5.1425	0.29	0.142847	0.146500	0.150267	0.154130	0.158093	52.10	54.81	
Morgan Stanley Finance LLC	61774TRD6	01/30/2023	01/28/2028	100.000	0.000	4.7213			0.131147	0.134209	0.137377	0.140620	43.88	49.87	
Morgan Stanley Finance LLC	61774Q876	02/03/2023	07/03/2026	100.000	0.000	4.6651			0.129586	0.132105	0.135186	0.138340	42.95	49.22	
Morgan Stanley Finance LLC	61774XMM2	04/19/2023	04/20/2028	100.000	0.000	4.8000			0.133333	0.136551	0.139828	0.143184	33.83	50.22	
Morgan Stanley Finance LLC	61774XML4	04/19/2023	04/20/2028	100.000	0.000	4.8000			0.133333	0.136551	0.139828	0.143184	33.83	50.22	
Morgan Stanley Finance LLC	617741KZ0	10/31/2022	10/31/2029	100.000	0.000	5.9019	10.00	0.163942	0.168780	0.173760	0.178888	0.184167	60.49	64.11	
Morgan Stanley Finance LLC	61775HHA8	07/31/2023	07/30/2026	100.000	0.000	5.3689				0.149136	0.153140	0.157251	22.52	55.63	
Morgan Stanley Finance LLC	61774HMH7	10/31/2022	10/31/2029	100.000	0.000	5.9019	10.00	0.163942	0.168780	0.173760	0.178888	0.184167	60.49	64.11	
Morgan Stanley Finance LLC	61775HGZ4	07/31/2023	07/30/2026	100.000	0.000	5.3689				0.149136	0.153140	0.157251	22.52	55.63	
Morgan Stanley Finance LLC	61774DB48	08/03/2022	08/03/2027	100.000	0.000	4.0342	16.59	0.112061	0.114321	0.116627	0.118980	0.121380	41.42	43.11	
Morgan Stanley Finance LLC	61774DA64	08/03/2022	08/03/2027	100.000	0.000	4.0342	16.59	0.112061	0.114321	0.116627	0.118980	0.121380	41.42	43.11	
Morgan Stanley Finance LLC	61774TPR7	01/23/2023	01/21/2028	100.000	0.000	4.9008			0.136133	0.139432	0.142849	0.146349	46.54	51.92	
Morgan Stanley Finance LLC	61774DUS4	07/29/2022	07/31/2029	100.000	0.000	4.4850	18.94	0.124599	0.127393	0.130250	0.133171	0.136157	46.21	48.31	
Morgan Stanley Finance LLC	61774TCA8	12/09/2022	12/09/2027	100.000	0.000	4.9607	3.03	0.137797	0.141215	0.144718	0.148307	0.151986	50.37	52.90	
Morgan Stanley Finance LLC	61775HJS7	08/03/2023	08/05/2026	100.000	0.000	5.3069			0.147414	0.147457	0.151370	0.155387	21.82	54.95	
Morgan Stanley Finance LLC	61774DUP0	08/03/2022	08/03/2027	100.000	0.000	4.0342	16.59	0.112061	0.114321	0.116627	0.118980	0.121380	41.42	43.11	
Morgan Stanley Finance LLC	61774HOG6	10/31/2022	10/29/2027	100.000	0.000	5.7935	9.82	0.160931	0.165566	0.170362	0.175297	0.180375	59.35	62.84	
Morgan Stanley Finance LLC	61774HOF8	10/31/2022	10/29/2027	100.000	0.000	5.7935	9.82	0.160931	0.165566	0.170362	0.175297	0.180375	59.35	62.84	
Morgan Stanley Finance LLC	61774T2E1	03/10/2023	03/10/2028	100.000	0.000	5.2553			0.145981	0.149816	0.153753	0.157793	42.91	55.53	
Morgan Stanley Finance LLC	61774TTD4	02/28/2023	02/26/2026	100.000	0.000	5.1119			0.141997	0.145586	0.149307	0.153124	43.47	54.02	
Morgan Stanley Finance LLC	61775HJC2	07/31/2023	07/31/2028	100.000	0.000	5.5514				0.154206	0.158486	0.162885	23.29	57.60	
Morgan Stanley Finance LLC	61774TSJ2	01/26/2023	01/28/2027	102.500	0.625	4.7613		0.136350	0.139400	0.142500	0.145800	0.149150	45.99	51.75	
Morgan Stanley Finance LLC	61774HQ27	11/10/2022	05/07/2026	100.000	0.000	5.6730	8.04	0.157583	0.161979	0.166573	0.171298	0.176157	58.01	61.33	
Morgan Stanley Finance LLC	61775HJ40	08/31/2023	03/05/2025	100.000	0.000	5.6708			0.157522	0.157646	0.162116	0.166713	19.07	58.61	
Morgan Stanley Finance LLC	61774TB84	02/28/2023	02/28/2028	100.000	0.000	5.2014			0.144483	0.148241	0.152096	0.156052	44.24	55.02	
Morgan Stanley Finance LLC	61774DD38	07/25/2022	04/24/2025	100.000	0.000	4.1367	18.00	0.116083	0.118484	0.120935	0.123437	0.125990	42.55	44.33	
Morgan Stanley Finance LLC	61774TEB4	12/23/2022	12/23/2027	100.000	0.000	4.9576	1.10	0.137711	0.141125	0.144623	0.148208	0.151882	50.25	52.77	
Morgan Stanley Finance LLC	61774TVC3	03/03/2023	03/02/2028	100.000	0.000	5.2313			0.145314	0.149094	0.152993	0.156995	43.75	55.32	
Morgan Stanley Finance LLC	61774DWU7	07/29/2022	07/29/2027	100.000	0.000	4.3358	18.31	0.120439	0.123050	0.125717	0.128443	0.131227	44.63	46.59	
Morgan Stanley Finance LLC	61774TVA7	03/03/2023	03/05/2025	100.000	0.000	5.2748		0.146522	0.146565	0.150431	0.154398	0.158470	44.12	55.80	
Morgan Stanley Finance LLC	61774TVB5	03/03/2023	05/31/2024	100.000	0.000	5.3874		0.149650	0.151598	0.155682			45.13	23.20	
Morgan Stanley Finance LLC	61774DWT0	07/29/2022	07/31/2025	100.000	0.000	4.0373	17.05	0.112160	0.114424	0.116734	0.119090	0.121494	41.48	43.17	
Morgan Stanley Finance LLC	61774XA78	06/05/2023	06/05/2028	100.000	0.000	4.9888			0.138578	0.142034	0.145577	0.149209	28.64	51.96	
Morgan Stanley Finance LLC	61774TVK5	02/23/2023	08/22/2028	100.000	0.000	5.0992			0.141644	0.145236	0.148939	0.152736	44.09	53.92	
Morgan Stanley Finance LLC	61774TVM1	02/28/2023	02/27/2025	100.000	0.000	5.2048			0.144578	0.148319	0.152179	0.156140	44.27	55.06	
Morgan Stanley Finance LLC	61774HB23	11/23/2022	05/21/2027	100.000	0.000	5.3341	5.63	0.148169	0.152077	0.156133	0.160297	0.164573	54.36	57.30	
Morgan Stanley Finance LLC	61774DWH6	08/03/2022	08/03/2027	100.000	0.000	4.0342	16.59	0.112061	0.114321	0.116627	0.118980	0.121380	41.42	43.11	
Morgan Stanley Finance LLC	61774DWE3	07/29/2022	07/31/2029	100.000	0.000	4.4850	18.94	0.124599	0.127393	0.130250	0.133171	0.136157	46.21	48.31	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance LLC	61774DNF0	07/29/2022	07/31/2029	100.000	0.000	4.4850	18.94	0.124599	0.127393	0.130250	0.133171	0.136157	46.21	48.31	
Morgan Stanley Finance LLC	61774T3Y6	04/05/2023	04/03/2025	100.000	0.000	4.8570			0.134917	0.138157	0.141512	0.144948	36.17	50.94	
Morgan Stanley Finance LLC	61774TUZ3	02/28/2023	02/27/2025	100.000	0.000	5.2048			0.144578	0.148319	0.152179	0.156140	44.27	55.06	
Morgan Stanley Finance LLC	61775HM20	10/04/2023	10/02/2025	100.000	0.000	5.6986				0.158294	0.162755	0.167392	13.77	58.60	
Morgan Stanley Finance LLC	61774T3X8	04/05/2023	04/03/2025	100.000	0.000	4.8570			0.134917	0.138157	0.141512	0.144948	36.17	50.94	
Morgan Stanley Finance LLC	61774T3U4	04/05/2023	04/09/2024	100.000	0.000	4.8000		0.133333	0.133404	0.136606			35.75	13.39	
Morgan Stanley Finance LLC	61774HB31	11/23/2022	05/23/2028	100.000	0.000	5.4757	5.78	0.152103	0.156267	0.160545	0.164941	0.169457	55.83	58.93	
Morgan Stanley Finance LLC	61774DNJ2	07/06/2022	07/06/2026	100.000	0.000	4.3555	21.17	0.120986	0.123621	0.126313	0.129064	0.131875	44.96	46.94	
Morgan Stanley Finance LLC	61774T3A8	03/31/2023	03/31/2028	100.000	0.000	4.8853			0.135703	0.139018	0.142413	0.145892	37.08	51.28	
Morgan Stanley Finance LLC	61775HL96	10/04/2023	10/02/2026	100.000	0.000	5.6780				0.157722	0.162150	0.166754	13.72	58.38	
Morgan Stanley Finance LLC	61766YMJ7	11/29/2022	11/28/2025	100.000	VARIES	5.2840	4.70	0.146250	0.144200	0.143250	0.145100	0.146050	51.86	52.01	
Morgan Stanley Finance LLC	61774TUK6	03/03/2023	03/02/2028	100.000	0.000	5.2313			0.145314	0.149094	0.152993	0.156995	43.75	55.32	
Morgan Stanley Finance LLC	61774TUL4	02/28/2023	02/28/2028	100.000	0.000	5.2014			0.144483	0.148241	0.152096	0.156052	44.24	55.02	
Morgan Stanley Finance LLC	61774XQ48	06/05/2023	06/05/2028	100.000	0.000	4.9888			0.138578	0.142034	0.145577	0.149209	28.64	51.96	
Morgan Stanley Finance LLC	61774T3B6	03/31/2023	04/02/2030	100.000	0.000	4.9651		0.137919	0.137957	0.141382	0.144892	0.148489	37.69	52.16	
Morgan Stanley Finance LLC	61774DF85	07/29/2022	07/30/2027	100.000	0.000	4.3358	18.31	0.120439	0.123064	0.125732	0.128458	0.131243	44.63	46.59	
Morgan Stanley Finance LLC	61774TTR3	03/03/2023	03/05/2026	100.000	0.000	5.2084		0.144678	0.144720	0.148488	0.152355	0.156323	43.56	55.06	
Morgan Stanley Finance LLC	61774T2P6	03/31/2023	04/02/2026	100.000	0.000	4.8250		0.134028	0.134064	0.137298	0.140610	0.144003	36.62	50.62	
Morgan Stanley Finance LLC	61774T2W1	04/05/2023	04/05/2028	100.000	0.000	4.8824			0.135622	0.138933	0.142325	0.145799	36.36	51.22	
Morgan Stanley Finance LLC	61774HA73	12/05/2022	12/03/2027	100.000	0.000	5.0920	3.68	0.141444	0.145006	0.148697	0.152483	0.156366	51.76	54.43	
Morgan Stanley Finance LLC	61774T2X9	04/05/2023	04/05/2027	100.000	0.000	4.8493			0.134703	0.137969	0.141314	0.144740	36.11	50.85	
Morgan Stanley Finance LLC	61774T2U5	03/31/2023	04/02/2025	100.000	0.000	4.7828		0.132856	0.132891	0.136069	0.139323	0.142655	36.30	50.16	
Morgan Stanley Finance LLC	61774TD74	02/23/2023	02/23/2028	100.000	0.000	5.0532			0.140367	0.143913	0.147549	0.151277	43.69	53.41	
Morgan Stanley Finance LLC	61774T2S0	04/05/2023	04/05/2028	100.000	0.000	4.8824			0.135622	0.138933	0.142325	0.145799	36.36	51.22	
Morgan Stanley Finance LLC	61774T2T8	03/31/2023	04/02/2025	100.000	0.000	4.7828		0.132856	0.132891	0.136069	0.139323	0.142655	36.30	50.16	
Morgan Stanley Finance LLC	61774TCU4	12/13/2022	12/11/2025	100.000	0.000	4.8790	2.44	0.135528	0.138797	0.142183	0.145652	0.149205	49.51	51.95	
Morgan Stanley Finance LLC	61774T2Q4	03/31/2023	03/31/2028	100.000	0.000	4.8853			0.135703	0.139018	0.142413	0.145892	37.08	51.28	
Morgan Stanley Finance LLC	61774T2R2	04/05/2023	04/06/2026	100.000	0.000	4.8649			0.135136	0.138441	0.141809	0.145258	36.23	51.02	
Morgan Stanley Finance LLC	61774DYU5	07/20/2022	07/20/2027	100.000	0.000	4.4916	20.09	0.124767	0.127569	0.130434	0.133363	0.136358	46.33	48.44	
Morgan Stanley Finance LLC	61774H3J5	12/28/2022	12/27/2024	100.000	0.000	4.9366	0.41	0.137128	0.140494	0.143962	0.147515		50.00	51.89	
Morgan Stanley Finance LLC	61774B275	07/06/2022	01/06/2026	100.000	0.000	4.2080	20.46	0.116889	0.119348	0.121859	0.124423	0.127041	43.39	45.24	
Morgan Stanley Finance LLC	61774TGM8	02/03/2023	02/05/2026	100.000	0.000	4.6549		0.129303	0.129336	0.132346	0.135427	0.138579	42.86	49.11	
Morgan Stanley Finance LLC	48133TAX3	12/23/2022	12/26/2023	100.000	0.000	4.0800	0.91	0.113372	0.115685				40.66		
Morgan Stanley Finance LLC	61774XT78	06/06/2023	06/06/2028	100.000	0.000	4.8739			0.135386	0.138685	0.142065	0.145527	27.84	50.71	
Morgan Stanley Finance LLC	61774HD54	11/04/2022	11/04/2027	100.000	0.000	5.8518	9.27	0.162550	0.167306	0.172201	0.177240	0.182426	59.92	63.48	
Morgan Stanley Finance LLC	61774H2L1	11/23/2022	11/23/2027	100.000	5.000	5.4240	5.71	0.154400	0.157900	0.161400	0.165000	0.168700	56.47	59.03	
Morgan Stanley Finance LLC	61774TXA5	02/15/2023	02/15/2028	100.000	0.000	4.8043			0.133453	0.136659	0.139941	0.143303	42.61	50.69	
Morgan Stanley Finance LLC	61774T5Z1	03/13/2023	03/13/2028	100.000	0.000	5.3048			0.147356	0.151264	0.155276	0.159395	42.86	56.06	
Morgan Stanley Finance LLC	61774H2U1	12/01/2022	12/03/2025	100.000	0.000	5.0815	4.24	0.141193	0.144780	0.148458	0.152230	0.156098	51.68	54.34	
Morgan Stanley Finance LLC	61774TWG3	02/28/2023	02/28/2030	100.000	0.000	5.3239			0.147886	0.151823	0.155864	0.160013	45.29	56.39	
Morgan Stanley Finance LLC	61774T5E8	03/29/2023	09/29/2027	100.000	0.000	4.6237			0.128436	0.131405	0.134443	0.137551	35.21	48.42	
Morgan Stanley Finance LLC	61774TWF5	02/28/2023	02/28/2028	100.000	0.000	5.2014			0.144483	0.148241	0.152096	0.156052	44.24	55.02	
Morgan Stanley Finance LLC	61774TWD0	03/03/2023	03/05/2025	100.000	0.000	5.2748		0.146522	0.146565	0.150431	0.154398	0.158470	44.12	55.80	
Morgan Stanley Finance LLC	61774TWB4	03/03/2023	03/02/2028	100.000	0.000	5.2313			0.145314	0.149094	0.152993	0.156995	43.75	55.32	
Morgan Stanley Finance LLC	61774H2K3	11/30/2022	11/30/2027	100.000	0.000	5.1973	4.48	0.144369	0.148121	0.151970	0.155919	0.159971	52.88	55.67	
Morgan Stanley Finance LLC	61774T5G3	03/29/2023	09/28/2028	100.000	0.000	4.7157			0.130992	0.134063	0.137224	0.140460	35.92	49.43	
Morgan Stanley Finance LLC	61774TVQ2	02/23/2023	08/20/2027	100.000	0.000	4.9833			0.138425	0.141817	0.145350	0.148972	43.08	52.63	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance LLC	61775HMN4	07/31/2023	07/31/2025	100.000	0.000	5.5765				0.154903	0.159222	0.163661	23.39	57.86	
Morgan Stanley Finance LLC	61773QC72	04/29/2022	05/01/2029	100.000	2.250	4.1304	27.80	0.117100	0.117000	0.119400	0.119300	0.121700	42.27	43.10	
Morgan Stanley Finance LLC	61773QWL9	07/13/2022	01/11/2024	100.000	0.000	3.7773	17.63	0.104925	0.106885	0.108903			38.80	1.09	
Morgan Stanley Finance LLC	61773QWM7	07/20/2022	07/18/2025	100.000	0.000	4.0774	18.24	0.113261	0.115545	0.117900	0.120304	0.122756	41.94	43.67	
Morgan Stanley Finance LLC	61774TZK1	02/15/2023	02/15/2028	100.000	0.000	4.8043			0.133453	0.136659	0.139941	0.143303	42.61	50.69	
Morgan Stanley Finance LLC	61773QWK1	07/20/2022	07/18/2025	100.000	0.000	4.1950	18.76	0.116528	0.118945	0.121440	0.123987	0.126587	43.19	45.02	
Morgan Stanley Finance LLC	61774H5D6	01/04/2023	01/02/2026	100.000	0.000	4.9743			0.138175	0.141573	0.145095	0.148703	49.94	52.88	
Morgan Stanley Finance LLC	61773QWH8	07/05/2022	07/03/2025	100.000	0.000	4.1999	20.53	0.116664	0.119087	0.121587	0.124141	0.126747	43.31	45.15	
Morgan Stanley Finance LLC	61774H5E4	01/04/2023	01/03/2028	100.000	0.000	5.2040			0.144556	0.148296	0.152155	0.156114	52.27	55.47	
Morgan Stanley Finance LLC	61773QWF2	07/06/2022	07/03/2025	100.000	0.000	4.0520	19.70	0.112556	0.114798	0.117124	0.119497	0.121918	41.74	43.44	
Morgan Stanley Finance LLC	61773QWG0	06/29/2022	06/27/2024	100.000	0.000	3.6988	18.71	0.104623	0.106558	0.108529			38.03	19.10	
Morgan Stanley Finance LLC	61774H5P9	01/04/2023	01/03/2028	100.000	0.000	5.2040			0.144556	0.148296	0.152155	0.156114	52.27	55.47	
Morgan Stanley Finance LLC	61773Q5R6	06/03/2022	06/04/2027	100.000	2.500	4.1122	23.71	0.116600	0.116100	0.118500	0.118100	0.120500	41.94	42.65	
Morgan Stanley Finance LLC	61774H5Q7	12/30/2022	01/02/2030	100.000	0.000	5.3707	0.15	0.149186	0.149231	0.153238	0.157353	0.161578	54.44	57.40	
Morgan Stanley Finance LLC	61760QNL4	07/29/2022	07/29/2027	100.000	VARIES	4.1020	17.18	0.113700	0.113200	0.113700	0.115900	0.118000	40.82	41.98	
Morgan Stanley Finance LLC	61760QNK6	05/20/2022	05/20/2032	100.000	VARIES	4.2250	25.77	0.116700	0.117100	0.118800	0.120700	0.122600	42.12	43.26	
Morgan Stanley Finance LLC	61773QWQ8	07/29/2022	07/29/2025	100.000	0.000	3.8215	16.14	0.106153	0.108181	0.110248	0.112355	0.114502	39.20	40.72	
Morgan Stanley Finance LLC	61760QNG5	04/28/2022	04/28/2032	100.000	VARIES	4.0510	26.99	0.108900	0.109700	0.111200	0.112900	0.113400	39.35	40.56	
Morgan Stanley Finance LLC	61760QNH3	05/27/2022	05/27/2027	100.000	VARIES	3.9700	23.49	0.110200	0.111000	0.112900	0.114900	0.116900	39.88	41.13	
Morgan Stanley Finance LLC	61773QWN5	07/29/2022	03/14/2025	100.000	0.000	3.8193	16.18	0.106598	0.108634	0.110708	0.112822	0.114977	39.18	40.69	
Morgan Stanley Finance LLC	61760QNT7	02/13/2023	08/13/2024	100.000	VARIES	5.0700		0.007400	0.007150	0.007350			2.32	1.63	
Morgan Stanley Finance LLC	61774THV7	01/31/2023	01/31/2030	100.000	0.000	4.8416			0.134489	0.137745	0.141079	0.144494	45.01	51.21	
Morgan Stanley Finance LLC	61760QNQ3	02/03/2023	03/04/2024	100.000	VARIES	5.0632		0.009600	0.009700				3.14	0.62	
Morgan Stanley Finance LLC	61774XUA9	04/27/2023	04/30/2025	100.000	0.000	4.8000		0.133333	0.133387	0.136588	0.139866	0.143223	32.74	50.17	
Morgan Stanley Finance LLC	61773QWD7	06/25/2022	12/27/2024	100.000	0.000	4.2371	21.91	0.120219	0.122766	0.125367	0.128023		43.76	45.11	
Morgan Stanley Finance LLC	61773QWE5	06/30/2022	07/02/2025	100.000	0.000	4.0382	20.31	0.112197	0.114463	0.116774	0.119132	0.121537	41.62	43.32	
Morgan Stanley Finance LLC	61774H5A2	12/30/2022	12/30/2027	100.000	0.000	5.2002	0.14	0.144450	0.148206	0.152059	0.156013	0.160070	52.69	55.46	
Morgan Stanley Finance LLC	61773QWB1	06/23/2022	12/21/2023	100.000	0.000	3.7562	19.64	0.106277	0.108273				37.56		
Morgan Stanley Finance LLC	61774TZA9	03/08/2023	01/20/2028	100.000	0.000	5.3389			0.148303	0.151206	0.155242	0.159386	43.92	56.48	
Morgan Stanley Finance LLC	61774H4Z8	12/30/2022	01/02/2026	100.000	0.000	4.9727	0.14	0.138131	0.138169	0.141604	0.145125	0.148733	50.36	52.89	
Morgan Stanley Finance LLC	61774XUM3	06/02/2023	12/02/2026	100.000	0.000	5.1187			0.142186	0.145825	0.149557	0.153385	29.82	53.39	
Morgan Stanley Finance LLC	61760QNX8	03/27/2023	03/27/2026	100.000	VARIES	5.2407			0.008700	0.008200	0.007950	0.008150	2.34	2.89	
Morgan Stanley Finance LLC	61774XUL5	06/02/2023	06/02/2027	100.000	0.000	5.1130			0.142028	0.145659	0.149382	0.153201	29.79	53.33	
Morgan Stanley Finance LLC	61760QNW0	03/27/2023	03/27/2025	100.000	VARIES	4.8369			0.011200	0.010700	0.010950	0.011250	3.03	3.95	
Morgan Stanley Finance LLC	61774THK1	01/31/2023	01/31/2028	100.000	0.000	4.7642			0.132339	0.135491	0.138719	0.142023	44.28	50.34	
Morgan Stanley Finance LLC	61774XCR2	04/04/2023	07/03/2025	100.000	0.000	4.8815			0.135597	0.137234	0.140583	0.144014	36.50	51.21	
Morgan Stanley Finance LLC	61774TYG1	03/03/2023	03/02/2028	100.000	0.000	5.2313			0.145314	0.149094	0.152993	0.156995	43.75	55.32	
Morgan Stanley Finance LLC	61774TYH9	02/28/2023	02/28/2028	100.000	0.000	5.2014			0.144483	0.148241	0.152096	0.156052	44.24	55.02	
Morgan Stanley Finance LLC	61774TYE6	02/07/2023	02/07/2028	108.000	0.625	4.6094		0.138300	0.141400	0.144600	0.147800	0.151100	45.11	52.39	
Morgan Stanley Finance LLC	61774TYT3	02/21/2023	02/18/2028	100.000	0.000	4.9851			0.138475	0.141869	0.145405	0.149029	43.38	52.66	
Morgan Stanley Finance LLC	61774THN5	02/03/2023	02/03/2028	100.000	0.000	4.7914			0.133094	0.136283	0.139548	0.142891	44.13	50.63	
Morgan Stanley Finance LLC	61774HUV6	11/03/2022	11/04/2027	100.000	0.000	5.8023	9.35	0.161175	0.165877	0.170689	0.175641	0.180737	59.41	62.91	
Morgan Stanley Finance LLC	61774TGY2	02/03/2023	02/03/2028	100.000	0.000	4.7914			0.133094	0.136283	0.139548	0.142891	44.13	50.63	
Morgan Stanley Finance LLC	61774HUS5	11/09/2022	11/09/2027	100.000	0.000	5.8138	8.40	0.161494	0.166189	0.171020	0.175991	0.181107	59.48	62.99	
Morgan Stanley Finance LLC	61774TGT3	01/31/2023	01/29/2026	100.000	0.000	4.6214			0.128372	0.131322	0.134356	0.137461	42.94	48.76	
Morgan Stanley Finance LLC	61774TGU0	01/31/2023	01/31/2028	100.000	0.000	4.7642			0.132339	0.135491	0.138719	0.142023	44.28	50.34	
Morgan Stanley Finance LLC	61774THA3	12/27/2022	12/26/2025	100.000	0.000	4.8571	0.54	0.134919	0.138178	0.141534	0.144971	0.148491	49.19	51.61	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance LLC	61774TGZ9	02/03/2023	02/03/2028	100.000	0.000	4.7914			0.133094	0.136283	0.139548	0.142891	44.13	50.63	
Morgan Stanley Finance LLC	61774X2E2	05/22/2023	05/22/2025	100.000	0.000	4.7330			0.131472	0.134584	0.137768	0.141029	28.91	49.27	
Morgan Stanley Finance LLC	61775HSH1	08/31/2023	08/31/2028	100.000	0.000	5.5578				0.154383	0.158650	0.163083	18.68	57.40	
Morgan Stanley Finance LLC	61774XWV9	06/05/2023	06/05/2028	100.000	0.000	4.9888			0.138578	0.142034	0.145577	0.149209	28.64	51.96	
Morgan Stanley Finance LLC	61774XWV1	06/05/2023	06/05/2025	100.000	0.000	4.9410			0.137250	0.140641	0.144115	0.147676	28.36	51.44	
Morgan Stanley Finance LLC	61774DMK0	07/06/2022	07/06/2027	100.000	0.000	4.5507	22.12	0.126408	0.129285	0.132226	0.135235	0.138312	47.04	49.21	
Morgan Stanley Finance LLC	61774HYW2	11/28/2022	11/28/2029	100.000	0.000	5.3723	4.92	0.149231	0.153239	0.157355	0.161582	0.165922	54.71	57.69	
Morgan Stanley Finance LLC	61761JAR7	09/19/2022	03/19/2024	100.000	VARIES	2.1773	1.41	0.013850	0.013950	0.013900			5.01	1.08	
Morgan Stanley Finance LLC	61774XGB3	04/12/2023	04/11/2028	100.000	0.000	4.5163			0.125453	0.128270	0.131166	0.134128	32.72	47.17	
Morgan Stanley Finance LLC	61774DME4	06/30/2022	07/02/2029	100.000	0.000	4.7878	24.08	0.133030	0.136214	0.139475	0.142814	0.146233	49.62	52.02	
Morgan Stanley Finance LLC	61774HZ27	12/30/2022	12/30/2027	100.000	0.000	5.2002	0.14	0.144450	0.148206	0.152059	0.156013	0.160070	52.69	55.46	
Morgan Stanley Finance LLC	61761J4Z9	11/16/2022	11/16/2029	100.000	VARIES	5.5832	0.98	0.021450	0.020150	0.018850	0.017550	0.016600	7.37	6.43	
Morgan Stanley Finance LLC	61774XNK5	06/05/2023	06/05/2025	100.000	0.000	4.9410			0.137250	0.140641	0.144115	0.147676	28.36	51.44	
Morgan Stanley Finance LLC	61761J4Y2	11/15/2022	11/15/2029	100.000	VARIES	5.6443	0.44	0.009250	0.007850	0.006850	0.007050	0.007250	2.95	2.53	
Morgan Stanley Finance LLC	61761J4W6	10/13/2022	10/10/2025	100.000	VARIES	3.8094	0.95	0.012250	0.012500	0.012650	0.012550	0.012400	4.49	4.51	
Morgan Stanley Finance LLC	61761J4V8	10/13/2022	04/12/2024	100.000	VARIES	3.0116	0.83	0.010650	0.010800	0.010850			3.88	1.10	
Morgan Stanley Finance LLC	61761J4U0	09/29/2022	09/29/2025	100.000	VARIES	3.5478	0.79	0.008550	0.008750	0.008850	0.008750	0.008700	3.15	3.15	
Morgan Stanley Finance LLC	61761J4T3	09/29/2022	03/28/2024	100.000	VARIES	2.7406	0.59	0.006400	0.006500	0.006550			2.35	0.56	
Morgan Stanley Finance LLC	61774HH84	11/29/2022	11/29/2027	100.000	0.000	5.2152	4.64	0.144867	0.148644	0.152520	0.156497	0.160578	53.08	55.88	
Morgan Stanley Finance LLC	61774TJY9	01/31/2023	01/31/2028	100.000	0.000	4.7642			0.132339	0.135491	0.138719	0.142023	44.28	50.34	
Morgan Stanley Finance LLC	61774H6U7	01/04/2023	01/03/2028	100.000	0.000	5.2040			0.144556	0.148296	0.152155	0.156114	52.27	55.47	
Morgan Stanley Finance LLC	61761J5A3	12/06/2022	12/06/2027	100.000	VARIES	5.1313	0.23	0.009000	0.008150	0.007550	0.007750	0.007950	3.04	2.76	
Morgan Stanley Finance LLC	61774TKE1	01/31/2023	01/31/2030	100.000	0.000	4.8416			0.134489	0.137745	0.141079	0.144494	45.01	51.21	
Morgan Stanley Finance LLC	61774TKA9	01/04/2023	07/03/2025	100.000	0.000	5.0198			0.139439	0.142919	0.146506	0.150184	50.40	53.39	
Morgan Stanley Finance LLC	61774H6K9	12/28/2022	12/26/2025	100.000	0.000	4.8560	0.40	0.134889	0.138128	0.141481	0.144917	0.148435	49.18	51.59	
Morgan Stanley Finance LLC	61774XVY6	05/31/2023	05/29/2026	100.000	0.000	4.9361			0.137114	0.140479	0.143946	0.147499	29.04	51.42	
Morgan Stanley Finance LLC	61774XVX8	05/31/2023	05/29/2026	100.000	0.000	4.9361			0.137114	0.140479	0.143946	0.147499	29.04	51.42	
Morgan Stanley Finance LLC	61774XW82	06/06/2023	06/06/2028	100.000	0.000	4.8739			0.135386	0.138685	0.142065	0.145527	27.84	50.71	
Morgan Stanley Finance LLC	61774XVV2	05/31/2023	05/31/2028	100.000	0.000	5.0254			0.139594	0.143102	0.146698	0.150384	29.56	52.39	
Morgan Stanley Finance LLC	61774XVU4	05/31/2023	05/31/2028	100.000	0.000	5.0254			0.139594	0.143102	0.146698	0.150384	29.56	52.39	
Morgan Stanley Finance LLC	61774HXH6	12/05/2022	12/03/2027	100.000	0.000	5.0920	3.68	0.141444	0.145006	0.148697	0.152483	0.156366	51.76	54.43	
Morgan Stanley Finance LLC	61774TJW3	02/03/2023	02/03/2028	100.000	0.000	4.7914			0.133094	0.136283	0.139548	0.142891	44.13	50.63	
Morgan Stanley Finance LLC	61774H6S2	12/30/2022	01/02/2030	100.000	0.000	5.3707	0.15	0.149186	0.149231	0.153238	0.157353	0.161578	54.44	57.40	
Morgan Stanley Finance LLC	61774FAL6	11/03/2022	11/05/2025	100.000	0.000	5.6239	9.06	0.156268	0.160662	0.165180	0.169825	0.174600	57.55	60.83	
Morgan Stanley Finance LLC	61774DLE5	06/23/2022	12/22/2026	100.000	0.000	4.6126	24.11	0.131066	0.134089	0.137182	0.140345	0.143582	47.78	50.01	
Morgan Stanley Finance LLC	61774H6L7	01/04/2023	07/05/2024	100.000	0.000	4.9377			0.137158	0.140563	0.144034		49.56	26.49	
Morgan Stanley Finance LLC	61774HXP8	12/28/2022	11/26/2027	100.000	0.000	5.2889	0.44	0.146914	0.150108	0.154078	0.158152	0.162335	53.71	56.49	
Morgan Stanley Finance LLC	61774FAH5	10/31/2022	10/29/2025	100.000	0.000	5.5763	9.45	0.154897	0.159192	0.163631	0.168193	0.172882	57.08	60.30	
Morgan Stanley Finance LLC	61774H5V6	12/30/2023	01/02/2030	100.000	0.000	5.3707				0.149186	0.149231	0.153238	0.15	54.44	
Morgan Stanley Finance LLC	61774H5W4	01/04/2023	01/03/2028	100.000	0.000	5.2040			0.144556	0.148296	0.152155	0.156114	52.27	55.47	
Morgan Stanley Finance LLC	61773Q5W5	05/31/2022	05/31/2029	100.000	2.750	4.2085	24.62	0.119400	0.118700	0.121200	0.120500	0.123000	42.90	43.55	
Morgan Stanley Finance LLC	61774HX94	01/04/2023	01/03/2028	100.000	0.000	5.2040			0.144556	0.148296	0.152155	0.156114	52.27	55.47	
Morgan Stanley Finance LLC	61774HG51	11/16/2022	11/16/2027	100.000	0.000	5.4032	6.75	0.150089	0.154144	0.158308	0.162585	0.166977	55.13	58.15	
Morgan Stanley Finance LLC	61774H5R5	12/30/2022	12/30/2027	100.000	0.000	5.2002	0.14	0.144450	0.148206	0.152059	0.156013	0.160070	52.69	55.46	
Morgan Stanley Finance LLC	61774H5S3	12/30/2022	01/02/2025	100.000	0.000	5.0346	0.14	0.139850	0.139889	0.143411	0.147021	0.150722	50.99	53.59	
Morgan Stanley Finance LLC	61774TJF0	02/03/2023	02/05/2025	100.000	0.000	4.8150			0.133750	0.133786	0.137007	0.140305	0.143683	44.35	50.89
Morgan Stanley Finance LLC	61774HXB9	12/05/2022	12/03/2027	100.000	0.000	5.0920	3.68	0.141444	0.145006	0.148697	0.152483	0.156366	51.76	54.43	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Morgan Stanley Finance LLC	61774TJE3	02/03/2023	08/05/2024	100.000	0.000	4.8086		0.133572	0.133608	0.136820	0.140110		44.29	29.87	
Morgan Stanley Finance LLC	61774HXD5	11/28/2022	11/26/2027	100.000	0.000	5.2889	4.85	0.146914	0.150756	0.154742	0.158835	0.163035	53.85	56.73	
Morgan Stanley Finance LLC	61774XVK6	05/31/2023	05/31/2030	100.000	0.000	5.1658			0.143494	0.147201	0.151003	0.154903	30.39	53.92	
Morgan Stanley Finance, LLC	61774XZ63	06/22/2023	07/06/2028	100.000	0.000	5.0758			0.140994	0.141273	0.144858	0.148534	26.70	52.77	
Morgan Stanley Finance, LLC	61774B788	08/17/2022	09/06/2029	100.000	0.000	4.2693	15.92	0.118859	0.121396	0.123987	0.126634	0.129337	43.84	45.73	
Morgan Stanley Finance, LLC	61774FFW7	09/06/2022	09/03/2027	100.000	0.000	4.5585	14.56	0.126625	0.129463	0.132414	0.135432	0.138519	46.78	48.93	
Morgan Stanley Finance, LLC	61774DR33	09/06/2022	09/03/2027	100.000	0.000	4.5585	14.56	0.126625	0.129463	0.132414	0.135432	0.138519	46.78	48.93	
Morgan Stanley Finance, LLC	61774DQ91	08/31/2022	08/30/2029	100.000	0.000	3.8529	12.95	0.107025	0.109064	0.111188	0.113318	0.115514	39.40	40.94	
Morgan Stanley Finance, LLC	61774DQ83	08/31/2022	08/30/2029	100.000	0.000	3.8529	12.95	0.107025	0.109064	0.111188	0.113318	0.115514	39.40	40.94	
Morgan Stanley Finance, LLC	61774HL71	11/28/2022	11/28/2025	100.000	0.000	5.1721	4.74	0.143669	0.147385	0.151196	0.155106	0.159117	52.64	55.40	
Morgan Stanley Finance, LLC	61775HDZ7	07/14/2023	07/14/2028	100.000	0.000	5.3592				0.148867	0.152856	0.156952	24.86	55.66	
Morgan Stanley Finance, LLC	61774DP76	09/06/2022	09/05/2025	100.000	0.000	4.2264	13.50	0.117400	0.119867	0.122400	0.124987	0.127628	43.29	45.14	
Morgan Stanley Finance, LLC	61774DP27	09/06/2022	09/03/2027	100.000	0.000	4.5585	14.56	0.126625	0.129463	0.132414	0.135432	0.138519	46.78	48.93	
Morgan Stanley Finance, LLC	61774DP35	08/31/2022	08/31/2027	100.000	0.000	3.6468	12.26	0.101300	0.103127	0.105028	0.106932	0.108893	37.25	38.62	
Morgan Stanley Finance, LLC	61774DT23	09/06/2022	09/03/2027	100.000	0.000	4.5585	14.56	0.126625	0.129463	0.132414	0.135432	0.138519	46.78	48.93	
Morgan Stanley Finance, LLC	61774DS57	08/31/2022	08/30/2029	100.000	0.000	3.8529	12.95	0.107025	0.109064	0.111188	0.113318	0.115514	39.40	40.94	
Morgan Stanley Finance, LLC	61774FGV8	09/16/2022	09/18/2024	100.000	0.000	4.3614	12.72	0.121179	0.123822	0.126522	0.129281		44.65	33.01	
Morgan Stanley Finance, LLC	61774DA98	08/03/2022	08/01/2025	100.000	0.000	3.6630	15.06	0.101750	0.103593	0.105490	0.107422	0.109390	37.52	38.91	
Morgan Stanley Finance, LLC	61774DR90	09/06/2022	09/03/2027	100.000	0.000	4.5585	14.56	0.126625	0.129463	0.132414	0.135432	0.138519	46.78	48.93	
Morgan Stanley Finance, LLC	61774DR82	09/06/2022	09/03/2027	100.000	0.000	4.5585	14.56	0.126625	0.129463	0.132414	0.135432	0.138519	46.78	48.93	
Morgan Stanley Finance, LLC	61774DG35	08/03/2022	08/03/2027	100.000	0.000	4.0342	16.59	0.112061	0.114321	0.116627	0.118980	0.121380	41.42	43.11	
Morgan Stanley Finance, LLC	61774HSE9	10/27/2022	10/29/2025	100.000	0.000	5.7140	10.16	0.158773	0.163309	0.167974	0.172774	0.177710	58.55	61.94	
Morgan Stanley Finance, LLC	61774TV90	03/01/2023	02/27/2026	100.000	0.000	5.0761			0.141003	0.144502	0.148170	0.151930	42.73	53.60	
Morgan Stanley Finance, LLC	61774HB56	09/23/2022	09/25/2029	100.000	0.000	5.1656	14.07	0.143530	0.147237	0.151040	0.154941	0.158943	53.06	55.84	
Morgan Stanley Finance, LLC	61774HRA8	10/26/2022	01/26/2026	100.000	0.000	5.7002	10.29	0.158339	0.160595	0.165172	0.169880	0.174722	58.47	61.79	
Morgan Stanley Finance, LLC	61774HAG3	09/13/2022	09/13/2027	100.000	0.000	4.6526	13.96	0.129239	0.132245	0.135322	0.138470	0.141691	47.72	49.97	
Morgan Stanley Finance, LLC	61774HK07	10/13/2022	10/13/2027	100.000	0.000	5.4140	11.73	0.150389	0.154460	0.158641	0.162936	0.167346	55.52	58.56	
Morgan Stanley Finance, LLC	61774HA32	11/28/2022	11/28/2029	100.000	0.000	5.3723	4.92	0.149231	0.153239	0.157355	0.161582	0.165922	54.71	57.69	
Morgan Stanley Finance, LLC	61774D4E4	09/02/2022	09/03/2026	100.000	0.000	4.3303	14.31	0.120286	0.122905	0.125566	0.128285	0.131062	44.40	46.34	
Morgan Stanley Finance, LLC	61774HUB2	11/02/2022	11/02/2027	100.000	0.000	5.7872	9.48	0.160756	0.165407	0.170193	0.175118	0.180185	59.27	62.75	
Morgan Stanley Finance, LLC	61774HDH8	09/23/2022	09/25/2024	100.000	0.000	4.6094	12.55	0.128072	0.131023	0.134043	0.137132		47.21	35.94	
Morgan Stanley Finance, LLC	61774D7D3	09/02/2022	07/06/2028	100.000	0.000	4.5332	14.98	0.125922	0.127888	0.130787	0.133752	0.136783	46.54	48.67	
Morgan Stanley Finance, LLC	61774HSY5	10/28/2022	10/28/2027	100.000	0.000	5.8614	10.26	0.162817	0.167588	0.172500	0.177555	0.182759	60.08	63.66	
Morgan Stanley Finance, LLC	61774H256	12/01/2022	12/04/2024	100.000	0.000	5.1428	4.29	0.142917	0.146592	0.150361	0.154228		52.31	50.77	
Morgan Stanley Finance, LLC	61774HWJ3	10/14/2022	10/16/2024	100.000	0.000	5.1050	10.92	0.141846	0.145466	0.149179	0.152987		52.27	43.20	
Morgan Stanley Finance, LLC	61773QWU9	08/24/2022	02/23/2024	100.000	0.000	3.6443	12.86	0.101231	0.103065	0.104943			37.25	5.46	
Morgan Stanley Finance, LLC	61774X3X9	06/30/2023	07/02/2026	100.000	0.000	5.1523			0.143119	0.143160	0.146848	0.150631	25.91	53.54	
Morgan Stanley Finance, LLC	61771WBW7	06/30/2023	06/30/2028	100.000	0.000	5.1175			0.142153	0.145790	0.149521	0.153346	25.73	53.16	
Morgan Stanley Finance, LLC	61774HVS4	10/26/2022	10/26/2027	100.000	0.000	5.9864	10.81	0.166289	0.171266	0.176393	0.181672	0.187110	61.42	65.15	
Morgan Stanley Finance, LLC	61774X3M3	07/06/2023	07/06/2028	100.000	0.000	5.2087				0.144686	0.148454	0.152321	25.32	54.10	
Morgan Stanley Finance, LLC	61774HGY8	09/28/2022	09/26/2025	100.000	0.000	5.0419	13.02	0.140053	0.143544	0.147163	0.150873	0.154676	51.72	54.36	
Morgan Stanley Finance, LLC	61774X5P4	06/22/2023	06/22/2028	100.000	0.000	5.0736			0.140933	0.144509	0.148174	0.151933	26.67	52.75	
Morgan Stanley Finance, LLC	61774DM61	08/31/2022	08/29/2025	100.000	0.000	3.0960	10.41	0.086000	0.087316	0.088676	0.090048	0.091442	31.52	32.51	
Morgan Stanley Finance, LLC	61774H6P8	12/02/2022	12/02/2027	100.000	0.000	5.0920	4.10	0.141444	0.145046	0.148738	0.152525	0.156409	51.78	54.45	
Morgan Stanley Finance, LLC	61774X4F7	07/06/2023	07/03/2025	100.000	0.000	5.3617				0.148936	0.152862	0.156960	26.06	55.75	
Morgan Stanley Finance, LLC	61774X4G5	07/06/2023	07/06/2028	100.000	0.000	5.2087				0.144686	0.148454	0.152321	25.32	54.10	
Morgan Stanley Finance, LLC	61774X4D2	06/30/2023	06/30/2028	100.000	0.000	5.1175			0.142153	0.145790	0.149521	0.153346	25.73	53.16	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Royal Bank of Canada	78016NMS3	08/03/2023	08/03/2028	100.000	0.000	5.3400				0.148333	0.152294	0.156360	21.95	55.30	
Royal Bank of Canada	78015B260	12/30/2022	12/29/2028	100.000	0.000	5.1587	0.14	0.143297	0.146973	0.150764	0.154652	0.158642	52.26	54.99	
Royal Bank of Canada	78016FHT4	04/29/2022	04/29/2027	100.000	0.000	3.8373	25.92	0.108638	0.110723	0.112847	0.115012	0.117219	39.75	41.29	
Royal Bank of Canada	78012KP84	05/18/2017	02/21/2023	100.000	0.000	2.4412	146.12	0.077040					3.85		
Royal Bank of Canada	78008TLZ5	08/18/2011	08/18/2031	100.000	VARIES	4.0300	444.38	0.109396	0.109515	0.109636	0.109760	0.109886	39.44	39.52	
Royal Bank of Canada	78010UWR4	11/28/2014	11/28/2034	100.000	VARIES	3.3500	258.88	0.089331	0.089458	0.089587	0.089719	0.089853	32.19	32.28	
Royal Bank of Canada	78010UWU7	12/23/2014	12/23/2024	100.000	VARIES	2.8500	227.02	0.078942	0.078997	0.079053	0.079110		28.43	27.84	
Royal Bank of Canada	78010UWN3	09/29/2014	09/29/2034	100.000	VARIES	3.6300	286.85	0.096966	0.097228	0.097228	0.097363	0.097500	34.96	35.05	
Royal Bank of Canada	78016FXU3	11/03/2022	11/05/2024	100.000	0.000	5.5183	8.89	0.153333	0.157564	0.161911	0.166379		56.44	50.03	
Royal Bank of Canada	78016NPC5	08/23/2023	02/21/2025	100.000	0.000	6.3200				0.175556	0.181041	0.186762	22.47	65.64	
Royal Bank of Canada	78016HYV6	04/28/2023	04/30/2026	100.000	0.000	4.8027		0.133408	0.133444	0.136648	0.139930	0.143290	32.62	50.19	
Royal Bank of Canada	78016HYW4	04/28/2023	04/30/2026	100.000	0.000	4.8027		0.133408	0.133444	0.136648	0.139930	0.143290	32.62	50.19	
Royal Bank of Canada	78013XYV4	02/28/2019	03/02/2023	100.000	0.000	3.1550	127.82	0.097821					5.97		
Royal Bank of Canada	78014RQZ6	10/20/2023	10/20/2026	100.000	VARIES	6.4400				0.012619	0.012522	0.012006	0.85	4.51	
Royal Bank of Canada	78016FC69	01/31/2022	01/29/2027	100.000	0.000	2.1539	19.90	0.060471	0.061122	0.061780	0.062446	0.063118	22.09	22.56	
Royal Bank of Canada	78016NZK6	09/29/2023	03/31/2025	100.000	0.000	5.9526				0.165350	0.170299	0.175367	15.21	61.33	
Royal Bank of Canada	78016H6T2	12/05/2022	12/04/2024	100.000	0.000	5.1726	3.74	0.143683	0.147379	0.151190	0.155101		52.59	51.05	
Royal Bank of Canada	78016H6R6	12/05/2022	01/04/2024	100.000	0.000	5.6419	4.07	0.156719	0.157432	0.161873			57.46	0.49	
Royal Bank of Canada	78013XGY8	03/29/2018	03/30/2023	100.000	0.000	3.2987	168.39	0.106176					9.45		
Royal Bank of Canada	78013X6W3	05/31/2019	06/01/2023	100.000	0.000	2.5276	94.27	0.076669					11.50		
Royal Bank of Canada	78016FAH7	12/28/2021	12/28/2026	100.000	0.000	1.7360	17.58	0.049063	0.049489	0.049918	0.050352	0.050789	17.74	18.05	
Royal Bank of Canada	78014RPZ7	09/15/2023	09/15/2030	100.000	VARIES	6.5800				0.010391	0.010369	0.013479	1.10	3.73	
Royal Bank of Canada	78016NHY6	07/25/2023	01/24/2025	100.000	0.000	5.8000				0.161111	0.165757	0.170564	25.13	60.32	
Royal Bank of Canada	78014RQU7	10/17/2023	10/17/2026	100.000	VARIES	6.5000				0.007172	0.007413	0.007108	0.48	2.66	
Royal Bank of Canada	78014RQR4	09/29/2023	09/29/2028	100.000	VARIES	6.3300				0.007404	0.007382	0.007358	0.68	2.66	
Royal Bank of Canada	78016NZU4	10/04/2023	10/02/2025	100.000	0.000	5.9062				0.164061	0.168852	0.173839	14.27	60.79	
Royal Bank of Canada	78016NZT7	10/04/2023	11/01/2024	100.000	0.000	5.9755			0.165986	0.166730	0.171711		14.49	50.92	
Royal Bank of Canada	78013XYA0	02/28/2019	02/28/2025	100.000	0.000	3.2010	129.78	0.099369	0.100959	0.102575	0.104217	0.105885	36.45	37.63	
Royal Bank of Canada	78016HGX3	11/29/2022	11/28/2025	100.000	0.000	5.4830	4.87	0.152306	0.156458	0.160747	0.165154	0.169682	55.86	58.96	
Royal Bank of Canada	78016NZL4	10/04/2023	04/03/2025	100.000	0.000	5.9415				0.165042	0.169917	0.174965	14.36	61.17	
Royal Bank of Canada	78016FDV3	02/25/2022	02/25/2027	100.000	0.000	2.4504	20.93	0.068900	0.069745	0.070599	0.071464	0.072340	25.17	25.79	
Royal Bank of Canada	78016F3P7	11/26/2021	11/27/2026	100.000	0.000	1.7899	19.75	0.050615	0.051068	0.051525	0.051987	0.052452	18.33	18.66	
Royal Bank of Canada	78016FUQ5	09/21/2022	09/18/2024	100.000	0.000	4.6149	12.82	0.128192	0.131100	0.134125	0.137220		47.28	35.03	
Royal Bank of Canada	78016HKN9	02/03/2023	02/05/2025	100.000	0.000	4.9079		0.136331	0.136368	0.139714	0.143143	0.146655	45.22	51.93	
Royal Bank of Canada	78016HKL3	02/03/2023	03/05/2024	100.000	0.000	5.2728		0.146467	0.147153	0.151033			48.69	9.67	
Royal Bank of Canada	78016NM61	11/03/2023	02/05/2025	100.000	0.000	5.9722				0.165894	0.168426	0.173456	9.62	61.28	
Royal Bank of Canada	78016NLS4	08/03/2023	02/05/2025	100.000	0.000	5.7800			0.160556	0.160607	0.165249	0.170024	23.77	60.03	
Royal Bank of Canada	78016NLT2	07/31/2023	01/30/2025	100.000	0.000	5.8400				0.162222	0.166959	0.171834	24.50	60.70	
Royal Bank of Canada	78016PTS3	10/05/2022	10/03/2024	100.000	0.000	5.1064	12.20	0.141844	0.145426	0.149139	0.152947		52.35	41.25	
Royal Bank of Canada	78014RBV1	12/27/2019	12/27/2034	100.000	VARIES	2.5623	75.85	0.069225	0.069295	0.069365	0.069437	0.069510	24.93	24.99	
Royal Bank of Canada	78014RBT6	11/27/2019	11/27/2034	100.000	VARIES	2.3582	71.76	0.063774	0.063836	0.063900	0.063964	0.064029	22.97	23.02	
Royal Bank of Canada	78016NKU0	07/26/2023	01/25/2029	100.000	0.000	5.3500				0.148611	0.152564	0.156645	23.03	55.46	
Royal Bank of Canada	78016NKV8	07/26/2023	01/26/2028	100.000	0.000	5.3400				0.148333	0.152294	0.156360	22.99	55.36	
Royal Bank of Canada	78016NFC6	06/30/2023	01/02/2025	100.000	0.000	5.7900			0.160833	0.160885	0.165543	0.170335	29.12	60.45	
Royal Bank of Canada	78016NFD4	07/06/2023	01/03/2025	100.000	0.000	5.8900				0.163611	0.168349	0.173307	28.63	61.48	
Royal Bank of Canada	78016HUP3	03/29/2023	03/29/2028	100.000	0.000	4.8600			0.135000	0.138281	0.141641	0.145083	37.02	51.01	
Royal Bank of Canada	78016HUQ1	03/29/2023	03/30/2027	100.000	0.000	4.8300			0.134167	0.137425	0.140744	0.144143	36.79	50.68	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Royal Bank of Canada	78016HV23	04/06/2023	04/08/2024	100.000	0.000	5.4100		0.150278	0.150323	0.154389			40.17	14.98	
Royal Bank of Canada	78016NEU7	06/30/2023	06/30/2028	100.000	0.000	5.3200			0.147778	0.151709	0.155744	0.159887	26.75	55.35	
Royal Bank of Canada	78013X3H9	03/29/2019	03/30/2023	100.000	0.000	2.8294	111.31	0.086723					7.72		
Royal Bank of Canada	78014RNM8	06/09/2023	06/09/2026	100.000	6.500	5.9000			0.013531	0.013341	0.012837	0.013219	2.72	4.70	
Royal Bank of Canada	78016HVC1	03/17/2023	09/19/2024	100.000	0.000	5.1400		0.142778	0.142819	0.146489	0.150254		40.93	38.47	
Royal Bank of Canada	78016HEA4	12/07/2022	12/04/2026	100.000	0.000	4.9771	3.32	0.138253	0.141636	0.145161	0.148773	0.152475	50.57	53.11	
Royal Bank of Canada	78016HUZ1	03/15/2023	09/13/2024	100.000	0.000	5.3308			0.148078	0.151981	0.156032		42.77	39.03	
Royal Bank of Canada	78016NFG7	07/07/2023	07/06/2028	100.000	0.000	5.5000			0.152778	0.156956	0.161272		26.58	57.24	
Royal Bank of Canada	78016HE48	12/29/2022	06/26/2026	100.000	0.000	5.1520	0.29	0.143111	0.146736	0.150516	0.154393	0.158371	52.21	54.92	
Royal Bank of Canada	78016NFP9	07/06/2023	07/06/2028	100.000	0.000	5.5000				0.152778	0.156979	0.161296	26.74	57.25	
Royal Bank of Canada	78013XC55	01/31/2018	01/31/2023	100.000	0.000	3.0653	161.45	0.097639					2.83		
Royal Bank of Canada	78016HTP5	03/20/2023	03/19/2026	100.000	0.000	5.1180			0.142167	0.145785	0.149515	0.153341	40.32	53.92	
Royal Bank of Canada	78016HTRL1	03/31/2023	04/01/2027	100.000	0.000	5.0459			0.140164	0.143720	0.147346	0.151063	38.30	53.05	
Royal Bank of Canada	78016HTQ3	03/20/2023	03/19/2026	100.000	0.000	5.1180			0.142167	0.145785	0.149515	0.153341	40.32	53.92	
Royal Bank of Canada	78016HTN0	04/05/2023	04/03/2025	100.000	0.000	5.1600			0.143333	0.146990	0.150783	0.154673	38.45	54.28	
Royal Bank of Canada	78016NVA2	08/22/2023	09/20/2024	100.000	0.000	6.0100			0.166944	0.167725	0.172765		21.61	44.35	
Royal Bank of Canada	78014RLW8	03/28/2023	03/28/2025	100.000	VARIES	5.2200			0.007441	0.007506	0.007703	0.007905	2.03	2.77	
Royal Bank of Canada	78014RLS7	03/17/2023	03/17/2025	100.000	VARIES	5.0000			0.009940	0.009862	0.010111	0.010365	2.80	3.65	
Royal Bank of Canada	78016NUZ8	08/22/2023	09/02/2028	100.000	0.000	5.6094			0.155817	0.156059	0.160436	0.164936	20.13	58.03	
Royal Bank of Canada	78014RLR9	03/17/2023	03/17/2033	100.000	VARIES	5.8620			0.162398	0.160632	0.158814	0.157884	45.97	57.12	
Royal Bank of Canada	78016NDR5	07/06/2023	01/05/2027	100.000	0.000	5.5000				0.152778	0.156956	0.161272	26.74	57.25	
Royal Bank of Canada	78014RMK3	05/05/2023	05/05/2028	100.000	VARIES	5.9200			0.023856	0.023823	0.023790	0.023755	5.60	8.57	
Royal Bank of Canada	78012KD7	06/29/2015	06/29/2035	100.000	VARIES	3.4100	239.76	0.088712	0.088906	0.089104	0.089306	0.089511	31.97	32.11	
Royal Bank of Canada	78016NVE4	09/20/2023	03/20/2025	100.000	0.000	5.9146				0.164294	0.169153	0.174155	16.59	61.02	
Royal Bank of Canada	78016HX88	04/28/2023	04/29/2027	100.000	0.000	4.7000			0.130556	0.133641	0.136781	0.139996	31.92	49.07	
Royal Bank of Canada	78016HWR7	05/03/2023	05/01/2025	100.000	0.000	4.9107			0.136408	0.139720	0.143151	0.146666	32.66	51.33	
Royal Bank of Canada	78016NHB6	06/21/2023	06/21/2028	100.000	0.000	5.2600			0.146111	0.149954	0.153898	0.157945	27.80	54.77	
Royal Bank of Canada	78015QFM8	08/10/2023	08/21/2024	100.000	6.100	5.8300			0.161849	0.152800	0.080957		22.86	38.14	
Royal Bank of Canada	78016HWJ5	05/02/2023	11/02/2026	100.000	0.000	4.8574			0.134928	0.138205	0.141561	0.144999	32.44	50.76	
Royal Bank of Canada	78013XFK9	02/28/2018	02/28/2023	100.000	0.000	3.2254	167.59	0.103469					5.90		
Royal Bank of Canada	78016HFG0	01/04/2023	01/03/2025	100.000	0.000	5.2018			0.144494	0.148232	0.152087	0.156043	52.25	55.45	
Royal Bank of Canada	78016NXY8	09/29/2023	09/29/2028	100.000	0.000	5.7430				0.159528	0.164109	0.168821	14.68	59.11	
Royal Bank of Canada	78016NXZ5	10/04/2023	10/04/2028	100.000	0.000	5.7909				0.160858	0.165516	0.170308	13.99	59.57	
Royal Bank of Canada	78016HXD7	04/28/2023	04/28/2028	100.000	0.000	4.4400			0.123333	0.126071	0.128870	0.131731	30.14	46.25	
Royal Bank of Canada	78016HXB1	05/03/2023	05/01/2025	100.000	0.000	4.9107			0.136408	0.139720	0.143151	0.146666	32.66	51.33	
Royal Bank of Canada	78016HWZ9	04/05/2023	04/08/2024	100.000	0.000	5.3968		0.149911	0.149979	0.154026			40.23	14.94	
Royal Bank of Canada	78016NXF9	09/05/2023	12/04/2024	100.000	0.000	5.8694			0.163039	0.165405	0.170259		18.98	55.95	
Royal Bank of Canada	78013X4T2	04/30/2019	04/28/2023	100.000	0.000	2.9042	111.63	0.089225					10.44		
Royal Bank of Canada	78016NGB7	07/06/2023	07/03/2025	100.000	0.000	5.7500				0.159722	0.164238	0.168960	27.95	59.96	
Royal Bank of Canada	78015KDC5	11/29/2019	12/01/2025	100.000	0.000	2.1621	68.69	0.064068	0.064761	0.065461	0.066168	0.066884	23.23	23.74	
Royal Bank of Canada	78016NXC6	09/07/2023	09/05/2025	100.000	0.000	5.6630				0.157306	0.161710	0.166289	17.93	58.46	
Royal Bank of Canada	78016NGA9	07/06/2023	08/02/2024	100.000	0.000	6.0000			0.166667	0.167389	0.172411		29.27	36.22	
Royal Bank of Canada	78016HVH0	03/31/2023	03/31/2026	100.000	0.000	4.9955			0.138764	0.142230	0.145782	0.149424	37.92	52.50	
Royal Bank of Canada	78016NFW2	06/28/2023	12/29/2028	100.000	0.000	5.3600			0.148889	0.152901	0.156999	0.161207	27.25	55.80	
Royal Bank of Canada	78016NFX0	06/28/2023	12/29/2027	100.000	0.000	5.3400			0.148333	0.152316	0.156383	0.160558	27.15	55.58	
Royal Bank of Canada	78016NWW3	08/31/2023	09/03/2024	100.000	0.000	6.0551			0.168197	0.168282	0.173377		20.36	41.64	
Royal Bank of Canada	78016HV22	03/31/2023	04/30/2026	100.000	0.000	4.9956		0.138767	0.139344	0.142825	0.146392	0.150049	37.96	52.50	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Royal Bank of Canada	78016HFE5	01/04/2023	02/01/2024	100.000	0.000	5.5035		0.152875	0.153506	0.157730			55.42	4.73	
Royal Bank of Canada	78016NXU6	10/04/2023	01/03/2025	100.000	0.000	5.6136				0.155933	0.158097	0.162535	13.57	57.70	
Royal Bank of Canada	78016NXT9	09/29/2023	10/01/2025	100.000	0.000	5.8918			0.163661	0.163715	0.168538	0.173502	15.06	60.69	
Royal Bank of Canada	78016NXS1	10/04/2023	07/02/2027	100.000	0.000	5.7538				0.159828	0.162076	0.166738	13.91	59.18	
Royal Bank of Canada	78013XWE4	01/31/2019	02/01/2024	100.000	0.000	3.6269	151.31	0.114264	0.116336	0.118445			42.14	3.55	
Royal Bank of Canada	78013X5E4	04/30/2019	05/01/2023	100.000	0.000	2.8548	109.64	0.087577					10.51		
Royal Bank of Canada	78016NKR3	09/29/2023	07/01/2027	100.000	0.000	5.7212				0.161246	0.165858	0.170603	14.62	58.88	
Royal Bank of Canada	78015QEX5	06/06/2023	06/18/2024	100.000	5.900	5.6200			0.156190	0.146703	0.077846		32.13	26.87	
Royal Bank of Canada	78016NAY3	05/31/2023	05/31/2028	100.000	0.000	5.2000			0.144444	0.148200	0.152053	0.156007	30.59	54.29	
Royal Bank of Canada	78016FKA1	05/27/2022	05/27/2027	100.000	0.000	4.0397	24.09	0.114480	0.116793	0.119152	0.121559	0.124014	41.79	43.49	
Royal Bank of Canada	78016NRU3	08/31/2023	06/03/2027	100.000	0.000	5.6151			0.155975	0.158238	0.162680	0.167247	18.94	58.02	
Royal Bank of Canada	78016NRV1	09/06/2023	06/03/2027	100.000	0.000	5.7524			0.159789	0.162010	0.166670	0.171464	18.44	59.43	
Royal Bank of Canada	78016NB55	05/10/2023	05/08/2025	100.000	0.000	4.7300			0.131389	0.134462	0.137642	0.140897	30.51	49.32	
Royal Bank of Canada	78016NAR8	06/05/2023	07/03/2024	100.000	0.000	5.6800			0.157778	0.158475	0.162975		32.63	29.65	
Royal Bank of Canada	78016NAM9	05/24/2023	11/24/2028	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	30.88	53.24	
Royal Bank of Canada	78015B435	10/06/2022	09/28/2028	100.000	0.000	5.5234	13.04	0.153428	0.157477	0.161826	0.166295	0.170887	56.74	59.90	
Royal Bank of Canada	78016NAN7	05/24/2023	11/24/2027	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	29.84	51.40	
Royal Bank of Canada	78016NSJ7	09/06/2023	09/06/2028	100.000	0.000	5.4487				0.151353	0.155476	0.159712	17.41	56.19	
Royal Bank of Canada	78016NSH1	08/31/2023	08/31/2028	100.000	0.000	5.5570				0.154361	0.158626	0.163058	18.68	57.39	
Royal Bank of Canada	78016HR36	03/02/2023	03/04/2025	100.000	0.000	5.5725		0.154792	0.154840	0.159154	0.163588	0.168146	46.80	59.15	
Royal Bank of Canada	78016NBD8	05/11/2023	06/13/2024	100.000	0.000	5.2700		0.146389	0.147075	0.150950			33.87	24.45	
Royal Bank of Canada	78016NSB4	08/31/2023	09/03/2024	100.000	0.000	6.0551			0.168197	0.168282	0.173377		20.36	41.64	
Royal Bank of Canada	78016HQP8	02/23/2023	02/22/2027	100.000	0.000	5.3734			0.149261	0.153249	0.157366	0.161594	46.49	56.99	
Royal Bank of Canada	78016HR28	03/02/2023	04/02/2024	100.000	0.000	5.7359		0.159331	0.160092	0.164684			48.25	14.99	
Royal Bank of Canada	78016HQN3	02/23/2023	02/23/2028	100.000	0.000	5.2888			0.146911	0.150796	0.154784	0.158877	45.75	56.04	
Royal Bank of Canada	78016NA23	09/29/2023	09/29/2028	100.000	0.000	5.7430				0.159528	0.164109	0.168821	14.68	59.11	
Royal Bank of Canada	78016NA31	09/29/2023	10/01/2024	100.000	0.000	6.0118			0.166994	0.167050	0.172072		15.37	46.01	
Royal Bank of Canada	78016NAA5	05/31/2023	11/29/2024	100.000	0.000	5.6500			0.156944	0.161353	0.165912		33.26	53.74	
Royal Bank of Canada	78012KT64	05/31/2017	06/01/2023	100.000	0.000	2.5535	152.29	0.081558					12.23		
Royal Bank of Canada	78016ND79	09/26/2023	12/27/2024	100.000	0.000	6.2198			0.172772	0.175489	0.180946		16.42	63.46	
Royal Bank of Canada	78014RLC2	02/24/2023	02/24/2033	100.000	VARIES	5.2450			0.145147	0.142929	0.140653	0.138316	44.31	50.46	
Royal Bank of Canada	78016NDH7	06/23/2023	12/26/2024	100.000	0.000	5.7400		0.159444	0.159521	0.164099	0.168809		30.01	59.10	
Royal Bank of Canada	78016NDA2	05/31/2023	05/28/2025	100.000	0.000	5.3000			0.147222	0.151080	0.155084	0.159194	31.19	55.38	
Royal Bank of Canada	78016HSP6	02/23/2023	03/21/2024	100.000	0.000	5.5994		0.155539	0.156216	0.160590			48.53	12.85	
Royal Bank of Canada	78016HSQ4	02/23/2023	03/21/2024	100.000	0.000	5.5994		0.155539	0.156216	0.160590			48.53	12.85	
Royal Bank of Canada	78016NSU2	08/31/2023	09/03/2025	100.000	0.000	5.8616			0.162822	0.162902	0.167676	0.172590	19.71	60.65	
Royal Bank of Canada	78016HRD4	02/28/2023	02/26/2027	100.000	0.000	5.2962			0.147117	0.150969	0.154967	0.159071	45.06	56.08	
Royal Bank of Canada	78016NSV0	09/06/2023	09/04/2025	100.000	0.000	5.6561				0.157114	0.161508	0.166075	18.07	58.40	
Royal Bank of Canada	78016NSR9	09/06/2023	09/04/2025	100.000	0.000	5.6559				0.157108	0.161502	0.166069	18.07	58.40	
Royal Bank of Canada	78016NSQ1	09/06/2023	10/03/2024	100.000	0.000	5.9617			0.165603	0.166343	0.171302		19.11	46.14	
Royal Bank of Canada	78016NBM6	05/31/2023	05/28/2027	100.000	0.000	5.2300			0.145278	0.149035	0.152932	0.156931	30.78	54.61	
Royal Bank of Canada	78016NCK1	05/24/2023	11/22/2024	100.000	0.000	5.3200			0.147778	0.151665	0.155699		32.22	49.41	
Royal Bank of Canada	78016HRZ5	03/14/2023	03/15/2024	100.000	0.000	5.7068			0.158522	0.163071			45.98	12.07	
Royal Bank of Canada	78016NCJ4	05/26/2023	05/29/2026	100.000	0.000	5.1100		0.141944	0.142005	0.145633	0.149354	0.153170	30.65	53.34	
Royal Bank of Canada	78016NQ42	11/03/2023	11/05/2025	100.000	0.000	6.0060			0.166833	0.166889	0.171901	0.177063	9.68	61.55	
Royal Bank of Canada	78016NQ34	11/03/2023	12/04/2024	100.000	0.000	5.9654			0.165706	0.166557	0.171525		9.63	56.36	
Royal Bank of Canada	78016NP68	11/03/2023	08/04/2027	100.000	0.000	6.0023				0.166731	0.169260	0.174340	9.67	61.60	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
SG Structured Prods, Inc	78423AL75	03/31/2011	03/31/2031	100.000	VARIES	4.2878	420.06	0.090028	0.089531	0.089022	0.088503	0.090401	32.23	32.08	
SG Structured Prods, Inc	83368WJB8	01/31/2014	01/31/2033	91.000	VARIES	4.0761	316.08	0.104577	0.105536	0.106514	0.107513	0.108243	38.11	38.79	
SG Structured Prods, Inc	83368WPM7	06/26/2014	06/26/2034	100.000	VARIES	3.6333	292.07	0.097460	0.097914	0.098376	0.098846	0.099164	35.17	35.50	
SG Structured Prods, Inc	78423AT93	05/31/2011	05/30/2031	100.000	VARIES	4.0970	396.75	0.084730	0.083501	0.084577	0.083816	0.086951	30.70	30.89	
SG Structured Prods, Inc	83368WNR8	05/22/2014	05/22/2034	91.000	VARIES	3.6947	271.43	0.090522	0.091067	0.091622	0.092187	0.092647	32.73	33.13	
SG Structured Prods, Inc	78423AR20	04/29/2011	04/30/2026	100.000	VARIES	4.1342	432.09	0.105971	0.107109	0.108271	0.109457	0.110761	38.49	39.34	
SG Structured Prods, Inc	78423AF80	02/28/2011	02/28/2031	100.000	VARIES	4.1578	407.79	0.086194	0.084762	0.085665	0.084706	0.087900	31.13	31.45	
SG Structured Prods, Inc	78423AW99	06/30/2011	06/30/2026	100.000	VARIES	3.9854	410.84	0.101064	0.100548	0.102820	0.102880	0.105922	36.80	37.65	
SG Structured Prods, Inc	78423AW81	06/30/2011	06/30/2023	100.000	VARIES	3.9769	453.12	0.110546					19.79		
SG Structured Prods, Inc	78423AW73	06/30/2011	06/30/2031	100.000	VARIES	4.0073	373.05	0.079736	0.079958	0.082405	0.083093	0.086112	29.15	30.29	
SG Structured Prods, Inc	78423AW65	06/30/2011	06/30/2031	100.000	VARIES	4.0040	367.71	0.079819	0.081388	0.082988	0.084620	0.086285	29.02	30.17	
SG Structured Prods, Inc	83368WBT7	02/28/2013	02/28/2033	100.000	VARIES	3.4646	314.39	0.091925	0.091242	0.092874	0.092498	0.094686	33.54	34.15	
SG Structured Prods, Inc	83368WSX0	08/29/2014	08/29/2034	100.000	VARIES	3.4025	269.35	0.088780	0.089533	0.088827	0.090078	0.089863	32.55	32.87	
SG Structured Prods, Inc	83368WBX8	03/28/2013	03/31/2033	100.000	VARIES	2.9028	261.47	0.076715	0.077174	0.077639	0.078111	0.078475	27.78	28.11	
SG Structured Prods, Inc	83368WBD2	01/31/2013	01/31/2033	100.000	VARIES	3.8966	374.92	0.111065	0.111847	0.112645	0.113458	0.113903	40.36	40.89	
SG Structured Prods, Inc	83368WBG5	01/31/2013	01/31/2033	100.000	VARIES	3.8943	357.95	0.101030	0.101590	0.102161	0.102743	0.103277	36.64	37.05	
SG Structured Prods, Inc	83368WCQ2	04/30/2013	05/01/2033	100.000	VARIES	1.6708	35.64	0.010955					1.31		
SG Structured Prods, Inc	83368WU58	06/30/2015	06/30/2035	100.000	VARIES	3.7086	260.26	0.098512	0.099156	0.099812	0.100480	0.100994	35.58	36.05	
SG Structured Prods, Inc	83368WCY5	05/03/2013	05/03/2023	100.000	VARIES	3.1496	302.63	0.087419					10.67		
SG Structured Prods, Inc	83368WCB5	04/12/2013	04/12/2033	100.000	VARIES	3.9684	355.56	0.104437	0.105044	0.105662	0.106293	0.106794	37.80	38.24	
SG Structured Prods, Inc	83368WTC5	09/30/2014	09/30/2029	100.000	VARIES	3.5292	288.24	0.097637	0.097769	0.097903	0.097966	0.098030	35.20	35.27	
SG Structured Prods, Inc	83368WCG4	04/30/2013	04/29/2033	100.000	VARIES	3.9499	354.71	0.105701	0.106326	0.106964	0.107614	0.108079	38.24	38.69	
SG Structured Prods, Inc	78423A2P6	07/29/2011	07/29/2031	100.000	VARIES	3.8133	341.30	0.075397	0.076835	0.078300	0.079793	0.081314	27.84	28.91	
SG Structured Prods, Inc	78423AU26	05/31/2011	05/30/2023	100.000	VARIES	4.1100	467.35	0.113246					16.87		
SG Structured Prods, Inc	78423AD90	01/31/2011	01/31/2031	100.000	VARIES	4.1899	398.53	0.082758	0.084492	0.086262	0.088069	0.089914	30.63	31.93	
SG Structured Prods, Inc	78423AU83	05/31/2011	05/29/2026	100.000	VARIES	4.1202	426.62	0.104973	0.104400	0.106721	0.106746	0.109746	38.27	39.16	
SG Structured Prods, Inc	78423A2E1	07/29/2011	07/29/2031	100.000	VARIES	3.8227	339.50	0.075521	0.076964	0.078435	0.079934	0.081462	27.89	28.97	
SG Structured Prods, Inc	78423A2D3	07/29/2011	07/29/2031	100.000	VARIES	3.8136	334.49	0.075400	0.076838	0.078303	0.079796	0.081318	27.84	28.92	
SG Structured Prods, Inc	83369EGU8	03/23/2016	03/23/2026	100.000	VARIES	1.6326	63.41	0.026306	0.026521	0.026737	0.026956	0.027176	9.55	9.71	
SG Structured Prods, Inc	83368WRU7	08/29/2014	08/29/2034	100.000	VARIES	3.4030	272.41	0.091230	0.092076	0.091422	0.092783	0.092637	33.48	33.86	
SG Structured Prods, Inc	78423AE99	02/25/2011	02/25/2026	100.000	VARIES	4.0468	421.62	0.102269	0.103575	0.104908	0.106268	0.107757	37.38	38.37	
SG Structured Prods, Inc	78423A3B6	08/31/2011	08/29/2031	100.000	VARIES	3.8090	340.49	0.074105	0.075932	0.076537	0.078852	0.079914	27.68	28.86	
SG Structured Prods, Inc	78423EEJ9	10/31/2012	10/29/2032	100.000	VARIES	2.3463	216.05	0.059630	0.059813	0.059997	0.060007	0.060016	21.52	21.60	
SG Structured Prods, Inc	78423EES9	11/30/2012	11/30/2032	100.000	VARIES	2.3877	216.95	0.059084	0.059079	0.059074	0.058881	0.058686	21.27	21.22	
SG Structured Prods, Inc	83368WGF2	11/29/2013	11/30/2033	100.000	VARIES	4.4027	375.28	0.117580	0.118242	0.118919	0.119387	0.119866	42.49	42.92	
SG Structured Prods, Inc	83368WFL0	10/31/2013	10/31/2033	100.000	VARIES	4.2911	372.84	0.117122	0.117827	0.118548	0.119003	0.119469	42.38	42.82	
SG Structured Prods, Inc	78423EEA8	12/31/2012	12/31/2032	100.000	VARIES	2.3864	211.05	0.057356	0.057455	0.057556	0.057576	0.057597	20.67	20.72	
SG Structured Prods, Inc	78423AJ45	03/31/2011	03/31/2026	100.000	VARIES	3.9820	404.12	0.099874	0.101140	0.102624	0.104138	0.105681	36.43	37.50	
SG Structured Prods, Inc	83368WHA2	12/30/2013	12/30/2032	93.000	VARIES	4.4186	351.84	0.115915	0.116979	0.118066	0.118821	0.119593	41.92	42.64	
SG Structured Prods, Inc	83368WHD6	12/30/2013	12/30/2033	100.000	VARIES	4.4457	369.25	0.116652	0.117339	0.118041	0.118758	0.119491	42.12	42.63	
SG Structured Prods, Inc	83368WGM7	11/29/2013	11/29/2032	90.000	VARIES	4.3778	332.07	0.108024	0.109162	0.110325	0.111268	0.112230	39.17	39.95	
SG Structured Prods, Inc	83368WXN6	11/26/2014	11/26/2034	100.000	VARIES	3.3123	255.31	0.089694	0.090051	0.090413	0.090782	0.091157	32.38	32.64	
SG Structured Prods, Inc	83368WGR6	11/29/2013	11/29/2032	90.000	VARIES	4.3778	332.07	0.108022	0.109160	0.110323	0.111265	0.112228	39.17	39.95	
SG Structured Prods, Inc	83368WDR9	07/31/2013	07/31/2033	100.000	VARIES	4.5906	402.47	0.122077	0.122990	0.123924	0.124726	0.125548	44.39	45.00	
SG Structured Prods, Inc	78423ECP9	08/31/2012	08/31/2027	100.000	VARIES	2.2060	211.06	0.055840	0.055224	0.056132	0.055824	0.057059	20.30	20.60	
SG Structured Prods, Inc	83368WDT5	07/31/2013	07/31/2033	100.000	VARIES	4.5832	405.75	0.126210	0.127378	0.128572	0.129372	0.130189	46.00	46.67	
SG Structured Prods, Inc	78423ECE2	08/31/2012	08/31/2032	100.000	VARIES	2.2189	199.20	0.052618	0.051854	0.052518	0.051878	0.052667	19.05	19.12	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
SG Structured Prods, Inc	83368WDV0	07/31/2013	07/31/2033	100.000	VARIES	4.5941	388.10	0.115249	0.116271	0.117316	0.118370	0.119448	41.99	42.75	
SG Structured Prods, Inc	83368WDW8	08/30/2013	08/31/2033	100.000	VARIES	4.6389	400.71	0.123257	0.122190	0.124508	0.124142	0.127226	44.95	45.84	
SG Structured Prods, Inc	83368WDX6	08/30/2013	08/31/2033	100.000	VARIES	4.6414	413.46	0.128888	0.127614	0.129873	0.129328	0.132373	46.93	47.74	
SG Structured Prods, Inc	83369EKC3	06/24/2016	06/26/2023	100.000	0.000	1.8500	127.56	0.057930					10.14		
SG Structured Prods, Inc	83368WUJ8	09/30/2014	09/30/2034	100.000	VARIES	3.5842	280.61	0.096078	0.096437	0.096802	0.097120	0.097442	34.72	34.96	
SG Structured Prods, Inc	83368WUL3	09/30/2014	09/30/2034	100.000	VARIES	3.5616	279.47	0.095918	0.096273	0.096635	0.097003	0.097377	34.66	34.92	
SG Structured Prods, Inc	83368WDM0	06/28/2013	06/28/2033	100.000	VARIES	4.7593	421.76	0.129710	0.130589	0.131490	0.132411	0.133028	46.86	47.51	
SG Structured Prods, Inc	83367TAN9	09/28/2012	09/28/2027	100.000	VARIES	4.2451	404.05	0.110044	0.110770	0.111512	0.112307	0.113120	39.88	40.44	
SG Structured Prods, Inc	78423EDJ0	09/28/2012	09/30/2032	100.000	VARIES	2.1721	193.35	0.052156	0.052202	0.052248	0.052155	0.052060	18.79	18.78	
SG Structured Prods, Inc	83368WFA4	10/31/2013	10/31/2033	100.000	VARIES	4.2945	363.35	0.112150	0.112918	0.113704	0.114351	0.115012	40.61	41.13	
SG Structured Prods, Inc	78423EDN1	10/31/2012	10/29/2027	100.000	VARIES	2.3465	218.05	0.061417	0.061853	0.062294	0.062683	0.063077	22.24	22.54	
SG Structured Prods, Inc	83368WVM0	10/31/2014	10/31/2034	100.000	VARIES	3.4502	268.94	0.094161	0.094582	0.095010	0.095315	0.095624	34.03	34.30	
SG Structured Prods, Inc	83368WELL1	09/30/2013	09/30/2033	100.000	VARIES	4.5116	393.49	0.122918	0.123887	0.124879	0.125642	0.126422	44.60	45.23	
SG Structured Products,	78423AYJ5	08/31/2010	08/29/2025	100.000	0.000	3.6972	386.53	0.090502	0.092681	0.093368	0.096139	0.097382	33.79	35.18	
SHALLOWATER TEX INDPT SC	819309MJ1	11/20/2020	02/15/2023	98.515	0.000	0.6701	14.03	0.018553					0.82		
SOCIETE GENERALE	83369NNM8	06/23/2022	06/20/2025	100.000	0.000	4.3300	22.64	0.122838	0.125498	0.128215	0.130991	0.133827	44.76	46.72	
SOCIETE GENERALE	83369NUQ1	06/21/2022	12/18/2024	100.000	0.000	4.8300	25.53	0.137353	0.140670	0.144067	0.147546		50.13	50.62	
SOCORRO TEX INDPT SCH DI	833715HG3	06/11/2020	08/15/2027	86.381	0.000	2.0499	46.24	0.051422	0.051949	0.052482	0.053020	0.053563	18.75	19.14	
SOCORRO TEX INDPT SCH DI	833715HD0	06/11/2020	08/15/2024	93.056	0.000	1.7299	41.89	0.046425	0.046827	0.047232	0.047640		16.90	10.65	
SOCORRO TEX INDPT SCH DI	833715HE8	06/11/2020	08/15/2025	90.905	0.000	1.8499	43.82	0.048625	0.049075	0.049529	0.049987	0.050450	17.71	18.04	
SOCORRO TEX INDPT SCH DI	833715HC2	06/11/2020	08/15/2023	95.211	0.000	1.5501	38.33	0.042398	0.042726				9.56		
SOUTH TEXAS CMNTY COLLEGE	84055QGN4	07/23/2020	08/15/2025	90.800	0.000	1.9159	43.24	0.050261	0.050743	0.051229	0.051720	0.052215	18.31	18.66	
STEPHENVILLE TEX INDPT S	859128HW3	06/25/2020	02/15/2023	96.808	0.000	1.2330	30.42	0.034039					1.50		
STEPHENVILLE TEX INDPT S	859128HX1	06/25/2020	02/15/2024	94.854	0.000	1.4570	35.31	0.039600	0.039889	0.040179			14.39	1.77	
San Luis Obispo County	798703BB9	07/02/2003	09/01/2029	22.806	0.000	5.7298	458.18	0.107175	0.110246	0.113404	0.116653	0.119995	39.88	42.20	
San Luis Obispo County	798703BC7	07/02/2003	09/01/2030	21.553	0.000	5.7298	433.01	0.101289	0.104191	0.107176	0.110247	0.113405	37.69	39.88	
San Luis Obispo County	798703BA1	07/02/2003	09/01/2028	24.132	0.000	5.7297	484.81	0.113403	0.116652	0.119994	0.123431	0.126967	42.20	44.65	
San Luis Obispo County	798703AV6	07/02/2003	09/01/2023	32.578	0.000	5.6397	637.90	0.148184	0.152362				36.32		
San Luis Obispo County	798703AY0	07/02/2003	09/01/2026	27.018	0.000	5.7298	542.80	0.126969	0.130606	0.134348	0.138197	0.142156	47.25	50.00	
San Luis Obispo County	798703AZ7	07/02/2003	09/01/2027	25.534	0.000	5.7298	512.99	0.119995	0.123433	0.126969	0.130606	0.134348	44.65	47.25	
San Luis Obispo County	798703AW4	07/02/2003	09/01/2024	30.563	0.000	5.6797	605.33	0.141051	0.145057	0.149176	0.153413		52.47	36.56	
San Luis Obispo County	798703AX2	07/02/2003	09/01/2025	28.774	0.000	5.6997	573.16	0.133761	0.137572	0.141493	0.145525	0.149673	49.77	52.64	
Santa Monica School, CA	802498PT6	10/11/2016	07/01/2032	95.746	3.000	3.3503	14.24	0.007096	0.007215	0.007335	0.007458	0.007583	2.58	2.66	
Seacor Holdings, Inc.	811904AN1	05/15/2018	05/15/2030	100.000	3.250	7.6251	387.97	0.260470	0.266959	0.273695	0.280688	0.287947	95.55	100.44	
Societe General	83369NMB3	05/17/2022	05/17/2029	100.000	0.000	4.0200	25.11	0.113911	0.116201	0.118536	0.120919	0.123349	41.62	43.31	
Societe Generale	83370BFL2	08/31/2023	08/31/2038	100.000	0.000	5.5100				0.153056	0.157249	0.161605	18.52	56.89	
Societe Generale	83370B7A5	06/09/2023	06/02/2026	100.000	0.000	5.3300			0.148056	0.151848	0.155895	0.160049	30.02	55.63	
Societe Generale	83370B6P3	05/25/2023	06/21/2024	100.000	0.000	5.5700		0.154722	0.155345	0.159671			33.58	27.14	
Societe Generale	83370BGM9	09/22/2023	09/24/2026	100.000	0.000	5.6600			0.157222	0.157272	0.161722	0.166299	15.57	58.29	
Societe Generale	83370B6G3	05/09/2023	05/07/2024	100.000	0.000	5.0900			0.141389	0.144947			32.99	18.26	
Societe Generale	83370B6E8	05/09/2023	05/09/2024	100.000	0.000	5.0900			0.141389	0.144987			32.99	18.56	
Societe Generale	83370B3S0	03/31/2023	03/31/2029	100.000	VARIES	5.2570			0.145350	0.142600	0.140950	0.142500	39.19	50.94	
Societe Generale	83370B3D3	03/30/2023	03/30/2028	100.000	VARIES	4.5900			0.127150	0.125900	0.124850	0.123850	33.93	43.82	
Societe Generale	83370B3E1	03/16/2023	03/27/2024	100.000	0.000	4.7800		0.132778	0.132972	0.136150			38.19	11.71	
Societe Generale	83370BEP4	08/25/2023	02/20/2025	100.000	0.000	5.1750				0.143750	0.147366	0.151179	18.11	53.37	
Societe Generale	83370BF65	08/31/2023	08/31/2028	100.000	0.000	5.4300				0.150833	0.154906	0.159135	18.25	56.04	
Societe Generale	83370BER0	08/25/2023	02/20/2025	100.000	0.000	5.1750				0.143750	0.147366	0.151179	18.11	53.37	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Societe Generale	83369NZL7	02/17/2023	02/17/2035	100.000	VARIABLE	4.8800		0.133967	0.130483	0.126883	0.123167	0.141567	41.66	45.34	
Societe Generale	83369NZS2	02/23/2023	03/21/2024	100.000	0.000	5.5800		0.155000	0.155673	0.160016			48.36	12.80	
Societe Generale	83369NP38	07/14/2022	07/14/2037	100.000	VARIABLE	4.8000	22.06	0.131950	0.126400	0.120750	0.114950	0.110600	44.64	40.72	
Societe Generale	83370BJW4	10/31/2023	10/31/2033	100.000	VARIABLE	6.3300			0.171583	0.163350	0.164700		10.72	61.97	
Societe Generale	83369NPJ3	07/29/2022	07/29/2037	100.000	VARIABLE	4.5700	19.17	0.125900	0.121750	0.117550	0.113200	0.109950	43.32	40.36	
Societe Generale	83370B7F4	06/13/2023	06/08/2026	100.000	0.000	5.3800			0.149444	0.153353	0.157478	0.161714	29.68	56.14	
Societe Generale	83369NMA5	05/18/2022	05/20/2024	100.000	VARIABLE	3.4900	21.75	0.097300	0.098900	0.099500	0.098500		35.73	13.67	
Societe Generale	83370BJD6	11/01/2023	01/30/2025	100.000	0.000	5.7700				0.160278	0.162564	0.167254	9.62	59.16	
Societe Generale	83370BJ87	11/02/2023	11/02/2028	100.000	VARIABLE	5.8900				0.161933	0.158267	0.156377	6.05	57.07	
Societe Generale	83370BJ61	10/23/2023	10/22/2026	100.000	VARIABLE	6.1000				0.167183	0.165517	0.165700	11.47	59.68	
Societe Generale	83370BJ38	10/20/2023	02/13/2025	100.000	0.000	6.6300				0.184167	0.187999	0.194232	13.08	68.38	
Societe Generale	83369NT59	11/25/2022	11/28/2025	100.000	0.000	5.3450	5.35	0.148538	0.152508	0.156584	0.160769	0.165065	54.45	57.40	
Societe Generale	83369NQAL	08/31/2022	08/29/2025	100.000	0.000	4.3230	14.53	0.120083	0.122650	0.125316	0.128025	0.130792	44.33	46.27	
Societe Generale	83370FZY3	10/18/2023	10/25/2024	100.000	0.000	8.1300				0.225833	0.226190	0.235385	16.51	68.15	
Societe Generale	83370BAN3	06/30/2023	06/30/2033	100.000	0.000	5.2000				0.144444	0.148200	0.152053	0.156007	26.15	54.05
Societe Generale	83370B2U6	03/10/2023	03/10/2035	100.000	VARIABLE	5.1080				0.141200	0.138400	0.135550	0.132550	40.83	46.67
Societe Generale	83370BCM3	07/19/2023	07/18/2025	100.000	0.000	5.5000					0.152778	0.156956	0.161272	24.75	57.14
Societe Generale	83370BCJ0	08/03/2023	08/05/2024	100.000	0.000	5.9500				0.165278	0.165332	0.170251		24.47	36.27
Societe Generale	83370BCN1	07/26/2023	10/24/2024	100.000	0.000	5.8500				0.162500	0.164824	0.169645		25.34	49.16
Societe Generale	83370BCE1	07/14/2023	07/16/2024	100.000	0.000	5.9200				0.164444	0.164499	0.169368		27.47	32.95
Societe Generale	83370BCF8	07/14/2023	07/16/2024	100.000	0.000	5.9200				0.164444	0.164499	0.169368		27.47	32.95
Societe Generale	83369NXU9	12/28/2022	12/27/2024	100.000	0.000	5.2000	0.43	0.144444	0.148179	0.152032	0.155985		52.70	54.83	
Societe Generale	83369NUW8	09/30/2022	09/30/2025	100.000	VARIABLE	3.0200	1.64	0.018300	0.018600	0.018750	0.018650	0.018500	6.69	6.71	
Societe Generale	83369NUY4	10/17/2022	10/15/2027	100.000	0.000	3.0001	6.17	0.083336	0.084572	0.085841	0.087129	0.088436	30.41	31.33	
Societe Generale	83369NUZ1	02/23/2023	02/21/2025	100.000	0.000	5.2200				0.145000	0.148742	0.152625	0.156608	45.15	55.27
Societe Generale	83369NUJ7	04/26/2022	04/24/2037	97.000	VARIABLE	3.9100	25.49	0.101750	0.098850	0.095850	0.093800	0.094450	35.72	33.99	
Societe Generale	83369NV23	04/04/2023	04/02/2025	100.000	0.000	5.0000				0.138889	0.142323	0.145881	0.149528	37.39	52.52
Societe Generale	83370BB44	07/07/2023	07/31/2024	100.000	0.000	5.5920				0.155333	0.155888	0.160247		27.11	33.37
Societe Generale	83370BAA1	06/15/2023	06/17/2024	100.000	0.000	5.8100				0.161389	0.161441	0.166131		31.71	27.58
Societe Generale SA	83369NKA7	03/14/2022	03/14/2034	100.000	VARIABLE	3.6098	28.60	0.098573	0.096843	0.097682	0.098195	0.098467	35.08	35.34	
Societe Generale SA	83369ER51	01/31/2018	07/31/2023	100.000	0.000	3.1299	165.09	0.099984	0.101549				21.18		
Societe Generale SA	83369F3S4	02/28/2018	02/27/2025	100.000	0.000	3.2782	170.54	0.105400	0.107128	0.108884	0.110669	0.112483	38.69	39.97	
Societe Generale SA	83369F3F2	01/31/2018	01/30/2025	100.000	0.000	3.2105	169.65	0.102924	0.104576	0.106255	0.107961	0.109694	37.85	39.08	
Societe Generale SA	83369FBT3	09/25/2018	09/25/2023	100.000	0.000	3.7818	173.39	0.122033	0.124340				32.63		
Societe Generale SA	83369M5J7	04/06/2021	04/06/2036	100.000	VARIABLE	2.6792	45.16	0.069880	0.069112	0.068631	0.068345	0.068234	24.91	24.62	
Societe Generale SA	83369M5M0	04/16/2021	04/19/2036	100.000	VARIABLE	2.6494	44.13	0.069629	0.068974	0.068568	0.068348	0.068250	24.87	24.62	
Societe Generale SA	83369M5T5	04/30/2021	04/30/2031	100.000	VARIABLE	2.3695	38.82	0.063132	0.062712	0.062484	0.062406	0.062431	22.61	22.48	
Societe Generale SA	83369FXR3	08/05/2019	08/05/2025	100.000	0.000	2.3103	81.38	0.068755	0.069549	0.070353	0.071165	0.071987	25.13	25.71	
Societe Generale SA	83369F4R5	03/02/2018	03/04/2025	100.000	0.000	3.3609	174.72	0.108485	0.110308	0.112162	0.114047	0.115963	39.81	41.16	
Societe Generale SA	83369MTQ6	12/20/2019	12/21/2026	100.000	0.100	2.4730	77.24	0.073738	0.074616	0.075504	0.076403	0.077314	26.72	27.36	
Societe Generale SA	83369MJR4	12/18/2019	12/21/2023	100.000	2.100	2.2723	69.16	0.063476	0.063534				22.23		
Societe Generale SA	83369N2F6	05/28/2021	05/28/2031	100.000	VARIABLE	2.3296	36.52	0.062460	0.062092	0.061895	0.061818	0.061825	22.40	22.27	
Societe Generale SA	83369NAX8	08/25/2021	08/25/2026	100.000	VARIABLE	1.2819	17.33	0.035496	0.035724	0.035508	0.035735	0.035534	12.82	12.83	
Societe Generale SA	83369M3N0	02/26/2021	02/26/2041	100.000	VARIABLE	2.4596	44.89	0.066273	0.065345	0.064569	0.064003	0.063593	23.48	23.02	
Societe Generale SA	83369N3U2	06/22/2021	06/22/2026	100.000	0.000	1.3580	20.85	0.038496	0.038757	0.039020	0.039285	0.039552	13.91	14.10	
Societe Generale SA	83369NUE8	03/28/2022	03/29/2032	100.000	VARIABLE	3.7300	28.23	0.102964	0.102294	0.102812	0.103162	0.103364	36.93	37.13	
Societe Generale SA	83369NDP2	10/20/2021	10/20/2031	100.000	VARIABLE	2.1499	25.56	0.058609	0.058551	0.058547	0.058572	0.058634	21.08	21.09	

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023
The Toronto-Dominion Bank	89114YP70	02/15/2023	05/15/2024	100.000	0.000	5.5400		0.153889	0.156020	0.160342			49.31	21.49
The Toronto-Dominion Bank	89114YB59	08/18/2022	08/18/2023	100.000	0.000	4.0800	15.07	0.113333	0.115645				26.14	
The Toronto-Dominion Bank	89115F2Z3	07/07/2023	07/07/2026	100.000	VARIES	5.6800				0.007475	0.007485	0.007495	1.30	2.70
The Toronto-Dominion Bank	89115F3C3	07/12/2023	08/12/2024	100.000	0.000	6.0400			0.167778	0.168622	0.173715		28.47	38.18
The Toronto-Dominion Bank	89115FCJ8	09/22/2023	09/24/2025	100.000	0.000	6.0000			0.166667	0.166722	0.171724	0.176876	16.51	61.91
The Toronto-Dominion Bank	89115PCR0	09/27/2023	09/27/2028	100.000	VARIES	6.3400				0.007504	0.007514	0.007524	0.71	2.71
The Toronto-Dominion Bank	89114YCX7	09/27/2022	09/27/2027	100.000	0.000	4.3000	11.23	0.119444	0.122012	0.124636	0.127315	0.130053	43.95	45.86
The Toronto-Dominion Bank	89115FF22	10/19/2023	03/20/2025	100.000	0.000	6.0600				0.168333	0.172612	0.177842	12.12	62.33
The Toronto-Dominion Bank	89114YC90	09/09/2022	09/11/2023	100.000	0.000	4.3000	13.38	0.119473	0.122042				30.33	
The Toronto-Dominion Bank	89114YSX0	04/05/2023	04/06/2026	100.000	0.000	5.1800			0.143889	0.147636	0.151460	0.155383	38.59	54.50
The Toronto-Dominion Bank	89114YW49	04/28/2023	07/30/2024	100.000	0.000	5.2500			0.145833	0.147790	0.151669		35.73	31.59
The Toronto-Dominion Bank	89114YVH1	04/17/2023	04/17/2026	100.000	VARIES	5.5500			0.008854	0.008868	0.008882	0.008896	2.25	3.20
The Toronto-Dominion Bank	89114VVE8	05/03/2023	05/01/2026	100.000	0.000	5.0300			0.139722	0.143197	0.146799	0.150491	33.46	52.64
The Toronto-Dominion Bank	89114YYS4	06/08/2023	06/10/2024	100.000	0.000	5.7700		0.160278	0.160329	0.164955			32.64	26.23
The Toronto-Dominion Bank	89114YXW6	05/18/2023	06/17/2024	100.000	0.000	5.2000		0.144444	0.145050	0.148821			32.38	24.70
The Toronto-Dominion Bank	89114YY70	06/05/2023	07/05/2024	100.000	0.000	5.7200			0.158889	0.159646	0.164212		32.86	30.20
The Toronto-Dominion Bank	89114YY54	05/25/2023	05/28/2024	100.000	0.000	5.5700		0.154722	0.154794	0.159105			33.58	23.39
The Toronto-Dominion Bank	89114YX97	05/17/2023	08/15/2024	100.000	0.000	5.2700			0.146389	0.148275	0.152182		33.05	33.92
The Toronto-Dominion Bank	89114X6H1	02/24/2023	02/24/2026	100.000	VARIES	5.3300			0.020556	0.021170	0.021787	0.022406	6.41	7.93
The Toronto-Dominion Bank	89117GDN4	01/18/2023	01/26/2024	100.000	0.000	5.3400		0.148333	0.148509	0.152475			51.55	3.81
The Toronto-Dominion Bank	89114X5Y5	01/27/2023	01/27/2025	100.000	VARIES	5.1100			0.022500	0.022730	0.022730	0.023347	7.66	8.43
The Toronto-Dominion Bank	89114YZC8	06/22/2023	09/19/2024	100.000	0.000	5.9150			0.164306	0.166654	0.171583		31.29	43.88
The Toronto-Dominion Bank	89114YM99	01/19/2023	02/16/2024	100.000	0.000	5.3200		0.147778	0.148367	0.152314			51.26	6.85
The Toronto-Dominion Bank	89114X7B3	04/17/2023	04/17/2026	100.000	VARIES	5.7900			0.024180	0.024285	0.024391	0.024497	6.15	8.78
The Toronto-Dominion Bank	89114YND9	02/01/2023	03/01/2024	100.000	0.000	5.3100		0.147500	0.148153	0.152086			49.34	9.13
The Toronto-Dominion Bank	89114YN72	02/08/2023	05/08/2024	100.000	0.000	5.3500		0.148611	0.150599	0.154627			48.68	19.64
The Toronto-Dominion Bank	89114YMQ1	01/24/2023	02/23/2024	100.000	0.000	5.2600			0.146111	0.146730	0.150589		49.92	7.83
Time Warner Inc.	887315AZ2	01/17/1996	01/15/2036	17.038	VARIES	8.8001	1369.05	0.234899	0.235090	0.235289	0.235498	0.235715	84.66	84.81
Toronto-Dominion Bank	89114V6L6	03/17/2022	03/12/2027	100.000	0.000	2.7306	21.65	0.076856	0.077905	0.078968	0.080047	0.081139	28.09	28.86
Toronto-Dominion Bank	89114TRA2	09/09/2021	09/09/2024	100.000	VARIES	0.6023	7.90	0.016771	0.016776	0.016780	0.016756		6.04	4.16
Toronto-Dominion Bank	89114Y3Z2	06/03/2022	06/04/2026	100.000	0.000	4.0000	23.17	0.113346	0.115613	0.117925	0.120283	0.122689	41.34	43.01
Toronto-Dominion Bank	89114TKW1	06/10/2021	06/10/2024	100.000	VARIES	0.5100	7.95	0.014193	0.014194	0.014180			5.11	2.25
Toyota Motor Credit Corp	89233PU79	03/28/2008	03/28/2038	24.099	0.000	4.8000	244.36	0.063921	0.065455	0.067026	0.068634	0.070281	23.58	24.72
UBS AG	90279FGU9	06/15/2022	12/14/2023	100.000	0.000	3.4000	18.54	0.096041	0.097674				33.24	
UBS AG	90279FY96	02/15/2023	08/15/2024	100.000	VARIES	5.0707			0.008667	0.008389	0.008611		2.69	1.91
UBS AG	90279WJH8	11/03/2023	11/05/2026	100.000	0.000	5.8500			0.162500	0.162553	0.167307	0.172201	9.43	59.92
UBS AG	90279WKZ6	10/23/2023	10/23/2025	100.000	0.000	5.5100				0.153056	0.157272	0.161605	10.41	56.44
UBS AG	90279WKY9	10/24/2023	02/24/2025	100.000	0.000	5.9800				0.166111	0.169422	0.174488	11.13	61.46
UBS AG	90261XDU3	07/20/2007	07/20/2027	100.000	VARIES	5.7801	696.72	0.120754	0.124244	0.127835	0.131529	0.135330	45.24	47.89
UBS AG	90279GGB9	04/28/2023	04/28/2026	100.000	VARIES	3.1300			0.145833	0.145833	0.012944	0.049056	35.44	21.91
UBS AG	90279GP29	08/09/2023	09/09/2024	100.000	VARIES	5.1600			0.143310	0.146278	0.150000		20.35	36.53
UBS AG	90279FDZ1	05/25/2022	11/24/2023	100.000	0.000	2.5700	15.45	0.072301	0.073230				23.52	
UBS AG	90279FEQ0	05/27/2022	11/29/2023	100.000	0.000	2.4400	14.53	0.068614	0.069451				22.66	
UBS AG	90279F4K4	02/28/2023	03/05/2024	100.000	0.000	5.7400		0.159444	0.159622	0.164204			48.90	10.51
UBS AG	90279FGH8	06/15/2022	12/15/2023	100.000	0.000	3.4000	18.54	0.096050	0.097683				33.34	
UBS AG	90279GJ7A8	05/22/2023	06/21/2024	100.000	0.000	3.8300		0.106389	0.106717	0.108761			23.38	18.49
UBS AG	90279WAQ7	09/07/2023	09/07/2028	105.450	0.000	5.3200				0.155832	0.159977	0.164232	17.76	57.80

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								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
								WHITE GALLATIN ETC CNTYS	963806EE0	08/03/2017	12/01/2024	103.054	3.875	3.3896	188.07
WHITE GALLATIN ETC CNTYS	963806ED2	08/03/2017	12/01/2023	103.545	3.875	3.2387	179.93	0.090523	0.090245				29.82		
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/2017	12/01/2026	103.497	4.250	3.6875	205.32	0.103532	0.103264	0.102991	0.102713	0.118056	37.21	37.48	
WHITE SETTLEMENT TEX IND	964559X94	11/25/2020	08/15/2032	75.028	0.000	2.4658	39.65	0.053606	0.054267	0.054936	0.055614	0.056299	19.60	20.08	
WHITE SETTLEMENT TEX IND	964559X86	11/25/2020	08/15/2031	77.791	0.000	2.3558	39.24	0.053002	0.053626	0.054258	0.054897	0.055544	19.36	19.82	
WHITE SETTLEMENT TEX IND	964559X78	11/25/2020	08/15/2030	80.636	0.000	2.2259	38.39	0.051795	0.052372	0.052955	0.053544	0.054140	18.91	19.33	
WHITE SETTLEMENT TEX IND	964559X60	11/25/2020	08/15/2029	83.371	0.000	2.0959	37.33	0.050313	0.050840	0.051373	0.051911	0.052455	18.35	18.74	
WHITE SETTLEMENT TEX IND	964559X52	11/25/2020	08/15/2028	85.781	0.000	1.9959	36.55	0.049213	0.049704	0.050200	0.050701	0.051207	17.94	18.30	
WHITE SETTLEMENT TEX IND	964559X45	11/25/2020	08/15/2027	89.949	0.000	1.5819	30.27	0.040612	0.040934	0.041257	0.041584	0.041913	14.77	15.00	
WHITE SETTLEMENT TEX IND	964559Y44	11/25/2020	08/15/2035	66.639	0.000	2.7757	39.74	0.053880	0.054628	0.055386	0.056155	0.056934	19.74	20.29	
WHITE SETTLEMENT TEX IND	964559Y36	11/25/2020	08/15/2034	69.435	0.000	2.6758	39.89	0.054027	0.054750	0.055483	0.056225	0.056977	19.78	20.31	
WHITE SETTLEMENT TEX IND	964559Y28	11/25/2020	08/15/2033	72.207	0.000	2.5757	39.90	0.053992	0.054687	0.055391	0.056105	0.056827	19.75	20.26	
WHITE SETTLEMENT TEX IND	964559W95	11/25/2020	08/15/2024	96.169	0.000	1.0521	21.43	0.028619	0.028769	0.028921	0.029073		10.37	6.51	
WHITE SETTLEMENT TEX IND	964559W87	11/25/2020	08/15/2023	97.900	0.000	0.7811	16.16	0.021529	0.021613				4.84		
WHITE SETTLEMENT TEX IND	964559X37	11/25/2020	08/15/2026	91.950	0.000	1.4719	28.77	0.038557	0.038841	0.039127	0.039415	0.039705	14.01	14.22	
WHITE SETTLEMENT TEX IND	964559X29	11/25/2020	08/15/2025	94.498	0.000	1.2019	24.09	0.032208	0.032401	0.032596	0.032792	0.032989	11.68	11.82	
WIMBERLEY TEX INDPT SCH	972631ML6	07/21/2020	08/15/2040	54.518	0.000	3.0460	41.83	0.049103	0.049851	0.050610	0.051381	0.052163	18.02	18.57	
WIMBERLEY TEX INDPT SCH	972631MK8	07/21/2020	08/15/2039	57.268	0.000	2.9450	42.44	0.049767	0.050499	0.051243	0.051997	0.052763	18.25	18.79	
WIMBERLEY TEX INDPT SCH	972631MJ1	07/21/2020	08/15/2038	59.494	0.000	2.8950	43.32	0.050772	0.051507	0.052252	0.053009	0.053776	18.61	19.15	
WINDTHORST TEX INDPT SCH	973814BZ8	11/24/2020	08/01/2024	95.931	0.000	1.1300	23.01	0.030690	0.030864	0.031038	0.031214		11.13	6.55	
WOODFORD & MARSHALL CNTY	979293BN6	08/07/2018	12/01/2024	110.347	5.500	3.6329	172.79	0.104518	0.103642	0.102749	0.101840		37.42	33.74	
WOODFORD & MARSHALL CNTY	979293BM8	08/07/2018	12/01/2023	109.113	5.500	3.5804	168.02	0.101316	0.100394				33.27		
Wells Fargo & Company	94986RK67	04/21/2016	04/21/2026	100.000	VARIABLE	2.1558	24.83	0.010457	0.010569	0.010683	0.010799	0.010915	3.80	3.88	
Wells Fargo & Company	95001B2K9	02/14/2018	02/14/2025	105.000	0.125	3.5350	195.38	0.120121	0.122183	0.124281	0.126416	0.128590	44.18	45.72	
Wells Fargo & Company	94986RZU8	11/13/2015	11/13/2030	100.000	VARIABLE	2.4455	23.17	0.008954	0.009064	0.009175	0.009287	0.009400	3.25	3.33	
Wells Fargo & Company	95000E3U1	10/20/2017	10/22/2024	100.000	0.250	1.8358	99.06	0.055213	0.055656	0.056103	0.056554		20.02	16.41	
Wells Fargo & Company	94986RNK5	03/27/2013	03/27/2025	100.000	VARIABLE	1.3587	38.29	0.011388	0.011465	0.011543	0.011621	0.011700	4.13	4.18	
Wells Fargo & Company	94986RNW7	03/06/2013	03/06/2023	100.000	VARIABLE	1.1812	37.28	0.010993					0.71		
Wells Fargo & Company	94986RMV0	01/25/2013	01/27/2025	100.000	VARIABLE	1.1863	35.68	0.010363	0.010425	0.010487	0.010549	0.010611	3.76	3.81	
Wells Fargo & Company	95000N2D0	02/24/2017	02/24/2027	100.000	VARIABLE	2.7668	161.43	0.076639	0.076662	0.076685	0.076708	0.076732	27.60	27.62	
Wells Fargo & Company	94986RA35	11/30/2015	11/30/2027	100.000	VARIABLE	2.3691	24.84	0.009870	0.009987	0.010105	0.010225	0.010346	3.58	3.67	
Wells Fargo & Company	95000N2K4	06/23/2017	06/23/2027	100.000	VARIABLE	2.5340	20.11	0.010267	0.010397	0.010529	0.010662	0.010797	3.72	3.82	
Wells Fargo & Company	95000N2J7	05/19/2017	05/19/2027	100.000	VARIABLE	2.6993	25.83	0.012639	0.012809	0.012982	0.013157	0.013335	4.60	4.72	
Wells Fargo & Company	95000N2T5	08/16/2017	08/16/2027	100.000	VARIABLE	2.5861	17.64	0.009138	0.009257	0.009376	0.009498	0.009620	3.34	3.43	
Wells Fargo & Company	95000N2V0	08/31/2017	08/31/2029	100.000	VARIABLE	2.4309	15.98	0.008230	0.008329	0.008431	0.008533	0.008637	3.00	3.08	
Wells Fargo & Company	95000N2P3	07/25/2017	07/25/2029	100.000	VARIABLE	2.6059	15.26	0.007714	0.007814	0.007916	0.008019	0.008124	2.83	2.90	
Wells Fargo & Company	95000N2Y4	09/15/2017	09/15/2027	100.000	VARIABLE	2.8997	27.82	0.013851	0.014052	0.014255	0.014462	0.014672	5.07	5.21	
Wells Fargo & Company	95000N2Z1	09/20/2017	09/20/2027	100.000	VARIABLE	2.5328	15.72	0.008395	0.008502	0.008609	0.008718	0.008829	3.06	3.14	
Wells Fargo & Company	94986RPH8	04/24/2013	04/24/2023	100.000	VARIABLE	1.3234	27.16	0.008191					0.93		
Wells Fargo & Company	95000N3F4	10/25/2017	10/25/2027	100.000	VARIABLE	2.7552	14.84	0.007976	0.008086	0.008197	0.008310	0.008424	2.91	2.99	
Wells Fargo & Company	94986RB59	12/24/2015	12/24/2025	100.000	VARIABLE	2.3798	23.19	0.009592	0.009706	0.009821	0.009938	0.010056	3.48	3.56	
Wells Fargo & Company	95000N3G2	10/20/2017	10/20/2027	100.000	VARIABLE	2.7158	16.30	0.008734	0.008853	0.008973	0.009095	0.009218	3.18	3.27	
Wells Fargo & Company	95000N3E3	09/21/2017	09/21/2027	100.000	VARIABLE	2.5668	15.79	0.008332	0.008439	0.008548	0.008657	0.008769	3.04	3.12	
Wells Fargo & Company	95000N3N7	01/31/2018	01/31/2038	100.000	VARIABLE	3.2610	13.75	0.006865	0.006977	0.007091	0.007206	0.007324	2.53	2.61	
Wells Fargo & Company	95000N3M9	01/31/2018	01/31/2028	100.000	VARIABLE	3.2008	12.22	0.006806	0.006915	0.007025	0.007138	0.007252	2.50	2.58	
Wells Fargo & Company	94986RB91	12/23/2015	12/23/2030	100.000	VARIABLE	2.5508	26.09	0.010236	0.010366	0.010499	0.010633	0.010768	3.71	3.81	
Wells Fargo & Company	94986RB75	12/23/2015	12/23/2027	100.000	VARIABLE	2.4986	24.40	0.009791	0.009914	0.010037	0.010163	0.010290	3.55	3.64	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
Wells Fargo & Company	94986RE72	02/24/2016	02/24/2028	100.000	VARIES	1.9880	28.58	0.011610	0.011725	0.011842	0.011960	0.012079	4.23	4.31	
Wells Fargo & Company	94986RUW9	09/23/2014	09/23/2024	100.000	VARIES	2.5651	21.12	0.007676	0.007774	0.007874	0.007975		2.80	2.08	
Wells Fargo & Company	94986RVA6	09/30/2014	09/30/2024	100.000	VARIES	2.5155	21.12	0.007687	0.007784	0.007882	0.007981		2.80	2.14	
Wells Fargo & Company	95001D2G4	04/20/2018	04/20/2028	100.000	VARIES	3.4399	18.51	0.010774	0.010960	0.011148	0.011340	0.011535	3.94	4.08	
Wells Fargo & Company	95001D2D1	03/21/2018	03/21/2030	100.000	VARIES	3.3176	14.46	0.008108	0.008243	0.008380	0.008519	0.008660	2.97	3.07	
Wells Fargo & Company	94986RD40	01/26/2016	01/26/2026	100.000	VARIES	2.1764	24.28	0.010028	0.010137	0.010248	0.010359	0.010472	3.66	3.74	
Wells Fargo & Company	95001D2N9	07/03/2018	07/03/2028	100.000	VARIES	3.5475	24.73	0.014182	0.014433	0.014689	0.014950	0.015215	5.24	5.43	
Wells Fargo & Company	95001D2X7	09/26/2018	09/26/2028	100.000	VARIES	3.7928	12.32	0.007711	0.007857	0.008006	0.008158	0.008313	2.83	2.94	
Wells Fargo & Company	95001D2R0	08/24/2018	08/24/2028	100.000	VARIES	3.6466	28.33	0.016697	0.017002	0.017312	0.017627	0.017949	6.14	6.37	
Wells Fargo & Company	94986RTM3	03/27/2014	03/27/2023	100.000	0.000	3.5789	364.54	0.134398					11.56		
Wells Fargo & Company	94986RWZ0	05/21/2015	05/21/2027	100.000	VARIES	2.2895	28.46	0.010632	0.010754	0.010877	0.011002	0.011127	3.86	3.95	
Wells Fargo & Company	94986RWJ6	03/31/2015	03/31/2025	100.000	VARIES	2.0659	157.83	0.056858	0.056961	0.057066	0.057171	0.057278	20.51	20.58	
Wells Fargo & Company	94986RG21	03/23/2016	03/23/2026	100.000	VARIES	2.2005	26.36	0.011154	0.011276	0.011400	0.011526	0.011653	4.06	4.15	
Wells Fargo & Company	94986RWQ0	04/22/2015	04/22/2030	100.000	VARIES	2.2225	165.26	0.059466	0.059606	0.059748	0.059891	0.060035	21.45	21.55	
Wells Fargo & Company	94986RX30	10/18/2016	10/18/2026	100.000	VARIES	2.2447	20.52	0.009235	0.009339	0.009444	0.009550	0.009657	3.36	3.43	
Wells Fargo & Company	94986RVZ1	02/27/2015	02/27/2025	100.000	VARIES	2.1821	29.31	0.010724	0.010841	0.010959	0.011079	0.011200	3.91	4.00	
Wells Fargo & Company	94986RF71	02/29/2016	03/01/2023	100.000	VARIES	1.9956	23.57	0.009969					0.60		
Wells Fargo & Company	94986RZB0	10/05/2015	10/05/2027	100.000	VARIES	2.2452	28.00	0.010880	0.011002	0.011126	0.011251	0.011377	3.96	4.05	
Wells Fargo & Company	94986RZN4	10/26/2015	10/26/2027	100.000	VARIES	2.3226	163.35	0.063260	0.063379	0.063500	0.063622	0.063745	22.81	22.90	
Wells Fargo & Company	94986RZL8	10/09/2015	10/09/2027	100.000	VARIES	2.3811	32.03	0.012474	0.012623	0.012773	0.012925	0.013079	4.54	4.65	
Wells Fargo & Company	94986RZJ3	10/09/2015	10/09/2025	100.000	VARIES	2.2547	24.98	0.009845	0.009955	0.010068	0.010181	0.010296	3.58	3.66	
Wells Fargo & Company	94986RZ46	10/20/2016	10/20/2026	100.000	VARIES	2.2262	28.24	0.012718	0.012859	0.013003	0.013147	0.013294	4.62	4.73	
Wells Fargo & Company	94986RYP0	09/03/2015	09/03/2027	100.000	VARIES	2.4323	23.51	0.009031	0.009141	0.009252	0.009364	0.009478	3.30	3.38	
Wells Fargo & Company	94986RZ79	11/04/2016	11/06/2023	100.000	0.250	2.8285	187.56	0.091729	0.092928				28.19		
Wells Fargo & Company	95001BAQ7	12/07/2018	12/05/2023	100.000	0.000	3.0505	131.04	0.095629	0.097088				32.20		
Wells Fargo & Company	94986RXQ9	06/30/2015	06/30/2027	100.000	VARIES	2.5017	27.51	0.010242	0.010370	0.010500	0.010631	0.010764	3.71	3.80	
Wells Fargo & Company	94986RXZ9	07/29/2015	07/29/2027	100.000	VARIES	2.4666	24.69	0.009362	0.009478	0.009595	0.009713	0.009833	3.43	3.51	
Wells Fargo Finance LLC	95001H4M0	05/02/2019	05/02/2024	100.000	0.000	2.9409	112.93	0.090482	0.091812	0.093162			32.97	11.27	
Wells Fargo Finance LLC	95001H6S5	08/07/2019	02/06/2023	100.000	0.000	1.8604	64.99	0.054627					1.91		
Wells Fargo Finance LLC	95001H6T3	08/07/2019	02/06/2025	100.000	0.000	1.8602	64.99	0.054622	0.055131	0.055643	0.056161	0.056683	19.90	20.28	
Wells Fargo Finance LLC	95001H6P1	07/02/2019	07/03/2023	100.000	0.000	2.3900	86.64	0.071299	0.072151				13.13		
Wells Fargo Finance LLC	95001HC41	10/31/2019	11/01/2024	100.000	0.250	2.3100	75.28	0.068253	0.068961	0.069677	0.070402		24.78	21.03	
Wells Fargo Finance LLC	95001HB26	11/07/2019	05/07/2024	100.000	0.000	1.5803	50.84	0.046020	0.046383	0.046750			16.67	5.89	
Wells Fargo Finance LLC	95001H3A7	02/11/2019	09/28/2023	96.600	0.000	3.5621	142.25	0.108658	0.110594				29.36		
Will CNTY SD #365, IL	969078QM9	03/17/2009	11/01/2027	23.731	0.000	7.8744	451.27	0.148663	0.154516	0.160600	0.166923	0.173495	55.29	59.73	
Will CNTY SD #365, IL	969078QN7	03/17/2009	11/01/2028	21.864	0.000	7.8993	417.87	0.137851	0.143295	0.148955	0.154838	0.160954	51.27	55.40	
Will County SD #122, IL	968852M11	04/02/2009	10/01/2028	24.364	0.000	7.3751	415.86	0.132662	0.137554	0.142626	0.147885	0.153339	49.54	53.26	
Will County, IL	968852TP8	03/15/2007	10/01/2026	32.402	0.000	5.8498	481.62	0.129026	0.132800	0.136684	0.140682	0.144797	47.82	50.66	
Will County, IL	968852TN3	03/15/2007	10/01/2025	34.635	0.000	5.8000	508.24	0.135716	0.139652	0.143702	0.147869	0.152157	50.28	53.24	
XENIA OHIO CMNTY CITY SC	984071CD0	11/02/2020	12/01/2031	76.938	0.000	2.3800	40.43	0.053432	0.054067	0.054711	0.055362	0.056021	19.39	19.85	
XENIA OHIO CMNTY CITY SC	984071CA6	11/02/2020	12/01/2028	84.602	0.000	2.0800	38.75	0.051031	0.051562	0.052098	0.052640	0.053187	18.50	18.89	
XENIA OHIO CMNTY CITY SC	984071CB4	11/02/2020	12/01/2029	82.128	0.000	2.1800	39.46	0.052028	0.052595	0.053168	0.053748	0.054334	18.87	19.28	
XENIA OHIO CMNTY CITY SC	984071CC2	11/02/2020	12/01/2030	79.569	0.000	2.2800	40.02	0.052828	0.053430	0.054040	0.054656	0.055279	19.16	19.60	
YPF SA	984245AU4	02/12/2021	02/12/2026	84.050	VARIES	11.5342	116.45	0.187157	0.181852	0.152748	0.123198	0.093176	61.64	41.39	
YPF SA	984245AV2	02/12/2021	06/30/2029	62.500	VARIES	15.6363	153.05	0.268380	0.275247	0.282650	0.290631	0.299237	97.87	103.21	
YPF SA	984245AW0	02/12/2021	09/30/2033	51.824	VARIES	14.1442	121.76	0.202542	0.211464	0.215614	0.220058	0.224816	75.71	79.26	
YPF SA	P989MJBR1	02/12/2021	02/12/2026	84.050	VARIES	11.5342	116.45	0.187157	0.181852	0.152748	0.123198	0.093176	61.64	41.39	

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Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year		
								2023 1st Period	2023 2nd Period	2023 3rd Period	2024 1st Period	2024 2nd Period	2024 3rd Period	2023	2024
YPF SA	P989MJBS9	02/12/2021	06/30/2029	62.500	VARIABLE	15.6363	153.05	0.268380	0.275247	0.282650	0.290631	0.299237	97.87	103.21	
YPF SA	P989MJBT7	02/12/2021	09/30/2033	51.824	VARIABLE	14.1442	121.76	0.202542	0.211464	0.215614	0.220058	0.224816	75.71	79.26	
YSLETA TEX INDPT SCH DIS	98816PDW9	07/22/2020	08/15/2032	74.040	0.000	2.5069	46.45	0.054280	0.054960	0.055649	0.056347	0.057053	19.85	20.35	
YSLETA TEX INDPT SCH DIS	98816PDX7	07/22/2020	08/15/2033	70.834	0.000	2.6570	47.17	0.055206	0.055940	0.056683	0.057436	0.058199	20.21	20.75	
YSLETA TEX INDPT SCH DIS	98816PDS8	07/22/2020	08/15/2028	85.466	0.000	1.9570	41.64	0.048367	0.048840	0.049318	0.049801	0.050288	17.63	17.97	
YSLETA TEX INDPT SCH DIS	98816PDT6	07/22/2020	08/15/2029	83.069	0.000	2.0570	42.58	0.049513	0.050022	0.050537	0.051056	0.051582	18.06	18.43	
YSLETA TEX INDPT SCH DIS	98816PDU3	07/22/2020	08/15/2030	80.420	0.000	2.1769	43.67	0.050853	0.051407	0.051966	0.052532	0.053104	18.56	18.96	
YSLETA TEX INDPT SCH DIS	98816PDV1	07/22/2020	08/15/2031	76.994	0.000	2.3769	45.74	0.053377	0.054011	0.054653	0.055303	0.055960	19.50	19.97	
YSLETA TEX INDPT SCH DIS	98816PDP4	07/22/2020	08/15/2025	93.296	0.000	1.3750	31.75	0.036656	0.036908	0.037162	0.037417	0.037675	13.31	13.49	
YSLETA TEX INDPT SCH DIS	98816PDQ2	07/22/2020	08/15/2026	90.614	0.000	1.6319	36.69	0.042478	0.042825	0.043174	0.043527	0.043882	15.45	15.70	
YSLETA TEX INDPT SCH DIS	98816PDR0	07/22/2020	08/15/2027	88.221	0.000	1.7820	39.07	0.045298	0.045702	0.046109	0.046520	0.046934	16.49	16.79	
YSLETA TEX INDPT SCH DIS	98816PDM1	07/22/2020	08/15/2023	96.824	0.000	1.0561	25.23	0.029030	0.029183				6.53		
YSLETA TEX INDPT SCH DIS	98816PDN9	07/22/2020	08/15/2024	95.004	0.000	1.2651	29.71	0.034266	0.034482	0.034700	0.034920		12.43	7.81	
York County, PA	986812MK8	12/28/1995	02/01/2024	13.562	0.000	7.2397	790.31	0.180754	0.187297	0.194077			68.25	5.82	
York County, PA	986812MJ1	12/28/1995	02/01/2023	14.561	0.000	7.2398	848.57	0.194081					5.82		

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/23	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period				Calendar Year
							2023 1st Period	2023 2nd Period	2023 3rd Period	2023	
U.S. Treasury	912810FD5	04/15/1998	04/15/2028	100.000	3.625	842.54	0.115192	0.214317	0.109231	59.72	
U.S. Treasury	912810FH6	04/15/1999	04/15/2029	100.000	3.875	812.80	0.113269	0.210929	0.107308	58.75	
U.S. Treasury	912810FQ6	10/15/2001	04/15/2032	100.000	3.375	678.94	0.105000	0.195301	0.099487	54.42	
U.S. Treasury	912810FR4	07/15/2004	01/15/2025	100.000	2.375	580.99	-0.051429	0.170939	0.123647	51.24	
U.S. Treasury	912810FS2	01/15/2006	01/15/2026	100.000	2.000	501.49	-0.048571	0.162320	0.117471	48.67	
U.S. Treasury	912810PS1	01/15/2007	01/15/2027	100.000	2.375	477.76	-0.047857	0.159779	0.115588	47.90	
U.S. Treasury	912810PV4	01/15/2008	01/15/2028	100.000	1.750	422.52	-0.046429	0.153757	0.111294	46.10	
U.S. Treasury	912810PZ5	01/15/2009	01/15/2029	100.000	2.500	388.04	-0.045000	0.150055	0.108588	44.99	
U.S. Treasury	912810QF8	02/15/2010	02/15/2040	100.000	2.125	378.79	-0.077778	0.187017	0.103165	44.69	
U.S. Treasury	912810QP6	02/15/2011	02/15/2041	100.000	2.125	360.84	-0.076889	0.184586	0.101871	44.11	
U.S. Treasury	912810QV3	02/15/2012	02/15/2042	100.000	0.750	318.87	-0.074667	0.178895	0.098705	42.74	
U.S. Treasury	912828UH1	01/15/2013	01/15/2023	100.000	0.125	291.09	-0.042143			-0.59	
U.S. Treasury	912810RA8	02/15/2013	02/15/2043	100.000	0.625	296.21	-0.073333	0.175801	0.097050	42.01	
U.S. Treasury	912828VM9	07/15/2013	07/15/2023	100.000	0.375	280.57	-0.041429	0.138453		24.48	
U.S. Treasury	912828B25	01/15/2014	01/15/2024	100.000	0.625	277.21	-0.041429	0.138066	0.099941	41.40	
U.S. Treasury	912810RF7	02/15/2014	02/15/2044	100.000	1.375	278.70	-0.072222	0.173425	0.095683	41.44	
U.S. Treasury	912828WU0	07/15/2014	07/15/2024	100.000	0.125	255.07	-0.040714	0.135691	0.098176	40.68	
U.S. Treasury	912828H45	01/15/2015	01/15/2025	100.000	0.250	258.21	-0.040714	0.136022	0.098412	40.78	
U.S. Treasury	912810RL4	02/15/2015	02/15/2045	100.000	0.750	265.54	-0.071556	0.171657	0.094748	41.02	
U.S. Treasury	912828XL9	07/15/2015	07/15/2025	100.000	0.375	256.67	-0.040714	0.135856	0.098294	40.73	
U.S. Treasury	912828N71	01/15/2016	01/15/2026	100.000	0.625	254.20	-0.040714	0.135580	0.098118	40.65	
U.S. Treasury	912810RR1	02/15/2016	02/15/2046	100.000	1.000	257.73	-0.071111	0.170608	0.094101	40.76	
U.S. Treasury	912828S50	07/15/2016	07/15/2026	100.000	0.125	243.26	-0.040000	0.134420	0.097235	40.30	
U.S. Treasury	912828V49	01/15/2017	01/15/2027	100.000	0.375	233.70	-0.040000	0.133370	0.096529	39.99	
U.S. Treasury	912810RW0	02/15/2017	02/15/2047	100.000	0.875	234.55	-0.069778	0.167459	0.092446	40.02	
U.S. Treasury	9128282L3	07/15/2017	07/15/2027	100.000	0.375	218.27	-0.039286	0.131713	0.095294	39.49	
U.S. Treasury	9128283R9	01/15/2018	01/15/2028	100.000	0.500	208.16	-0.039286	0.130608	0.094529	39.16	
U.S. Treasury	912810SB5	02/15/2018	02/15/2048	100.000	1.000	208.50	-0.068222	0.163923	0.090432	39.17	
U.S. Treasury	9128284H0	04/15/2018	04/15/2023	100.000	0.625	199.77	0.075000			7.80	
U.S. Treasury	912828Y38	07/15/2018	07/15/2028	100.000	0.750	187.22	-0.038571	0.128343	0.092882	38.48	
U.S. Treasury	9128285W6	01/15/2019	01/15/2029	100.000	0.875	180.23	-0.037857	0.127569	0.092353	38.26	
U.S. Treasury	912810SG4	02/15/2019	02/15/2049	100.000	1.000	184.30	-0.066889	0.160608	0.088705	38.39	
U.S. Treasury	9128286N5	04/15/2019	04/15/2024	100.000	0.500	181.61	0.073846	0.137486	0.070000	38.30	
U.S. Treasury	9128287D6	07/15/2019	07/15/2029	100.000	0.250	165.05	-0.037857	0.125967	0.091118	37.76	
U.S. Treasury	912828YL8	10/15/2019	10/15/2024	100.000	0.125	161.55	0.072596	0.135137	0.068718	37.64	
U.S. Treasury	912828Z37	01/15/2020	01/15/2030	100.000	0.125	158.30	-0.037857	0.125249	0.090588	37.54	
U.S. Treasury	912810SM1	02/15/2020	02/15/2050	100.000	0.250	159.15	-0.065556	0.157238	0.086763	37.57	
U.S. Treasury	912828ZJ2	04/15/2020	04/15/2025	100.000	0.125	153.74	0.072115	0.134208	0.068333	37.39	
U.S. Treasury	912828ZZ6	07/15/2020	07/15/2030	100.000	0.125	162.33	-0.037857	0.125691	0.090941	37.68	
U.S. Treasury	91282CAQ4	10/15/2020	10/15/2025	100.000	0.125	148.54	0.071827	0.133607	0.068077	37.23	
U.S. Treasury	91282CBF7	01/15/2021	01/15/2031	100.000	0.125	144.81	-0.037143	0.123757	0.089529	37.10	
U.S. Treasury	912810SV1	02/15/2021	02/15/2051	100.000	0.125	144.65	-0.064667	0.155249	0.085683	37.10	
U.S. Treasury	91282CCA7	04/15/2021	04/15/2026	100.000	0.125	136.36	0.071058	0.132240	0.067308	36.84	
U.S. Treasury	91282CCM1	07/15/2021	07/15/2031	100.000	0.125	111.90	-0.036429	0.120221	0.087000	36.04	
U.S. Treasury	91282CDC2	10/15/2021	10/15/2026	100.000	0.125	90.59	0.068173	0.126885	0.064615	35.35	
U.S. Treasury	91282CDX6	01/15/2022	01/15/2032	100.000	0.125	75.07	-0.035000	0.116243	0.084059	34.84	
U.S. Treasury	912810TE8	02/15/2022	02/15/2052	100.000	0.125	70.54	-0.060444	0.145193	0.080144	34.70	
U.S. Treasury	91282CEJ6	04/15/2022	04/15/2027	100.000	0.125	55.48	0.066058	0.122787	0.062436	34.21	
U.S. Treasury	91282CEZ0	07/15/2022	07/15/2032	100.000	0.625	25.69	-0.033571	0.110884	0.080235	33.24	
U.S. Treasury	91282CFR7	10/15/2022	10/15/2027	100.000	1.625	6.02	0.062885	0.117049	0.059615	32.61	
U.S. Treasury	91282CGK1	01/15/2023	01/15/2033	100.000	1.125			0.108177	0.078235	33.40	
U.S. Treasury	912810TP3	02/15/2023	02/15/2053	100.000	1.500			0.135967	0.075036	36.47	
U.S. Treasury	91282CGW5	04/15/2023	04/15/2028	100.000	1.250			0.116851	0.058846	23.33	
U.S. Treasury	91282CHP9	07/15/2023	07/15/2033	100.000	1.375				0.076765	11.75	
U.S. Treasury	91282CJH5	10/15/2023	10/15/2028	100.000	2.375				0.057692	2.25	

Section II
STRIPPED COMPONENTS OF U.S. TREASURY AND
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Strips Maturing		OID per \$1000	Strips Maturing		OID per \$1000
From	Through		From	Through	
01/01/2023	03/31/2023	10.81	07/01/2031	09/30/2031	27.97
04/01/2023	06/30/2023	23.25	10/01/2031	12/31/2031	27.65
07/01/2023	09/30/2023	34.76	01/01/2032	03/31/2032	27.39
10/01/2023	12/31/2023	45.67	04/01/2032	06/30/2032	27.08
01/01/2024	03/31/2024	44.50	07/01/2032	09/30/2032	26.82
04/01/2024	06/30/2024	42.98	10/01/2032	12/31/2032	26.57
07/01/2024	09/30/2024	41.78	01/01/2033	03/31/2033	26.32
10/01/2024	12/31/2024	40.79	04/01/2033	06/30/2033	26.07
01/01/2025	03/31/2025	39.93	07/01/2033	09/30/2033	25.88
04/01/2025	06/30/2025	38.99	10/01/2033	12/31/2033	25.63
07/01/2025	09/30/2025	38.25	01/01/2034	03/31/2034	25.44
10/01/2025	12/31/2025	37.52	04/01/2034	06/30/2034	25.24
01/01/2026	03/31/2026	36.81	07/01/2034	09/30/2034	25.04
04/01/2026	06/30/2026	36.12	10/01/2034	12/31/2034	24.85
07/01/2026	09/30/2026	35.52	01/01/2035	03/31/2035	24.65
10/01/2026	12/31/2026	34.93	04/01/2035	06/30/2035	24.46
01/01/2027	03/31/2027	34.36	07/01/2035	09/30/2035	24.26
04/01/2027	06/30/2027	33.80	10/01/2035	12/31/2035	24.06
07/01/2027	09/30/2027	33.40	01/01/2036	03/31/2036	23.90
10/01/2027	12/31/2027	32.93	04/01/2036	06/30/2036	23.70
01/01/2028	03/31/2028	32.54	07/01/2036	09/30/2036	23.51
04/01/2028	06/30/2028	32.23	10/01/2036	12/31/2036	23.31
07/01/2028	09/30/2028	31.92	01/01/2037	03/31/2037	23.11
10/01/2028	12/31/2028	31.55	04/01/2037	06/30/2037	22.91
01/01/2029	03/31/2029	31.24	07/01/2037	09/30/2037	22.71
04/01/2029	06/30/2029	30.94	10/01/2037	12/31/2037	22.51
07/01/2029	09/30/2029	30.65	01/01/2038	03/31/2038	22.32
10/01/2029	12/31/2029	30.29	04/01/2038	06/30/2038	22.12
01/01/2030	03/31/2030	30.00	07/01/2038	09/30/2038	21.92
04/01/2030	06/30/2030	29.65	10/01/2038	12/31/2038	21.72
07/01/2030	09/30/2030	29.30	01/01/2039	03/31/2039	21.50

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STRIPPED COMPONENTS OF U.S. TREASURY AND
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Strips Maturing		OID per \$1000	Strips Maturing		OID per \$1000
From	Through		From	Through	
10/01/2030	12/31/2030	28.96	04/01/2039	06/30/2039	21.31
01/01/2031	03/31/2031	28.63	07/01/2039	09/30/2039	21.11
04/01/2031	06/30/2031	28.30	10/01/2039	12/31/2039	20.89
01/01/2040	03/31/2040	20.70	04/01/2048	06/30/2048	14.72
04/01/2040	06/30/2040	20.48	07/01/2048	09/30/2048	14.57
07/01/2040	09/30/2040	20.29	10/01/2048	12/31/2048	14.43
10/01/2040	12/31/2040	20.08	01/01/2049	03/31/2049	14.28
01/01/2041	03/31/2041	19.87	04/01/2049	06/30/2049	14.14
04/01/2041	06/30/2041	19.67	07/01/2049	09/30/2049	14.01
07/01/2041	09/30/2041	19.48	10/01/2049	12/31/2049	13.87
10/01/2041	12/31/2041	19.28	01/01/2050	03/31/2050	13.73
01/01/2042	03/31/2042	19.08	04/01/2050	06/30/2050	13.60
04/01/2042	06/30/2042	18.88	07/01/2050	09/30/2050	13.47
07/01/2042	09/30/2042	18.68	10/01/2050	12/31/2050	13.34
10/01/2042	12/31/2042	18.48	01/01/2051	03/31/2051	13.21
01/01/2043	03/31/2043	18.28	04/01/2051	06/30/2051	13.08
04/01/2043	06/30/2043	18.10	07/01/2051	09/30/2051	12.96
07/01/2043	09/30/2043	17.91	10/01/2051	12/31/2051	12.84
10/01/2043	12/31/2043	17.71	01/01/2052	03/31/2052	12.72
01/01/2044	03/31/2044	17.53	04/01/2052	06/30/2052	12.60
04/01/2044	06/30/2044	17.35	07/01/2052	09/30/2052	12.48
07/01/2044	09/30/2044	17.16	10/01/2052	12/31/2052	12.36
10/01/2044	12/31/2044	16.99	01/01/2053	03/31/2053	12.24
01/01/2045	03/31/2045	16.81	04/01/2053	06/30/2053	12.13
04/01/2045	06/30/2045	16.64	07/01/2053	09/30/2053	12.01
07/01/2045	09/30/2045	16.47	10/01/2053	12/31/2053	11.89
10/01/2045	12/31/2045	16.29	01/01/2054	03/31/2054	11.78
01/01/2046	03/31/2046	16.13	04/01/2054	06/30/2054	11.66
04/01/2046	06/30/2046	15.96	07/01/2054	09/30/2054	11.55
07/01/2046	09/30/2046	15.80	10/01/2054	12/31/2054	11.44
10/01/2046	12/31/2046	15.64	01/01/2055	03/31/2055	11.33

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 STRIPPED COMPONENTS OF U.S. TREASURY AND
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Strips Maturing		OID per \$1000	Strips Maturing		OID per \$1000
From	Through		From	Through	
01/01/2047	03/31/2047	15.48	04/01/2055	06/30/2055	11.22
04/01/2047	06/30/2047	15.32	07/01/2055	09/30/2055	11.11
07/01/2047	09/30/2047	15.17	10/01/2055	12/31/2055	11.01
10/01/2047	12/31/2047	15.02	01/01/2056	03/31/2056	10.90
01/01/2048	03/31/2048	14.87	04/01/2056	06/30/2056	10.79
07/01/2056	09/30/2056	10.69	04/01/2060	06/30/2060	9.24
10/01/2056	12/31/2056	10.59	07/01/2060	09/30/2060	9.15
01/01/2057	03/31/2057	10.48	10/01/2060	12/31/2060	9.06
04/01/2057	06/30/2057	10.38	01/01/2061	03/31/2061	8.97
07/01/2057	09/30/2057	10.28	04/01/2061	06/30/2061	8.89
10/01/2057	12/31/2057	10.18	07/01/2061	09/30/2061	8.80
01/01/2058	03/31/2058	10.09	10/01/2061	12/31/2061	8.72
04/01/2058	06/30/2058	9.99	01/01/2062	03/31/2062	8.63
07/01/2058	09/30/2058	9.89	04/01/2062	06/30/2062	8.55
10/01/2058	12/31/2058	9.80	07/01/2062	09/30/2062	8.47
01/01/2059	03/31/2059	9.70	10/01/2062	12/31/2062	8.38
04/01/2059	06/30/2059	9.61	01/01/2063	03/31/2063	8.30
07/01/2059	09/30/2059	9.51	04/01/2063	06/30/2063	8.22
10/01/2059	12/31/2059	9.42	07/01/2063	09/30/2063	8.14
01/01/2060	03/31/2060	9.33	10/01/2063	12/31/2063	8.06

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
912796ZH5	01/03/2023	09/06/2022	98.975	10.25
912796X95	01/05/2023	07/07/2022	98.736	12.64
912796ZJ1	01/10/2023	09/13/2022	98.944	10.56
912796XR5	01/12/2023	07/14/2022	98.643	13.57
912796ZK8	01/17/2023	09/20/2022	98.827	11.73
912796XS3	01/19/2023	07/21/2022	98.529	14.71
912796ZL6	01/24/2023	09/27/2022	98.813	11.87
912796S34	01/26/2023	01/27/2022	99.363	6.37
912796ZM4	01/31/2023	10/04/2022	98.813	11.87
912796XT1	02/02/2023	08/04/2022	98.559	14.41
912796ZT9	02/07/2023	10/11/2022	98.777	12.23
912796XZ7	02/09/2023	08/11/2022	98.463	15.37
912796ZU6	02/14/2023	10/18/2022	98.714	12.86
912796YA1	02/16/2023	08/18/2022	98.473	15.27
912796Y60	02/21/2023	10/25/2022	98.632	13.68
912796T33	02/23/2023	02/24/2022	98.842	11.58
912796Y78	02/28/2023	11/01/2022	98.618	13.82
912796YB9	03/02/2023	09/01/2022	98.365	16.35
912796Y86	03/07/2023	11/08/2022	98.585	14.15
912796YK9	03/09/2023	09/08/2022	98.322	16.78
912796Z69	03/14/2023	11/15/2022	98.579	14.21
912796YL7	03/16/2023	09/15/2022	98.248	17.52
912796Z77	03/21/2023	11/22/2022	98.572	14.28
912796U31	03/23/2023	03/24/2022	98.392	16.08
912796Z85	03/28/2023	11/29/2022	98.546	14.54
912796YM5	03/30/2023	09/29/2022	98.054	19.46
912796Z93	04/04/2023	12/06/2022	98.536	14.64
912796YN3	04/06/2023	10/06/2022	98.054	19.46

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
912796CT4	04/11/2023	12/13/2022	98.546	14.54
912796YU7	04/13/2023	10/13/2022	97.963	20.37
912797LM7	04/17/2023	03/31/2023	99.778	2.22
912796CU1	04/18/2023	12/20/2022	98.532	14.68
912796V48	04/20/2023	04/21/2022	98.109	18.91
912796CV9	04/25/2023	12/27/2022	98.537	14.63
912796YV5	04/27/2023	10/27/2022	97.781	22.19
912796CW7	05/02/2023	01/03/2023	98.496	15.04
912796YW3	05/04/2023	11/03/2022	97.755	22.45
912797FD4	05/09/2023	01/10/2023	98.489	15.11
912796ZE2	05/11/2023	11/10/2022	97.730	22.70
912797FE2	05/16/2023	01/17/2023	98.453	15.47
912796W47	05/18/2023	05/19/2022	97.877	21.23
912797FF9	05/23/2023	01/24/2023	98.476	15.24
912796ZF9	05/25/2023	11/25/2022	97.727	22.73
912797FG7	05/30/2023	01/31/2023	98.473	15.27
912796ZG7	06/01/2023	12/01/2022	97.700	23.00
912797MF1	06/05/2023	06/02/2023	99.949	0.51
912797FM4	06/06/2023	02/07/2023	98.471	15.29
912796ZP7	06/08/2023	12/08/2022	97.690	23.10
912797FN2	06/13/2023	02/14/2023	98.446	15.54
912796X53	06/15/2023	06/16/2022	96.946	30.54
912797FP7	06/20/2023	02/21/2023	98.413	15.87
912796ZQ5	06/22/2023	12/22/2022	97.700	23.00
912797FQ5	06/27/2023	02/28/2023	98.403	15.97
912796ZR3	06/29/2023	12/29/2022	97.674	23.26
912797FR3	07/05/2023	03/07/2023	98.372	16.28
912796ZS1	07/06/2023	01/05/2023	97.657	23.43

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
912797FX0	07/11/2023	03/14/2023	98.332	16.68
912796XQ7	07/13/2023	07/14/2022	97.007	29.93
912797FY8	07/18/2023	03/21/2023	98.430	15.70
912796ZZ5	07/20/2023	01/19/2023	97.631	23.69
912797FZ5	07/25/2023	03/28/2023	98.412	15.88
912796Y29	07/27/2023	01/26/2023	97.631	23.69
912797GA9	08/01/2023	04/04/2023	98.420	15.80
912796Y37	08/03/2023	02/02/2023	97.634	23.66
912797GF8	08/08/2023	04/11/2023	98.430	15.70
912796XY0	08/10/2023	08/11/2022	96.764	32.36
912797GG6	08/15/2023	04/18/2023	98.354	16.46
912796Z36	08/17/2023	02/16/2023	97.553	24.47
912797GH4	08/22/2023	04/25/2023	98.327	16.73
912796Z44	08/24/2023	02/23/2023	97.515	24.85
912797GJ0	08/29/2023	05/02/2023	98.355	16.45
912796Z51	08/31/2023	03/02/2023	97.503	24.97
912797GR2	09/05/2023	05/09/2023	98.354	16.46
912796YH6	09/07/2023	09/08/2022	96.502	34.98
912797GS0	09/12/2023	05/16/2023	98.347	16.53
912796CQ0	09/14/2023	03/16/2023	97.624	23.76
912797GT8	09/19/2023	05/23/2023	98.314	16.86
912796CR8	09/21/2023	03/23/2023	97.664	23.36
912797GU5	09/26/2023	05/30/2023	98.261	17.39
912796CS6	09/28/2023	03/30/2023	97.649	23.51
912797GV3	10/03/2023	06/06/2023	98.240	17.60
912796YJ2	10/05/2023	10/06/2022	96.001	39.99
912797HA8	10/10/2023	06/13/2023	98.281	17.19
912797FA0	10/12/2023	04/13/2023	97.576	24.24

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
912797HB6	10/17/2023	06/20/2023	98.298	17.02
912797FB8	10/19/2023	04/20/2023	97.538	24.62
912797HC4	10/24/2023	06/27/2023	98.275	17.25
912797FC6	10/26/2023	04/27/2023	97.553	24.47
912797HD2	10/31/2023	07/05/2023	98.287	17.13
912796YT0	11/02/2023	11/03/2022	95.445	45.55
912797HJ9	11/07/2023	07/11/2023	98.265	17.35
912797FJ1	11/09/2023	05/11/2023	97.528	24.72
912797HK6	11/14/2023	07/18/2023	98.261	17.39
912797FK8	11/16/2023	05/18/2023	97.482	25.18
912797HL4	11/21/2023	07/25/2023	98.258	17.42
912797FL6	11/24/2023	05/25/2023	97.372	26.28
912797HM2	11/28/2023	08/01/2023	98.248	17.52
912796ZD4	11/30/2023	12/01/2022	95.394	46.06
912797HN0	12/05/2023	08/08/2023	98.248	17.52
912797FT9	12/07/2023	06/08/2023	97.346	26.54
912797HU4	12/12/2023	08/15/2023	98.245	17.55
912797FU6	12/14/2023	06/15/2023	97.394	26.06
912797HV2	12/19/2023	08/22/2023	98.246	17.54
912797FV4	12/21/2023	06/22/2023	97.386	26.14
912797HW0	12/26/2023	08/29/2023	98.243	17.57
912796ZN2	12/28/2023	12/29/2022	95.435	45.65
912797HX8	01/02/2024	09/05/2023	98.238	17.62
912797FW2	01/04/2024	07/06/2023	97.341	26.59
912797HY6	01/09/2024	09/12/2023	98.236	17.64
912797GC5	01/11/2024	07/13/2023	97.336	26.64
912797HZ3	01/16/2024	09/19/2023	98.238	17.62
912797GD3	01/18/2024	07/20/2023	97.346	26.54

Section III-A
Short Term U.S.
Treasury Bills

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
912797JA6	01/23/2024	09/26/2023	98.235	17.65
912796ZY8	01/25/2024	01/26/2023	95.480	45.20
912797JB4	01/30/2024	10/03/2023	98.233	17.67
912797GE1	02/01/2024	08/03/2023	97.336	26.64
912797JC2	02/06/2024	10/10/2023	98.232	17.68
912797GM3	02/08/2024	08/10/2023	97.338	26.62
912797JD0	02/13/2024	10/17/2023	98.230	17.70
912797GN1	02/15/2024	08/17/2023	97.326	26.74
912797JE8	02/20/2024	10/24/2023	98.230	17.70
912796Z28	02/22/2024	02/23/2023	95.152	48.48
912797JF5	02/27/2024	10/31/2023	98.236	17.64
912797GP6	02/29/2024	08/31/2023	97.295	27.05
912797JG3	03/05/2024	11/07/2023	98.235	17.65
912797GQ4	03/07/2024	09/07/2023	97.321	26.79
912797JH1	03/12/2024	11/14/2023	98.253	17.47
912797GX9	03/14/2024	09/14/2023	97.321	26.79
912797JJ7	03/19/2024	11/21/2023	98.263	17.37
912797LL9	03/21/2024	03/23/2023	95.561	44.39
912797GY7	03/28/2024	09/28/2023	97.313	26.87
912797GZ4	04/04/2024	10/05/2023	97.300	27.00
912797HF7	04/11/2024	10/12/2023	97.310	26.90
912796CX5	04/18/2024	04/20/2023	95.420	45.80
912797HG5	04/25/2024	10/26/2023	97.308	26.92
912797HH3	05/02/2024	11/02/2023	97.310	26.90
912797HQ3	05/09/2024	11/09/2023	97.341	26.59
912797FH5	05/16/2024	05/18/2023	95.303	46.97
912797HR1	05/23/2024	11/24/2023	97.370	26.30

Section III-B
FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384AC3	01/03/2023	01/03/2022	99.681	3.19
313384AD1	01/04/2023	03/03/2022	99.463	5.37
313384AE9	01/05/2023	03/03/2022	99.461	5.39
313384AF6	01/06/2023	03/08/2022	99.384	6.16
313384AJ8	01/09/2023	03/07/2022	99.444	5.56
313384AK5	01/10/2023	03/11/2022	99.153	8.47
313384AL3	01/11/2023	03/11/2022	99.150	8.50
313384AM1	01/12/2023	03/16/2022	99.136	8.64
313384AN9	01/13/2023	03/16/2022	99.133	8.67
313384AS8	01/17/2023	04/08/2022	98.848	11.52
313384AT6	01/18/2023	04/08/2022	99.010	9.90
313384AU3	01/19/2023	01/19/2022	99.397	6.03
313384AV1	01/20/2023	01/20/2022	99.397	6.03
313384AY5	01/23/2023	05/04/2022	98.805	11.95
313384AZ2	01/24/2023	02/25/2022	99.177	8.23
313384BA6	01/25/2023	04/13/2022	98.836	11.64
313384BB4	01/26/2023	05/10/2022	98.804	11.96
313384BC2	01/27/2023	03/25/2022	98.913	10.87
313384BF5	01/30/2023	04/08/2022	98.969	10.31
313384BG3	01/31/2023	02/08/2022	99.256	7.44
313384BH1	02/01/2023	02/25/2022	99.223	7.77
313384BJ7	02/02/2023	04/05/2022	98.721	12.79
313384BK4	02/03/2023	04/05/2022	98.716	12.84
313384BN8	02/06/2023	04/05/2022	98.704	12.96
313384BP3	02/07/2023	04/05/2022	98.700	13.00
313384BQ1	02/08/2023	04/08/2022	98.725	12.75
313384BR9	02/09/2023	08/24/2022	98.608	13.92
313384BS7	02/10/2023	04/08/2022	98.717	12.83

Section III-B
FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384BV0	02/13/2023	04/01/2022	98.710	12.90
313384BW8	02/14/2023	08/29/2022	98.535	14.65
313384BX6	02/15/2023	04/05/2022	98.701	12.99
313384BY4	02/16/2023	04/08/2022	98.657	13.43
313384BZ1	02/17/2023	03/01/2022	99.167	8.33
313384CD9	02/21/2023	04/08/2022	98.635	13.65
313384CE7	02/22/2023	04/07/2022	98.618	13.82
313384CF4	02/23/2023	06/13/2022	98.413	15.87
313384CG2	02/24/2023	02/28/2022	99.007	9.93
313384CK3	02/27/2023	04/08/2022	98.610	13.90
313384CL1	02/28/2023	04/06/2022	98.560	14.40
313384CM9	03/01/2023	03/17/2022	98.837	11.63
313384CN7	03/02/2023	03/10/2022	98.899	11.01
313384CP2	03/03/2023	05/25/2022	98.606	13.94
313384CS6	03/06/2023	03/08/2022	98.891	11.09
313384CT4	03/07/2023	03/08/2022	98.888	11.12
313384CU1	03/08/2023	06/24/2022	98.208	17.92
313384CV9	03/09/2023	09/13/2022	98.215	17.85
313384CW7	03/10/2023	04/19/2022	98.474	15.26
313384CZ0	03/13/2023	04/21/2022	98.442	15.58
313384DA4	03/14/2023	04/21/2022	98.438	15.62
313384DB2	03/15/2023	05/26/2022	98.576	14.24
313384DC0	03/16/2023	04/21/2022	98.428	15.72
313384DD8	03/17/2023	03/18/2022	98.787	12.13
313384DG1	03/20/2023	03/21/2022	98.665	13.35
313384DH9	03/21/2023	05/24/2022	98.411	15.89
313384DJ5	03/22/2023	05/17/2022	98.386	16.14
313384DK2	03/23/2023	05/19/2022	98.417	15.83

Section III-B
 FEDERAL HOME LOAN BANKS
 Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384DL0	03/24/2023	05/25/2022	98.485	15.15
313384DP1	03/27/2023	06/10/2022	98.337	16.63
313384DQ9	03/28/2023	06/07/2022	98.399	16.01
313384DR7	03/29/2023	05/04/2022	98.122	18.78
313384DS5	03/30/2023	05/18/2022	98.350	16.50
313384DT3	03/31/2023	04/14/2022	98.479	15.21
313384DW6	04/03/2023	04/11/2022	98.240	17.60
313384DX4	04/04/2023	07/22/2022	97.884	21.16
313384DY2	04/05/2023	09/08/2022	98.075	19.25
313384DZ9	04/06/2023	04/28/2022	98.190	18.10
313384ED7	04/10/2023	07/11/2022	97.888	21.12
313384EE5	04/11/2023	04/11/2022	98.216	17.84
313384EF2	04/12/2023	04/12/2022	98.246	17.54
313384EG0	04/13/2023	04/13/2022	98.276	17.24
313384EH8	04/14/2023	04/14/2022	98.297	17.03
313384EL9	04/17/2023	04/22/2022	97.980	20.20
313384EM7	04/18/2023	04/22/2022	97.974	20.26
313384EN5	04/19/2023	05/12/2022	98.176	18.24
313384EP0	04/20/2023	05/26/2022	98.264	17.36
313384EQ8	04/21/2023	04/21/2022	98.074	19.26
313384ET2	04/24/2023	04/25/2022	97.978	20.22
313384EU9	04/25/2023	04/25/2022	97.972	20.28
313384EV7	04/26/2023	05/25/2022	98.225	17.75
313384EW5	04/27/2023	04/27/2022	98.053	19.47
313384EX3	04/28/2023	05/26/2022	98.185	18.15
313384FA2	05/01/2023	05/06/2022	97.970	20.30
313384FB0	05/02/2023	07/25/2022	97.682	23.18
313384FC8	05/03/2023	06/13/2022	98.029	19.71

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FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384FD6	05/04/2023	06/10/2022	97.959	20.41
313384FE4	05/05/2023	05/05/2022	97.840	21.60
313384FH7	05/08/2023	05/17/2022	98.022	19.78
313384FJ3	05/09/2023	05/09/2022	97.891	21.09
313384FK0	05/10/2023	05/13/2022	97.989	20.11
313384FL8	05/11/2023	05/11/2022	97.891	21.09
313384FM6	05/12/2023	05/13/2022	97.978	20.22
313384FQ7	05/15/2023	05/20/2022	97.860	21.40
313384FR5	05/16/2023	08/12/2022	97.684	23.16
313384FS3	05/17/2023	05/19/2022	97.872	21.28
313384FT1	05/18/2023	05/18/2022	97.810	21.90
313384FU8	05/19/2023	05/19/2022	97.851	21.49
313384FX2	05/22/2023	05/23/2022	97.816	21.84
313384FY0	05/23/2023	05/23/2022	97.810	21.90
313384FZ7	05/24/2023	05/27/2022	97.984	20.16
313384GA1	05/25/2023	05/27/2022	97.968	20.32
313384GB9	05/26/2023	06/28/2022	97.496	25.04
313384GF0	05/30/2023	08/01/2022	97.601	23.99
313384GG8	05/31/2023	09/14/2022	97.230	27.70
313384GH6	06/01/2023	06/01/2022	97.906	20.94
313384GJ2	06/02/2023	09/29/2022	97.260	27.40
313384GM5	06/05/2023	07/08/2022	97.459	25.41
313384GN3	06/06/2023	09/08/2022	97.422	25.78
313384GP8	06/07/2023	06/09/2022	97.782	22.18
313384GQ6	06/08/2023	07/06/2022	97.491	25.09
313384GR4	06/09/2023	09/01/2022	97.338	26.62
313384GU7	06/12/2023	08/12/2022	97.450	25.50
313384GV5	06/13/2023	06/13/2022	97.354	26.46

Section III-B
FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384GW3	06/14/2023	08/24/2022	97.370	26.30
313384GX1	06/15/2023	07/13/2022	97.323	26.77
313384GY9	06/16/2023	06/16/2022	96.985	30.15
313384HC6	06/20/2023	06/27/2022	97.096	29.04
313384HD4	06/21/2023	06/29/2022	97.124	28.76
313384HE2	06/22/2023	06/30/2022	97.114	28.86
313384HF9	06/23/2023	07/14/2022	97.119	28.81
313384HJ1	06/26/2023	06/28/2022	97.066	29.34
313384HK8	06/27/2023	06/30/2022	97.074	29.26
313384HL6	06/28/2023	06/30/2022	97.066	29.34
313384HM4	06/29/2023	07/07/2022	97.273	27.27
313384HN2	06/30/2023	06/30/2022	97.050	29.50
313384HR3	07/03/2023	07/12/2022	97.147	28.53
313384HT9	07/05/2023	07/21/2022	97.101	28.99
313384HU6	07/06/2023	07/25/2022	97.141	28.59
313384HV4	07/07/2023	09/23/2022	96.775	32.25
313384HY8	07/10/2023	08/04/2022	97.138	28.62
313384HZ5	07/11/2023	10/11/2022	96.842	31.58
313384JA8	07/12/2023	07/21/2022	96.944	30.56
313384JB6	07/13/2023	07/13/2022	96.828	31.72
313384JC4	07/14/2023	08/01/2022	97.224	27.76
313384JF7	07/17/2023	08/11/2022	97.091	29.09
313384JG5	07/18/2023	10/20/2022	96.627	33.73
313384JH3	07/19/2023	11/03/2022	96.703	32.97
313384JJ9	07/20/2023	07/26/2022	96.958	30.42
313384JK6	07/21/2023	07/26/2022	96.950	30.50
313384JN0	07/24/2023	09/27/2022	96.625	33.75
313384JP5	07/25/2023	08/01/2022	97.136	28.64

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FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384JQ3	07/26/2023	07/26/2022	96.989	30.11
313384JR1	07/27/2023	07/29/2022	97.056	29.44
313384JS9	07/28/2023	08/01/2022	97.042	29.58
313384JV2	07/31/2023	08/15/2022	97.006	29.94
313384JW0	08/01/2023	08/04/2022	96.953	30.47
313384JX8	08/02/2023	08/04/2022	96.973	30.27
313384JY6	08/03/2023	08/04/2022	96.936	30.64
313384JZ3	08/04/2023	08/18/2022	96.861	31.40
313384KC2	08/07/2023	10/06/2022	96.522	34.78
313384KD0	08/08/2023	08/09/2022	96.795	32.05
313384KE8	08/09/2023	10/14/2022	96.416	35.84
313384KF5	08/10/2023	08/11/2022	96.886	31.14
313384KG3	08/11/2023	08/12/2022	96.805	31.95
313384KK4	08/14/2023	08/16/2022	96.804	31.96
313384KL2	08/15/2023	08/31/2022	96.752	32.48
313384KM0	08/16/2023	08/17/2022	96.815	31.85
313384KN8	08/17/2023	08/25/2022	96.747	32.53
313384KP3	08/18/2023	08/19/2022	96.764	32.36
313384KS7	08/21/2023	08/30/2022	96.687	33.13
313384KT5	08/22/2023	11/01/2022	96.337	36.63
313384KU2	08/23/2023	08/25/2022	96.693	33.07
313384KV0	08/24/2023	08/24/2022	96.674	33.26
313384KW8	08/25/2023	10/31/2022	96.391	36.09
313384KZ1	08/28/2023	08/30/2022	96.602	33.98
313384LA5	08/29/2023	09/01/2022	96.541	34.59
313384LB3	08/30/2023	09/01/2022	96.516	34.84
313384LC1	08/31/2023	09/20/2022	96.167	38.33
313384LD9	09/01/2023	09/02/2022	96.481	35.19

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FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384LH0	09/05/2023	09/13/2022	96.499	35.01
313384LJ6	09/06/2023	09/08/2022	96.466	35.34
313384LK3	09/07/2023	09/08/2022	96.456	35.44
313384LL1	09/08/2023	09/12/2022	96.470	35.30
313384LP2	09/11/2023	09/15/2022	96.124	38.76
313384LQ0	09/12/2023	09/15/2022	96.098	39.02
313384LR8	09/13/2023	09/20/2022	96.072	39.28
313384LS6	09/14/2023	11/09/2022	96.009	39.91
313384LT4	09/15/2023	09/15/2022	96.066	39.34
313384LW7	09/18/2023	09/19/2022	96.006	39.94
313384LX5	09/19/2023	09/26/2022	95.893	41.07
313384LY3	09/20/2023	09/23/2022	95.862	41.38
313384LZ0	09/21/2023	09/21/2022	95.914	40.86
313384MA4	09/22/2023	09/22/2022	95.894	41.06
313384MD8	09/25/2023	09/26/2022	95.824	41.76
313384ME6	09/26/2023	09/27/2022	95.875	41.25
313384MF3	09/27/2023	10/03/2022	95.991	40.09
313384MG1	09/28/2023	09/28/2022	95.843	41.57
313384MH9	09/29/2023	10/26/2022	95.813	41.87
313384ML0	10/02/2023	10/06/2022	95.859	41.41
313384MM8	10/03/2023	10/12/2022	95.817	41.83
313384MN6	10/04/2023	10/06/2022	95.906	40.94
313384MP1	10/05/2023	10/06/2022	95.844	41.56
313384MQ9	10/06/2023	10/11/2022	95.770	42.30
313384MU0	10/10/2023	10/11/2022	95.723	42.77
313384MV8	10/11/2023	10/12/2022	95.723	42.77
313384MW6	10/12/2023	10/13/2022	95.581	44.19
313384MX4	10/13/2023	10/14/2022	95.592	44.08

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Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384NA3	10/16/2023	10/17/2022	95.551	44.49
313384NB1	10/17/2023	10/19/2022	95.513	44.87
313384NC9	10/18/2023	10/27/2022	95.560	44.40
313384ND7	10/19/2023	10/19/2022	95.438	45.62
313384NE5	10/20/2023	10/20/2022	95.417	45.83
313384NH8	10/23/2023	10/26/2022	95.475	45.25
313384NJ4	10/24/2023	11/03/2022	95.385	46.15
313384NK1	10/25/2023	10/27/2022	95.513	44.87
313384NL9	10/26/2023	10/27/2022	95.551	44.49
313384NM7	10/27/2023	10/28/2022	95.551	44.49
313384NQ8	10/30/2023	10/31/2022	95.450	45.50
313384NR6	10/31/2023	11/18/2022	95.566	44.34
313384NS4	11/01/2023	11/04/2022	95.304	46.96
313384NT2	11/02/2023	11/03/2022	95.268	47.32
313384NU9	11/03/2023	11/04/2022	95.278	47.22
313384NX3	11/06/2023	11/08/2022	95.301	46.99
313384NY1	11/07/2023	11/08/2022	95.248	47.52
313384NZ8	11/08/2023	11/08/2022	95.239	47.61
313384PA1	11/09/2023	11/14/2022	95.450	45.50
313384PB9	11/10/2023	01/30/2023	96.308	36.92
313384PE3	11/13/2023	11/16/2022	95.475	45.25
313384PF0	11/14/2023	11/16/2022	95.452	45.48
313384PG8	11/15/2023	11/15/2022	95.397	46.03
313384PH6	11/16/2023	12/08/2022	95.579	44.21
313384PJ2	11/17/2023	11/18/2022	95.319	46.81
313384PM5	11/20/2023	11/21/2022	95.278	47.22
313384PN3	11/21/2023	11/22/2022	95.278	47.22
313384PP8	11/22/2023	11/22/2022	95.265	47.35

Section III-B
FEDERAL HOME LOAN BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313384PR4	11/24/2023	11/29/2022	95.335	46.65
313384PU7	11/27/2023	11/29/2022	95.261	47.39
313384PV5	11/28/2023	11/29/2022	95.197	48.03
313384PW3	11/29/2023	12/19/2022	95.664	43.36
313384PX1	11/30/2023	11/30/2022	95.270	47.30
313384PY9	12/01/2023	12/06/2022	95.320	46.80
313384QB8	12/04/2023	01/03/2023	95.692	43.08
313384QC6	12/05/2023	12/06/2022	95.268	47.32
313384QD4	12/06/2023	12/07/2022	95.314	46.86
313384QE2	12/07/2023	12/23/2022	95.613	43.87
313384QF9	12/08/2023	12/16/2022	95.488	45.12
313384QJ1	12/11/2023	12/15/2022	95.427	45.73
313384QK8	12/12/2023	12/12/2022	95.311	46.89
313384QL6	12/13/2023	01/03/2023	95.538	44.62
313384QM4	12/14/2023	12/14/2022	95.417	45.83
313384QN2	12/15/2023	12/15/2022	95.387	46.13
313384QR3	12/18/2023	12/27/2022	95.436	45.64
313384QS1	12/19/2023	01/03/2023	95.479	45.21
313384QT9	12/20/2023	12/21/2022	95.430	45.70
313384QU6	12/21/2023	12/21/2022	95.417	45.83
313384QV4	12/22/2023	12/22/2022	95.443	45.57
313384QZ5	12/26/2023	12/27/2022	95.334	46.66
313384RA9	12/27/2023	12/27/2022	95.321	46.79
313384RB7	12/28/2023	12/28/2022	95.296	47.04
313384RC5	12/29/2023	12/30/2022	95.344	46.56

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588AC9	01/03/2023	07/01/2022	98.600	14.00
313588AD7	01/04/2023	11/14/2022	99.490	5.10
313588AE5	01/05/2023	11/10/2022	99.440	5.60
313588AF2	01/06/2023	12/01/2022	99.615	3.85
313588AJ4	01/09/2023	11/18/2022	99.451	5.49
313588AK1	01/10/2023	11/28/2022	99.534	4.66
313588AL9	01/11/2023	12/07/2022	99.621	3.79
313588AM7	01/12/2023	11/10/2022	99.370	6.30
313588AN5	01/13/2023	11/22/2022	99.437	5.63
313588AS4	01/17/2023	11/08/2022	99.290	7.10
313588AT2	01/18/2023	12/14/2022	99.621	3.79
313588AU9	01/19/2023	11/10/2022	99.290	7.10
313588AV7	01/20/2023	12/06/2022	99.506	4.94
313588AY1	01/23/2023	01/03/2023	99.778	2.22
313588AZ8	01/24/2023	01/04/2023	99.778	2.22
313588BA2	01/25/2023	01/19/2023	99.932	0.68
313588BB0	01/26/2023	11/23/2022	99.298	7.02
313588BC8	01/27/2023	11/30/2022	99.356	6.44
313588BF1	01/30/2023	11/18/2022	99.189	8.11
313588BG9	01/31/2023	11/17/2022	99.208	7.92
313588BH7	02/01/2023	11/30/2022	99.300	7.00
313588BJ3	02/02/2023	12/01/2022	99.300	7.00
313588BK0	02/03/2023	11/30/2022	99.278	7.22
313588BN4	02/06/2023	11/23/2022	99.167	8.33
313588BP9	02/07/2023	11/29/2022	99.213	7.87
313588BQ7	02/08/2023	11/30/2022	99.213	7.87
313588BR5	02/09/2023	01/25/2023	99.825	1.75
313588BS3	02/10/2023	12/14/2022	99.348	6.53
313588BV6	02/13/2023	11/23/2022	99.078	9.22

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588BW4	02/14/2023	12/20/2022	99.354	6.46
313588BX2	02/15/2023	11/29/2022	99.112	8.88
313588BY0	02/16/2023	11/23/2022	99.044	9.56
313588BZ7	02/17/2023	11/30/2022	99.100	9.00
313588CD5	02/21/2023	12/06/2022	99.123	8.77
313588CE3	02/22/2023	01/12/2023	99.516	4.84
313588CF0	02/23/2023	11/23/2022	98.965	10.35
313588CG8	02/24/2023	12/02/2022	99.043	9.57
313588CL7	02/28/2023	11/30/2022	98.963	10.37
313588CM5	03/01/2023	12/02/2022	98.962	10.38
313588CN3	03/02/2023	12/02/2022	98.950	10.50
313588CP8	03/03/2023	01/05/2023	99.335	6.65
313588CS2	03/06/2023	12/07/2022	98.962	10.38
313588CT0	03/07/2023	01/20/2023	99.444	5.56
313588CU7	03/08/2023	12/14/2022	99.020	9.80
313588CV5	03/09/2023	01/23/2023	99.456	5.44
313588CW3	03/10/2023	11/22/2022	98.755	12.45
313588CZ6	03/13/2023	03/07/2023	99.927	0.73
313588DA0	03/14/2023	01/11/2023	99.268	7.32
313588DB8	03/15/2023	12/02/2022	98.798	12.02
313588DC6	03/16/2023	12/15/2022	98.938	10.62
313588DD4	03/17/2023	03/15/2023	99.976	0.24
313588DG7	03/20/2023	11/23/2022	98.635	13.65
313588DH5	03/21/2023	11/23/2022	98.623	13.77
313588DJ1	03/22/2023	11/28/2022	98.654	13.46
313588DK8	03/23/2023	11/29/2022	98.654	13.46
313588DL6	03/24/2023	11/30/2022	98.654	13.46
313588DQ5	03/28/2023	01/20/2023	99.181	8.19
313588DR3	03/29/2023	02/22/2023	99.568	4.32

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588DS1	03/30/2023	12/05/2022	98.642	13.58
313588DT9	03/31/2023	12/16/2022	98.775	12.25
313588DW2	04/03/2023	10/03/2022	97.931	20.69
313588DX0	04/04/2023	04/03/2023	99.988	0.12
313588DY8	04/05/2023	03/07/2023	99.636	3.64
313588DZ5	04/06/2023	12/07/2022	98.567	14.33
313588ED3	04/10/2023	01/30/2023	99.135	8.65
313588EE1	04/11/2023	04/04/2023	99.913	0.87
313588EF8	04/12/2023	04/03/2023	99.889	1.11
313588EG6	04/13/2023	12/07/2022	98.483	15.17
313588EH4	04/14/2023	01/06/2023	98.829	11.71
313588EL5	04/17/2023	12/13/2022	98.490	15.10
313588EM3	04/18/2023	01/27/2023	98.999	10.01
313588EN1	04/19/2023	01/24/2023	98.949	10.51
313588EP6	04/20/2023	12/15/2022	98.478	15.23
313588EQ4	04/21/2023	01/13/2023	98.789	12.11
313588ET8	04/24/2023	12/14/2022	98.417	15.83
313588EV3	04/26/2023	01/04/2023	98.647	13.53
313588EW1	04/27/2023	01/18/2023	98.776	12.24
313588EX9	04/28/2023	01/06/2023	98.647	13.53
313588FA8	05/01/2023	11/01/2022	97.623	23.77
313588FB6	05/02/2023	04/24/2023	99.905	0.95
313588FC4	05/03/2023	01/11/2023	98.631	13.69
313588FD2	05/04/2023	01/05/2023	98.562	14.38
313588FE0	05/05/2023	02/14/2023	99.000	10.00
313588FH3	05/08/2023	01/26/2023	98.725	12.75
313588FJ9	05/09/2023	04/25/2023	99.834	1.66
313588FK6	05/10/2023	05/08/2023	99.974	0.26
313588FL4	05/11/2023	05/04/2023	99.909	0.91

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588FM2	05/12/2023	04/20/2023	99.740	2.60
313588FQ3	05/15/2023	11/15/2022	97.534	24.66
313588FR1	05/16/2023	02/28/2023	99.011	9.89
313588FS9	05/17/2023	04/18/2023	99.650	3.50
313588FT7	05/18/2023	04/28/2023	99.753	2.47
313588FU4	05/19/2023	02/02/2023	98.675	13.25
313588FX8	05/22/2023	05/19/2023	99.961	0.39
313588FY6	05/23/2023	02/23/2023	98.853	11.47
313588FZ3	05/24/2023	01/27/2023	98.538	14.63
313588GB5	05/26/2023	01/17/2023	98.405	15.95
313588GF6	05/30/2023	01/13/2023	98.307	16.93
313588GG4	05/31/2023	01/17/2023	98.344	16.56
313588GH2	06/01/2023	05/01/2023	99.600	4.00
313588GJ8	06/02/2023	02/24/2023	98.725	12.75
313588GM1	06/05/2023	01/12/2023	98.200	18.00
313588GN9	06/06/2023	05/02/2023	99.541	4.59
313588GP4	06/07/2023	02/03/2023	98.440	15.60
313588GQ2	06/08/2023	01/12/2023	98.183	18.17
313588GR0	06/09/2023	03/08/2023	98.759	12.41
313588GU3	06/12/2023	05/03/2023	99.476	5.24
313588GV1	06/13/2023	05/16/2023	99.622	3.78
313588GW9	06/14/2023	02/03/2023	98.348	16.52
313588GX7	06/15/2023	02/08/2023	98.388	16.12
313588GY5	06/16/2023	04/25/2023	99.328	6.72
313588HC2	06/20/2023	01/26/2023	98.167	18.33
313588HD0	06/21/2023	05/05/2023	99.375	6.25
313588HE8	06/22/2023	01/12/2023	97.988	20.12
313588HF5	06/23/2023	05/02/2023	99.307	6.93
313588HK4	06/27/2023	02/27/2023	98.418	15.82

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588HL2	06/28/2023	05/02/2023	99.240	7.60
313588HM0	06/29/2023	06/08/2023	99.710	2.90
313588HN8	06/30/2023	02/28/2023	98.392	16.08
313588HR9	07/03/2023	01/03/2023	97.513	24.87
313588HT5	07/05/2023	01/18/2023	97.877	21.23
313588HU2	07/06/2023	01/26/2023	97.965	20.35
313588HV0	07/07/2023	02/01/2023	98.024	19.76
313588HY4	07/10/2023	07/07/2023	99.958	0.42
313588HZ1	07/11/2023	01/20/2023	97.826	21.74
313588JA4	07/12/2023	02/08/2023	98.024	19.76
313588JB2	07/13/2023	01/31/2023	97.940	20.60
313588JC0	07/14/2023	01/19/2023	97.776	22.24
313588JF3	07/17/2023	02/01/2023	97.902	20.98
313588JG1	07/18/2023	05/02/2023	98.958	10.42
313588JH9	07/19/2023	05/04/2023	98.982	10.18
313588JJ5	07/20/2023	05/05/2023	98.980	10.20
313588JK2	07/21/2023	04/26/2023	98.865	11.35
313588JN6	07/24/2023	02/23/2023	97.997	20.03
313588JQ9	07/26/2023	01/26/2023	97.712	22.88
313588JR7	07/27/2023	02/02/2023	97.778	22.22
313588JS5	07/28/2023	02/03/2023	97.778	22.22
313588JV8	07/31/2023	02/27/2023	97.960	20.40
313588JW6	08/01/2023	03/06/2023	98.012	19.88
313588JX4	08/02/2023	01/26/2023	97.624	23.76
313588JY2	08/03/2023	07/07/2023	99.627	3.74
313588JZ9	08/04/2023	07/18/2023	99.761	2.39
313588KC8	08/07/2023	01/23/2023	97.523	24.77
313588KD6	08/08/2023	02/14/2023	97.720	22.80
313588KE4	08/09/2023	07/06/2023	99.527	4.73

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588KF1	08/10/2023	02/14/2023	97.694	23.06
313588KG9	08/11/2023	07/07/2023	99.512	4.88
313588KK0	08/14/2023	01/23/2023	97.434	25.66
313588KL8	08/15/2023	06/06/2023	99.035	9.65
313588KM6	08/16/2023	07/05/2023	99.417	5.83
313588KN4	08/17/2023	01/24/2023	97.409	25.91
313588KP9	08/18/2023	06/08/2023	99.009	9.91
313588KS3	08/21/2023	05/02/2023	98.494	15.06
313588KT1	08/22/2023	06/12/2023	99.006	9.94
313588KU8	08/23/2023	02/01/2023	97.434	25.66
313588KV6	08/24/2023	05/05/2023	98.506	14.94
313588KZ7	08/28/2023	02/21/2023	97.501	24.99
313588LA1	08/29/2023	08/04/2023	99.640	3.60
313588LB9	08/30/2023	08/14/2023	99.770	2.30
313588LC7	08/31/2023	02/28/2023	97.516	24.84
313588LD5	09/01/2023	02/28/2023	97.502	24.98
313588LH6	09/05/2023	03/01/2023	97.452	25.48
313588LJ2	09/06/2023	02/16/2023	97.318	26.82
313588LK9	09/07/2023	07/06/2023	99.113	8.87
313588LL7	09/08/2023	07/05/2023	99.086	9.14
313588LP8	09/11/2023	02/01/2023	97.194	28.06
313588LQ6	09/12/2023	08/31/2023	99.827	1.73
313588LR4	09/13/2023	02/15/2023	97.238	27.62
313588LS2	09/14/2023	06/06/2023	98.613	13.88
313588LT0	09/15/2023	05/18/2023	98.378	16.22
313588LW3	09/18/2023	05/15/2023	98.299	17.01
313588LX1	09/19/2023	09/13/2023	99.913	0.87
313588LY9	09/20/2023	07/07/2023	98.942	10.58
313588LZ6	09/21/2023	06/06/2023	98.514	14.86

Section III-C
 FEDERAL NATIONAL MORTGAGE ASSOCIATION
 Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588MA0	09/22/2023	08/15/2023	99.454	5.46
313588ME2	09/26/2023	02/14/2023	97.060	29.40
313588MF9	09/27/2023	02/24/2023	97.080	29.20
313588MG7	09/28/2023	02/16/2023	97.029	29.71
313588MH5	09/29/2023	02/07/2023	96.971	30.29
313588ML6	10/02/2023	02/16/2023	96.970	30.31
313588MM4	10/03/2023	02/22/2023	96.993	30.07
313588MN2	10/04/2023	09/08/2023	99.625	3.75
313588MP7	10/05/2023	09/05/2023	99.567	4.33
313588MQ5	10/06/2023	07/10/2023	98.748	12.52
313588MU6	10/10/2023	09/20/2023	99.710	2.90
313588MV4	10/11/2023	09/27/2023	99.797	2.03
313588MW2	10/12/2023	02/09/2023	96.822	31.78
313588MX0	10/13/2023	03/02/2023	96.928	30.72
313588NA9	10/16/2023	02/15/2023	96.794	32.06
313588NB7	10/17/2023	10/16/2023	99.985	0.15
313588NC5	10/18/2023	02/23/2023	96.804	31.96
313588ND3	10/19/2023	10/10/2023	99.869	1.31
313588NE1	10/20/2023	02/15/2023	96.717	32.83
313588NH4	10/23/2023	02/21/2023	96.720	32.80
313588NJ0	10/24/2023	03/01/2023	96.764	32.36
313588NL5	10/26/2023	02/15/2023	96.627	33.73
313588NM3	10/27/2023	07/11/2023	98.464	15.36
313588NQ4	10/30/2023	05/05/2023	97.632	23.68
313588NR2	10/31/2023	10/18/2023	99.811	1.89
313588NS0	11/01/2023	02/21/2023	96.581	34.19
313588NT8	11/02/2023	08/03/2023	98.691	13.09
313588NU5	11/03/2023	03/09/2023	96.601	33.99
313588NX9	11/06/2023	08/15/2023	98.805	11.95

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588NY7	11/07/2023	03/01/2023	96.559	34.41
313588NZ4	11/08/2023	08/23/2023	98.891	11.09
313588PA7	11/09/2023	08/09/2023	98.676	13.24
313588PB5	11/10/2023	03/09/2023	96.501	34.99
313588PE9	11/13/2023	08/23/2023	98.819	11.81
313588PF6	11/14/2023	11/01/2023	99.811	1.89
313588PG4	11/15/2023	03/07/2023	96.497	35.03
313588PH2	11/16/2023	07/13/2023	98.208	17.92
313588PJ8	11/17/2023	02/22/2023	96.378	36.22
313588PM1	11/20/2023	08/28/2023	98.780	12.20
313588PN9	11/21/2023	11/20/2023	99.985	0.15
313588PP4	11/22/2023	11/17/2023	99.927	0.73
313588PR0	11/24/2023	11/22/2023	99.971	0.29
313588PV1	11/28/2023	02/10/2023	96.217	37.83
313588PW9	11/29/2023	11/22/2023	99.898	1.02
313588PX7	11/30/2023	08/11/2023	98.400	16.00
313588PY5	12/01/2023	02/21/2023	96.187	38.13
313588QB4	12/04/2023	11/02/2023	99.534	4.66
313588QC2	12/05/2023	10/13/2023	99.231	7.69
313588QD0	12/06/2023	02/15/2023	96.113	38.87
313588QE8	12/07/2023	09/06/2023	98.667	13.33
313588QF5	12/08/2023	03/09/2023	96.084	39.16
313588QJ7	12/11/2023	02/14/2023	96.033	39.67
313588QK4	12/12/2023	11/27/2023	99.782	2.18
313588QL2	12/13/2023	11/17/2023	99.622	3.78
313588QM0	12/14/2023	07/13/2023	97.806	21.95
313588QN8	12/15/2023	02/17/2023	95.966	40.34
313588QR9	12/18/2023	02/17/2023	95.926	40.74
313588QS7	12/19/2023	12/11/2023	99.884	1.16

Section III-C
FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313588QT5	12/20/2023	10/24/2023	99.173	8.27
313588QU2	12/21/2023	08/30/2023	98.360	16.40
313588QV0	12/22/2023	03/09/2023	95.884	41.16
313588RA5	12/27/2023	02/16/2023	95.792	42.08
313588RB3	12/28/2023	02/17/2023	95.792	42.08
313588RC1	12/29/2023	02/17/2023	95.778	42.22

Section III-D
FEDERAL FARM CREDIT BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312AD2	01/04/2023	01/03/2023	95.980	40.20
313312AJ9	01/09/2023	01/06/2023	95.970	40.30
313312AN0	01/13/2023	01/12/2023	95.920	40.80
313312AS9	01/17/2023	01/13/2023	95.900	41.00
313312AT7	01/18/2023	01/12/2023	95.830	41.70
313312AU4	01/19/2023	01/04/2023	95.970	40.30
313312AV2	01/20/2023	01/06/2023	95.950	40.50
313312AY6	01/23/2023	01/09/2023	95.930	40.70
313312AZ3	01/24/2023	01/23/2023	95.820	41.80
313312BB5	01/26/2023	01/09/2023	95.870	41.30
313312BC3	01/27/2023	01/20/2023	95.790	42.10
313312BF6	01/30/2023	01/05/2023	95.950	40.50
313312BG4	01/31/2023	01/20/2023	95.770	42.30
313312BH2	02/01/2023	01/03/2023	95.980	40.20
313312BJ8	02/02/2023	01/04/2023	95.940	40.60
313312BK5	02/03/2023	01/06/2023	95.880	41.20
313312BN9	02/06/2023	01/05/2023	95.840	41.60
313312BP4	02/07/2023	01/31/2023	95.750	42.50
313312BQ2	02/08/2023	01/04/2023	95.800	42.00
313312BR0	02/09/2023	02/02/2023	95.620	43.80
313312BS8	02/10/2023	02/09/2023	95.720	42.80
313312BV1	02/13/2023	02/09/2023	95.600	44.00
313312BW9	02/14/2023	02/07/2023	95.650	43.50
313312BX7	02/15/2023	01/12/2023	95.650	43.50
313312BZ2	02/17/2023	02/10/2023	95.600	44.00
313312CE8	02/22/2023	01/20/2023	95.550	44.50
313312CF5	02/23/2023	02/17/2023	95.550	44.50
313312CG3	02/24/2023	02/23/2023	95.550	44.50
313312CK4	02/27/2023	02/16/2023	95.600	44.00

Section III-D
FEDERAL FARM CREDIT BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312CL2	02/28/2023	02/01/2023	95.540	44.60
313312CM0	03/01/2023	01/20/2023	95.580	44.20
313312CN8	03/02/2023	01/30/2023	95.520	44.80
313312CP3	03/03/2023	01/31/2023	95.540	44.60
313312CS7	03/06/2023	01/31/2023	95.500	45.00
313312CT5	03/07/2023	03/06/2023	95.550	44.50
313312CU2	03/08/2023	02/01/2023	95.470	45.30
313312CV0	03/09/2023	03/08/2023	95.570	44.30
313312CW8	03/10/2023	03/09/2023	95.600	44.00
313312CZ1	03/13/2023	02/10/2023	95.500	45.00
313312DA5	03/14/2023	02/08/2023	95.480	45.20
313312DB3	03/15/2023	02/08/2023	95.480	45.20
313312DC1	03/16/2023	01/31/2023	95.490	45.10
313312DD9	03/17/2023	03/16/2023	95.500	45.00
313312DG2	03/20/2023	02/01/2023	95.450	45.50
313312DH0	03/21/2023	03/20/2023	95.570	44.30
313312DJ6	03/22/2023	02/22/2023	95.510	44.90
313312DK3	03/23/2023	02/15/2023	95.480	45.20
313312DL1	03/24/2023	03/23/2023	95.700	43.00
313312DQ0	03/28/2023	02/21/2023	95.450	45.50
313312DR8	03/29/2023	02/22/2023	95.450	45.50
313312DS6	03/30/2023	01/19/2023	95.480	45.20
313312DW7	04/03/2023	01/12/2023	95.480	45.20
313312DX5	04/04/2023	02/28/2023	95.430	45.70
313312DY3	04/05/2023	01/27/2023	95.470	45.30
313312DZ0	04/06/2023	03/01/2023	95.400	46.00
313312ED8	04/10/2023	02/28/2023	95.380	46.20
313312EE6	04/11/2023	02/15/2023	95.390	46.10
313312EF3	04/12/2023	03/08/2023	95.360	46.40

Section III-D
 FEDERAL FARM CREDIT BANKS
 Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312EH9	04/14/2023	03/14/2023	95.310	46.90
313312EL0	04/17/2023	03/16/2023	95.350	46.50
313312EM8	04/18/2023	02/21/2023	95.350	46.50
313312EN6	04/19/2023	03/15/2023	95.280	47.20
313312EP1	04/20/2023	03/16/2023	95.350	46.50
313312EQ9	04/21/2023	03/16/2023	95.350	46.50
313312ET3	04/24/2023	01/27/2023	95.450	45.50
313312EU0	04/25/2023	03/29/2023	95.450	45.50
313312EV8	04/26/2023	02/02/2023	95.380	46.20
313312EX4	04/28/2023	03/24/2023	95.480	45.20
313312FA3	05/01/2023	02/15/2023	95.380	46.20
313312FB1	05/02/2023	04/20/2023	95.750	42.50
313312FC9	05/03/2023	03/30/2023	95.420	45.80
313312FD7	05/04/2023	05/03/2023	95.350	46.50
313312FE5	05/05/2023	04/05/2023	95.350	46.50
313312FH8	05/08/2023	03/09/2023	95.280	47.20
313312FJ4	05/09/2023	03/29/2023	95.380	46.20
313312FK1	05/10/2023	04/05/2023	95.340	46.60
313312FL9	05/11/2023	04/17/2023	95.460	45.40
313312FM7	05/12/2023	04/19/2023	95.430	45.70
313312FQ8	05/15/2023	05/01/2023	95.290	47.10
313312FS4	05/17/2023	04/12/2023	95.350	46.50
313312FT2	05/18/2023	04/25/2023	95.360	46.40
313312FU9	05/19/2023	03/21/2023	95.350	46.50
313312FX3	05/22/2023	01/23/2023	95.370	46.30
313312FY1	05/23/2023	03/23/2023	95.350	46.50
313312FZ8	05/24/2023	03/01/2023	95.220	47.80
313312GA2	05/25/2023	04/10/2023	95.320	46.80
313312GB0	05/26/2023	02/21/2023	95.270	47.30

Section III-D
FEDERAL FARM CREDIT BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312GF1	05/30/2023	03/03/2023	95.250	47.50
313312GG9	05/31/2023	02/23/2023	95.280	47.20
313312GH7	06/01/2023	03/31/2023	95.450	45.50
313312GJ3	06/02/2023	05/08/2023	95.100	49.00
313312GM6	06/05/2023	04/21/2023	95.280	47.20
313312GN4	06/06/2023	05/16/2023	95.180	48.20
313312GP9	06/07/2023	05/03/2023	95.100	49.00
313312GQ7	06/08/2023	04/13/2023	95.300	47.00
313312GR5	06/09/2023	05/18/2023	95.180	48.20
313312GU8	06/12/2023	04/13/2023	95.300	47.00
313312GV6	06/13/2023	05/04/2023	95.100	49.00
313312GW4	06/14/2023	05/10/2023	95.110	48.90
313312GX2	06/15/2023	04/14/2023	95.440	45.60
313312GY0	06/16/2023	03/24/2023	95.240	47.60
313312HC7	06/20/2023	05/16/2023	95.150	48.50
313312HD5	06/21/2023	05/17/2023	95.200	48.00
313312HE3	06/22/2023	02/27/2023	95.150	48.50
313312HF0	06/23/2023	01/23/2023	95.350	46.50
313312HK9	06/27/2023	05/24/2023	95.100	49.00
313312HL7	06/28/2023	02/03/2023	95.290	47.10
313312HM5	06/29/2023	06/16/2023	94.990	50.10
313312HN3	06/30/2023	03/14/2023	95.110	48.90
313312HR4	07/03/2023	03/21/2023	95.300	47.00
313312HT0	07/05/2023	03/24/2023	95.330	46.70
313312HU7	07/06/2023	04/21/2023	95.200	48.00
313312HV5	07/07/2023	06/21/2023	95.020	49.80
313312HY9	07/10/2023	01/26/2023	95.310	46.90
313312JA9	07/12/2023	01/27/2023	95.320	46.80
313312JC5	07/14/2023	01/30/2023	95.330	46.70

Section III-D
FEDERAL FARM CREDIT BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312JF8	07/17/2023	01/31/2023	95.320	46.80
313312JG6	07/18/2023	06/15/2023	94.980	50.20
313312JH4	07/19/2023	02/03/2023	95.280	47.20
313312JJ0	07/20/2023	01/18/2023	95.330	46.70
313312JK7	07/21/2023	05/30/2023	94.870	51.30
313312JN1	07/24/2023	01/31/2023	95.320	46.80
313312JP6	07/25/2023	04/14/2023	95.250	47.50
313312JQ4	07/26/2023	06/21/2023	95.000	50.00
313312JR2	07/27/2023	01/18/2023	95.330	46.70
313312JS0	07/28/2023	02/15/2023	95.180	48.20
313312JV3	07/31/2023	02/15/2023	95.170	48.30
313312JW1	08/01/2023	03/13/2023	94.870	51.30
313312JX9	08/02/2023	02/16/2023	95.180	48.20
313312JZ4	08/04/2023	01/30/2023	95.310	46.90
313312KC3	08/07/2023	02/16/2023	95.170	48.30
313312KD1	08/08/2023	08/01/2023	94.800	52.00
313312KE9	08/09/2023	02/17/2023	95.160	48.40
313312KG4	08/11/2023	02/08/2023	95.250	47.50
313312KK5	08/14/2023	02/22/2023	95.120	48.80
313312KL3	08/15/2023	03/01/2023	95.100	49.00
313312KM1	08/16/2023	07/12/2023	94.860	51.40
313312KN9	08/17/2023	05/31/2023	94.800	52.00
313312KP4	08/18/2023	06/20/2023	94.950	50.50
313312KS8	08/21/2023	03/24/2023	95.340	46.60
313312KT6	08/22/2023	08/21/2023	94.770	52.30
313312KU3	08/23/2023	01/31/2023	95.320	46.80
313312KV1	08/24/2023	08/23/2023	94.780	52.20
313312KW9	08/25/2023	03/06/2023	95.010	49.90
313312KZ2	08/28/2023	08/25/2023	94.800	52.00

Section III-D
FEDERAL FARM CREDIT BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312LA6	08/29/2023	03/07/2023	95.000	50.00
313312LB4	08/30/2023	04/06/2023	95.210	47.90
313312LC2	08/31/2023	03/10/2023	94.820	51.80
313312LD0	09/01/2023	03/13/2023	95.250	47.50
313312LH1	09/05/2023	03/13/2023	95.250	47.50
313312LJ7	09/06/2023	07/26/2023	94.730	52.70
313312LK4	09/07/2023	03/15/2023	95.060	49.40
313312LL2	09/08/2023	06/14/2023	94.910	50.90
313312LP3	09/11/2023	03/14/2023	95.000	50.00
313312LQ1	09/12/2023	03/01/2023	95.020	49.80
313312LR9	09/13/2023	03/15/2023	95.020	49.80
313312LS7	09/14/2023	03/16/2023	95.150	48.50
313312LT5	09/15/2023	03/17/2023	95.200	48.00
313312LX6	09/19/2023	03/17/2023	95.200	48.00
313312LY4	09/20/2023	01/13/2023	95.350	46.50
313312LZ1	09/21/2023	02/21/2023	95.130	48.70
313312MA5	09/22/2023	04/13/2023	95.230	47.70
313312MD9	09/25/2023	03/24/2023	95.350	46.50
313312ME7	09/26/2023	09/19/2023	94.750	52.50
313312MF4	09/27/2023	02/22/2023	95.150	48.50
313312MG2	09/28/2023	03/01/2023	95.000	50.00
313312MH0	09/29/2023	03/14/2023	94.950	50.50
313312ML1	10/02/2023	01/11/2023	95.340	46.60
313312MM9	10/03/2023	02/15/2023	95.180	48.20
313312MN7	10/04/2023	08/30/2023	94.750	52.50
313312MP2	10/05/2023	03/22/2023	95.350	46.50
313312MQ0	10/06/2023	02/27/2023	95.050	49.50
313312MU1	10/10/2023	03/23/2023	95.320	46.80
313312MV9	10/11/2023	03/15/2023	95.080	49.20

Section III-D
FEDERAL FARM CREDIT BANKS
Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312MX5	10/13/2023	01/11/2023	95.340	46.60
313312NA4	10/16/2023	03/20/2023	95.350	46.50
313312NB2	10/17/2023	10/12/2023	94.720	52.80
313312NC0	10/18/2023	05/08/2023	95.100	49.00
313312ND8	10/19/2023	10/18/2023	94.750	52.50
313312NE6	10/20/2023	05/11/2023	95.100	49.00
313312NH9	10/23/2023	03/14/2023	94.850	51.50
313312NJ5	10/24/2023	10/23/2023	94.750	52.50
313312NK2	10/25/2023	05/15/2023	95.090	49.10
313312NL0	10/26/2023	10/12/2023	94.720	52.80
313312NM8	10/27/2023	02/23/2023	95.150	48.50
313312NQ9	10/30/2023	05/16/2023	95.090	49.10
313312NR7	10/31/2023	07/31/2023	94.710	52.90
313312NS5	11/01/2023	03/21/2023	95.320	46.80
313312NT3	11/02/2023	09/26/2023	94.740	52.60
313312NU0	11/03/2023	05/30/2023	94.780	52.20
313312NX4	11/06/2023	03/23/2023	95.330	46.70
313312NZ9	11/08/2023	03/15/2023	95.110	48.90
313312PA2	11/09/2023	03/17/2023	95.200	48.00
313312PBO	11/10/2023	11/09/2023	94.740	52.60
313312PE4	11/13/2023	01/12/2023	95.310	46.90
313312PF1	11/14/2023	05/12/2023	95.100	49.00
313312PG9	11/15/2023	10/11/2023	94.690	53.10
313312PH7	11/16/2023	06/15/2023	94.850	51.50
313312PJ3	11/17/2023	03/23/2023	95.370	46.30
313312PM6	11/20/2023	01/06/2023	95.300	47.00
313312PN4	11/21/2023	09/29/2023	94.690	53.10
313312PP9	11/22/2023	03/21/2023	95.400	46.00
313312PR5	11/24/2023	06/21/2023	94.830	51.70

Section III-D
 FEDERAL FARM CREDIT BANKS
 Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313312PU8	11/27/2023	06/22/2023	94.850	51.50
313312PV6	11/28/2023	06/21/2023	94.830	51.70
313312PW4	11/29/2023	10/25/2023	94.720	52.80
313312PY0	12/01/2023	01/19/2023	95.390	46.10
313312QB9	12/04/2023	06/27/2023	94.790	52.10
313312QC7	12/05/2023	08/25/2023	94.680	53.20
313312QD5	12/06/2023	06/28/2023	94.830	51.70
313312QF0	12/08/2023	07/26/2023	94.720	52.80
313312QJ2	12/11/2023	06/29/2023	94.760	52.40
313312QK9	12/12/2023	09/05/2023	94.690	53.10
313312QL7	12/13/2023	05/31/2023	94.790	52.10
313312QM5	12/14/2023	08/31/2023	94.680	53.20
313312QN3	12/15/2023	03/17/2023	95.620	43.80
313312QR4	12/18/2023	03/20/2023	95.500	45.00
313312QS2	12/19/2023	03/28/2023	95.550	44.50
313312QT0	12/20/2023	08/31/2023	94.680	53.20
313312QU7	12/21/2023	09/06/2023	94.700	53.00
313312QV5	12/22/2023	03/23/2023	95.410	45.90
313312QZ6	12/26/2023	06/14/2023	95.000	50.00
313312RA0	12/27/2023	01/10/2023	95.400	46.00
313312RB8	12/28/2023	02/15/2023	95.150	48.50
313312RC6	12/29/2023	01/12/2023	95.310	46.90

Section III-E
FEDERAL HOME LOAN
MORTGAGE CORPORATION

CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396AC7	01/03/2023	12/21/2022	99.863	1.37
313396AD5	01/04/2023	12/19/2022	99.836	1.64
313396AE3	01/05/2023	11/16/2022	99.492	5.08
313396AF0	01/06/2023	12/21/2022	99.827	1.73
313396AJ2	01/09/2023	12/22/2022	99.805	1.95
313396AK9	01/10/2023	12/15/2022	99.729	2.71
313396AL7	01/11/2023	12/27/2022	99.840	1.60
313396AM5	01/12/2023	12/28/2022	99.846	1.54
313396AN3	01/13/2023	12/29/2022	99.850	1.50
313396AS2	01/17/2023	12/27/2022	99.775	2.25
313396AT0	01/18/2023	12/15/2022	99.641	3.59
313396AU7	01/19/2023	12/27/2022	99.753	2.47
313396AV5	01/20/2023	12/29/2022	99.773	2.27
313396AY9	01/23/2023	12/15/2022	99.583	4.17
313396AZ6	01/24/2023	01/04/2023	99.777	2.23
313396BA0	01/25/2023	12/21/2022	99.616	3.84
313396BB8	01/26/2023	12/28/2022	99.696	3.04
313396BC6	01/27/2023	12/27/2022	99.666	3.34
313396BF9	01/30/2023	12/15/2022	99.502	4.98
313396BG7	01/31/2023	12/19/2022	99.534	4.66
313396BH5	02/01/2023	12/28/2022	99.626	3.74
313396BJ1	02/02/2023	12/29/2022	99.626	3.74
313396BK8	02/03/2023	02/02/2023	99.988	0.12
313396BN2	02/06/2023	02/03/2023	99.965	0.35
313396BP7	02/07/2023	02/02/2023	99.941	0.59
313396BQ5	02/08/2023	02/07/2023	99.988	0.12
313396BR3	02/09/2023	02/08/2023	99.988	0.12
313396BS1	02/10/2023	02/02/2023	99.905	0.95
313396BV4	02/13/2023	02/02/2023	99.869	1.31
313396BW2	02/14/2023	02/13/2023	99.988	0.12

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CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396BX0	02/15/2023	02/14/2023	99.988	0.12
313396BY8	02/16/2023	02/02/2023	99.833	1.67
313396BZ5	02/17/2023	02/02/2023	99.821	1.79
313396CD3	02/21/2023	02/06/2023	99.820	1.80
313396CE1	02/22/2023	02/02/2023	99.761	2.39
313396CF8	02/23/2023	02/22/2023	99.988	0.12
313396CG6	02/24/2023	02/02/2023	99.738	2.62
313396CK7	02/27/2023	02/06/2023	99.749	2.51
313396CL5	02/28/2023	02/02/2023	99.689	3.11
313396CM3	03/01/2023	02/02/2023	99.677	3.23
313396CN1	03/02/2023	02/07/2023	99.725	2.75
313396CP6	03/03/2023	02/02/2023	99.653	3.47
313396CS0	03/06/2023	02/02/2023	99.617	3.83
313396CU5	03/08/2023	02/09/2023	99.676	3.24
313396CV3	03/09/2023	03/08/2023	99.988	0.12
313396CW1	03/10/2023	02/10/2023	99.664	3.36
313396CZ4	03/13/2023	02/07/2023	99.592	4.08
313396DA8	03/14/2023	02/24/2023	99.783	2.17
313396DB6	03/15/2023	03/08/2023	99.915	0.85
313396DC4	03/16/2023	02/23/2023	99.746	2.54
313396DD2	03/17/2023	03/16/2023	99.989	0.11
313396DG5	03/20/2023	03/14/2023	99.928	0.72
313396DH3	03/21/2023	03/14/2023	99.916	0.84
313396DJ9	03/22/2023	02/10/2023	99.520	4.80
313396DK6	03/23/2023	03/22/2023	99.990	0.10
313396DL4	03/24/2023	03/23/2023	99.990	0.10
313396DP5	03/27/2023	03/24/2023	99.969	0.31
313396DR1	03/29/2023	03/28/2023	99.988	0.12
313396DS9	03/30/2023	03/29/2023	99.988	0.12
313396DT7	03/31/2023	03/30/2023	99.988	0.12

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CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396DW0	04/03/2023	03/07/2023	99.663	3.37
313396DX8	04/04/2023	03/08/2023	99.662	3.38
313396DY6	04/05/2023	03/09/2023	99.663	3.37
313396DZ3	04/06/2023	03/09/2023	99.649	3.51
313396ED1	04/10/2023	03/23/2023	99.778	2.22
313396EE9	04/11/2023	03/23/2023	99.765	2.35
313396EF6	04/12/2023	03/23/2023	99.753	2.47
313396EG4	04/13/2023	03/28/2023	99.806	1.94
313396EH2	04/14/2023	02/21/2023	99.353	6.47
313396EL3	04/17/2023	03/23/2023	99.690	3.10
313396EM1	04/18/2023	03/23/2023	99.677	3.23
313396EN9	04/19/2023	03/27/2023	99.707	2.93
313396EP4	04/20/2023	03/23/2023	99.652	3.48
313396EQ2	04/21/2023	03/27/2023	99.682	3.18
313396ET6	04/24/2023	03/28/2023	99.655	3.45
313396EU3	04/25/2023	03/23/2023	99.589	4.11
313396EV1	04/26/2023	03/29/2023	99.650	3.50
313396EW9	04/27/2023	04/06/2023	99.740	2.60
313396EX7	04/28/2023	03/29/2023	99.617	3.83
313396FA6	05/01/2023	03/27/2023	99.552	4.48
313396FB4	05/02/2023	03/27/2023	99.539	4.61
313396FC2	05/03/2023	03/27/2023	99.526	4.74
313396FD0	05/04/2023	03/23/2023	99.476	5.24
313396FH1	05/08/2023	05/05/2023	99.961	0.39
313396FJ7	05/09/2023	03/30/2023	99.494	5.06
313396FK4	05/10/2023	05/09/2023	99.987	0.13
313396FL2	05/11/2023	05/08/2023	99.960	0.40
313396FM0	05/12/2023	05/04/2023	99.893	1.07
313396FS7	05/17/2023	05/16/2023	99.987	0.13
313396FU2	05/19/2023	05/18/2023	99.987	0.13

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CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396FX6	05/22/2023	05/10/2023	99.840	1.60
313396FZ1	05/24/2023	05/10/2023	99.813	1.87
313396GB3	05/26/2023	05/09/2023	99.776	2.24
313396GG2	05/31/2023	03/31/2023	99.226	7.74
313396GH0	06/01/2023	03/24/2023	99.122	8.78
313396GJ6	06/02/2023	05/10/2023	99.697	3.03
313396GM9	06/05/2023	05/10/2023	99.653	3.47
313396GQ0	06/08/2023	03/29/2023	99.069	9.31
313396GR8	06/09/2023	03/09/2023	98.778	12.22
313396GU1	06/12/2023	05/09/2023	99.552	4.48
313396GY3	06/16/2023	02/23/2023	98.533	14.67
313396HLO	06/28/2023	03/28/2023	98.791	12.09
313396HM8	06/29/2023	05/05/2023	99.251	7.49
313396HR7	07/03/2023	05/24/2023	99.449	5.51
313396HT3	07/05/2023	05/11/2023	99.251	7.49
313396HU0	07/06/2023	05/16/2023	99.300	7.00
313396HV8	07/07/2023	05/11/2023	99.223	7.77
313396HY2	07/10/2023	05/11/2023	99.183	8.17
313396HZ9	07/11/2023	05/24/2023	99.336	6.64
313396JA2	07/12/2023	05/15/2023	99.204	7.96
313396JC8	07/14/2023	02/23/2023	98.151	18.49
313396JF1	07/17/2023	04/20/2023	98.824	11.76
313396JG9	07/18/2023	04/21/2023	98.824	11.76
313396JH7	07/19/2023	04/20/2023	98.798	12.02
313396JK0	07/21/2023	04/20/2023	98.771	12.29
313396JN4	07/24/2023	05/18/2023	99.081	9.19
313396JS3	07/28/2023	05/16/2023	98.999	10.01
313396JV6	07/31/2023	05/12/2023	98.913	10.87
313396JW4	08/01/2023	05/15/2023	98.931	10.69
313396JZ7	08/04/2023	05/23/2023	98.993	10.07

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CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396KC6	08/07/2023	05/15/2023	98.850	11.50
313396KE2	08/09/2023	04/14/2023	98.450	15.50
313396KK8	08/14/2023	04/12/2023	98.357	16.43
313396KL6	08/15/2023	02/23/2023	97.708	22.92
313396KN2	08/17/2023	02/17/2023	97.647	23.53
313396KS1	08/21/2023	07/18/2023	99.520	4.80
313396KU6	08/23/2023	07/25/2023	99.588	4.12
313396KV4	08/24/2023	03/01/2023	97.648	23.52
313396KW2	08/25/2023	07/19/2023	99.476	5.24
313396KZ5	08/28/2023	02/17/2023	97.453	25.47
313396LB7	08/30/2023	07/25/2023	99.488	5.12
313396LC5	08/31/2023	05/23/2023	98.618	13.82
313396LD3	09/01/2023	04/28/2023	98.310	16.90
313396LH4	09/05/2023	03/10/2023	97.514	24.86
313396LJ0	09/06/2023	07/25/2023	99.387	6.13
313396LK7	09/07/2023	03/08/2023	97.514	24.86
313396LP6	09/11/2023	05/17/2023	98.395	16.05
313396LR2	09/13/2023	05/15/2023	98.340	16.60
313396LT8	09/15/2023	05/18/2023	98.353	16.47
313396LW1	09/18/2023	05/11/2023	98.252	17.48
313396MA8	09/22/2023	05/22/2023	98.292	17.08
313396MD2	09/25/2023	02/23/2023	97.126	28.74
313396ME0	09/26/2023	07/27/2023	99.124	8.76
313396MF7	09/27/2023	04/13/2023	97.824	21.76
313396MG5	09/28/2023	08/15/2023	99.368	6.32
313396MH3	09/29/2023	04/13/2023	97.772	22.28
313396ML4	10/02/2023	07/21/2023	98.958	10.42
313396MM2	10/03/2023	07/21/2023	98.943	10.57
313396MN0	10/04/2023	07/24/2023	98.969	10.31
313396MP5	10/05/2023	09/05/2023	99.568	4.32

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CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396MQ3	10/06/2023	07/28/2023	98.998	10.02
313396MU4	10/10/2023	09/05/2023	99.496	5.04
313396MV2	10/11/2023	09/20/2023	99.697	3.03
313396MW0	10/12/2023	09/07/2023	99.495	5.05
313396MX8	10/13/2023	08/18/2023	99.193	8.07
313396NB5	10/17/2023	10/02/2023	99.783	2.17
313396NC3	10/18/2023	09/21/2023	99.611	3.89
313396ND1	10/19/2023	09/28/2023	99.696	3.04
313396NH2	10/23/2023	09/26/2023	99.610	3.90
313396NK5	10/25/2023	02/23/2023	96.713	32.87
313396NM1	10/27/2023	06/26/2023	98.287	17.13
313396NQ2	10/30/2023	08/24/2023	99.033	9.67
313396NR0	10/31/2023	08/09/2023	98.808	11.92
313396NS8	11/01/2023	05/31/2023	97.831	21.69
313396NT6	11/02/2023	09/29/2023	99.509	4.91
313396NU3	11/03/2023	10/26/2023	99.884	1.16
313396NZ2	11/08/2023	07/27/2023	98.504	14.96
313396PA5	11/09/2023	07/19/2023	98.390	16.10
313396PE7	11/13/2023	10/19/2023	99.637	3.63
313396PF4	11/14/2023	10/05/2023	99.420	5.80
313396PG2	11/15/2023	10/19/2023	99.608	3.92
313396PM9	11/20/2023	08/15/2023	98.600	14.00
313396PP2	11/22/2023	09/12/2023	98.971	10.29
313396PU1	11/27/2023	06/26/2023	97.863	21.37
313396PV9	11/28/2023	02/15/2023	96.226	37.74
313396PX5	11/30/2023	10/26/2023	99.492	5.08
313396PY3	12/01/2023	06/14/2023	97.627	23.73
313396QC0	12/05/2023	08/24/2023	98.511	14.89
313396QD8	12/06/2023	08/15/2023	98.368	16.32
313396QE6	12/07/2023	07/27/2023	98.084	19.16

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CUSIP Number	Maturity Date	Issue Date	Short-Term Obligations Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
313396QF3	12/08/2023	08/15/2023	98.339	16.61
313396QL0	12/13/2023	08/15/2023	98.267	17.33
313396QM8	12/14/2023	08/15/2023	98.252	17.48
313396QN6	12/15/2023	08/15/2023	98.238	17.62
313396QR7	12/18/2023	11/22/2023	99.621	3.79
313396QV8	12/22/2023	08/30/2023	98.358	16.42
313396QZ9	12/26/2023	06/15/2023	97.297	27.03
313396RB1	12/28/2023	08/29/2023	98.234	17.66
313396RC9	12/29/2023	09/06/2023	98.350	16.50

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 FEDERAL AGRICULTURAL MORTGAGE CORPORATION
 Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (%) of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KAC4	01/03/2023	06/28/2022	98.758	12.42
31315KAD2	01/04/2023	01/03/2023	99.989	0.11
31315KAE0	01/05/2023	12/14/2022	99.767	2.33
31315KAF7	01/06/2023	01/05/2023	99.989	0.11
31315KAJ9	01/09/2023	11/18/2022	99.422	5.78
31315KAK6	01/10/2023	01/05/2023	99.944	0.56
31315KAL4	01/11/2023	01/10/2023	99.989	0.11
31315KAM2	01/12/2023	01/11/2023	99.989	0.11
31315KAN0	01/13/2023	01/04/2023	99.899	1.01
31315KAS9	01/17/2023	11/28/2022	99.428	5.72
31315KAT7	01/18/2023	12/02/2022	99.465	5.35
31315KAU4	01/19/2023	01/18/2023	99.989	0.11
31315KAV2	01/20/2023	01/19/2023	99.988	0.12
31315KAY6	01/23/2023	01/20/2023	99.965	0.35
31315KAZ3	01/24/2023	01/23/2023	99.988	0.12
31315KBA7	01/25/2023	01/24/2023	99.988	0.12
31315KBB5	01/26/2023	01/25/2023	99.988	0.12
31315KBC3	01/27/2023	01/26/2023	99.988	0.12
31315KBF6	01/30/2023	01/27/2023	99.965	0.35
31315KBG4	01/31/2023	01/25/2023	99.930	0.70
31315KBH2	02/01/2023	11/01/2022	98.973	10.27
31315KBJ8	02/02/2023	02/01/2023	99.989	0.11
31315KBK5	02/03/2023	02/02/2023	99.988	0.12
31315KBN9	02/06/2023	02/03/2023	99.964	0.36
31315KBP4	02/07/2023	02/06/2023	99.988	0.12
31315KBQ2	02/08/2023	02/07/2023	99.988	0.12
31315KBR0	02/09/2023	02/08/2023	99.988	0.12
31315KBS8	02/10/2023	02/09/2023	99.988	0.12
31315KBV1	02/13/2023	02/10/2023	99.964	0.36

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Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (%) of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KBW9	02/14/2023	02/13/2023	99.988	0.12
31315KBX7	02/15/2023	02/14/2023	99.988	0.12
31315KBY5	02/16/2023	02/15/2023	99.988	0.12
31315KBZ2	02/17/2023	02/16/2023	99.988	0.12
31315KCD0	02/21/2023	11/22/2022	98.918	10.82
31315KCE8	02/22/2023	02/21/2023	99.988	0.12
31315KCF5	02/23/2023	02/22/2023	99.988	0.12
31315KCG3	02/24/2023	02/23/2023	99.988	0.12
31315KCK4	02/27/2023	02/24/2023	99.963	0.37
31315KCL2	02/28/2023	02/27/2023	99.988	0.12
31315KCM0	03/01/2023	02/28/2023	99.988	0.12
31315KCN8	03/02/2023	03/01/2023	99.988	0.12
31315KCP3	03/03/2023	03/02/2023	99.988	0.12
31315KCS7	03/06/2023	03/03/2023	99.963	0.37
31315KCT5	03/07/2023	03/06/2023	99.988	0.12
31315KCU2	03/08/2023	03/07/2023	99.988	0.12
31315KCV0	03/09/2023	07/13/2022	98.208	17.92
31315KCW8	03/10/2023	03/09/2023	99.988	0.12
31315KCZ1	03/13/2023	03/10/2023	99.963	0.37
31315KDA5	03/14/2023	03/13/2023	99.987	0.13
31315KDB3	03/15/2023	03/14/2023	99.987	0.13
31315KDC1	03/16/2023	03/15/2023	99.987	0.13
31315KDD9	03/17/2023	03/16/2023	99.988	0.12
31315KDG2	03/20/2023	03/06/2023	99.824	1.76
31315KDH0	03/21/2023	03/06/2023	99.811	1.89
31315KDJ6	03/22/2023	03/21/2023	99.988	0.12
31315KDK3	03/23/2023	03/22/2023	99.988	0.12
31315KDL1	03/24/2023	02/24/2023	99.645	3.55
31315KDP2	03/27/2023	03/14/2023	99.836	1.64

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Short-Term Obligations

CUSIP Number	Maturity Date	Issue Date	Issue Price (%) of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KDQ0	03/28/2023	09/29/2022	98.075	19.25
31315KDR8	03/29/2023	03/28/2023	99.987	0.13
31315KDS6	03/30/2023	03/31/2022	98.311	16.89
31315KDT4	03/31/2023	03/30/2023	99.988	0.12
31315KDW7	04/03/2023	03/13/2023	99.738	2.62
31315KDX5	04/04/2023	04/03/2023	99.988	0.12
31315KDY3	04/05/2023	04/04/2023	99.988	0.12
31315KDZ0	04/06/2023	04/05/2023	99.988	0.12
31315KED8	04/10/2023	03/13/2023	99.649	3.51
31315KEE6	04/11/2023	04/10/2023	99.988	0.12
31315KEF3	04/12/2023	04/11/2023	99.988	0.12
31315KEG1	04/13/2023	04/12/2023	99.988	0.12
31315KEH9	04/14/2023	04/13/2023	99.988	0.12
31315KEL0	04/17/2023	04/14/2023	99.964	0.36
31315KEM8	04/18/2023	04/17/2023	99.988	0.12
31315KEN6	04/19/2023	04/18/2023	99.988	0.12
31315KEP1	04/20/2023	07/13/2022	97.814	21.86
31315KEQ9	04/21/2023	04/20/2023	99.988	0.12
31315KET3	04/24/2023	02/24/2023	99.240	7.60
31315KEU0	04/25/2023	04/24/2023	99.988	0.12
31315KEV8	04/26/2023	01/25/2023	98.835	11.65
31315KEW6	04/27/2023	01/26/2023	98.837	11.63
31315KEX4	04/28/2023	01/26/2023	98.817	11.83
31315KFA3	05/01/2023	03/16/2023	99.387	6.13
31315KFB1	05/02/2023	05/01/2023	99.987	0.13
31315KFC9	05/03/2023	05/02/2023	99.987	0.13
31315KFD7	05/04/2023	05/03/2023	99.987	0.13
31315KFE5	05/05/2023	05/04/2023	99.986	0.14
31315KFH8	05/08/2023	05/05/2023	99.959	0.41

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KFJ4	05/09/2023	05/08/2023	99.986	0.14
31315KFK1	05/10/2023	05/09/2023	99.986	0.14
31315KFL9	05/11/2023	05/10/2023	99.987	0.13
31315KFM7	05/12/2023	05/11/2023	99.987	0.13
31315KFQ8	05/15/2023	05/12/2023	99.960	0.40
31315KFR6	05/16/2023	05/15/2023	99.987	0.13
31315KFS4	05/17/2023	05/16/2023	99.987	0.13
31315KFT2	05/18/2023	05/17/2023	99.987	0.13
31315KFU9	05/19/2023	05/18/2023	99.987	0.13
31315KFX3	05/22/2023	05/19/2023	99.961	0.39
31315KFY1	05/23/2023	05/22/2023	99.987	0.13
31315KFZ8	05/24/2023	07/13/2022	97.533	24.67
31315KGA2	05/25/2023	05/24/2023	99.987	0.13
31315KGB0	05/26/2023	03/24/2023	99.186	8.14
31315KGF1	05/30/2023	04/06/2023	99.283	7.17
31315KGG9	05/31/2023	05/30/2023	99.987	0.13
31315KGH7	06/01/2023	03/16/2023	98.963	10.37
31315KGJ3	06/02/2023	06/01/2023	99.987	0.13
31315KGM6	06/05/2023	06/02/2023	99.960	0.40
31315KGN4	06/06/2023	06/05/2023	99.987	0.13
31315KGP9	06/07/2023	03/06/2023	98.760	12.40
31315KGQ7	06/08/2023	06/07/2023	99.986	0.14
31315KGR5	06/09/2023	05/10/2023	99.598	4.02
31315KGU8	06/12/2023	06/09/2023	99.958	0.42
31315KGV6	06/13/2023	06/12/2023	99.986	0.14
31315KGW4	06/14/2023	06/13/2023	99.986	0.14
31315KGX2	06/15/2023	06/14/2023	99.986	0.14
31315KGY0	06/16/2023	06/15/2023	99.986	0.14
31315KHC7	06/20/2023	06/16/2023	99.945	0.55

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CUSIP Number	Maturity Date	Issue Date	Issue Price (%) of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KHD5	06/21/2023	06/20/2023	99.986	0.14
31315KHE3	06/22/2023	06/21/2023	99.986	0.14
31315KHF0	06/23/2023	06/22/2023	99.986	0.14
31315KHJ2	06/26/2023	06/23/2023	99.959	0.41
31315KHK9	06/27/2023	06/26/2023	99.986	0.14
31315KHL7	06/28/2023	06/27/2023	99.986	0.14
31315KHM5	06/29/2023	06/28/2023	99.986	0.14
31315KHN3	06/30/2023	04/11/2023	98.933	10.67
31315KHR4	07/03/2023	02/08/2023	98.091	19.09
31315KHT0	07/05/2023	07/03/2023	99.973	0.27
31315KHU7	07/06/2023	07/05/2023	99.986	0.14
31315KHV5	07/07/2023	07/03/2023	99.946	0.54
31315KHY9	07/10/2023	06/28/2023	99.839	1.61
31315KHZ6	07/11/2023	04/11/2023	98.784	12.16
31315KJA9	07/12/2023	07/11/2023	99.986	0.14
31315KJB7	07/13/2023	07/12/2023	99.986	0.14
31315KJC5	07/14/2023	07/13/2023	99.986	0.14
31315KJF8	07/17/2023	06/28/2023	99.739	2.61
31315KJG6	07/18/2023	07/17/2023	99.986	0.14
31315KJH4	07/19/2023	07/18/2023	99.986	0.14
31315KJJ0	07/20/2023	07/19/2023	99.986	0.14
31315KJK7	07/21/2023	07/20/2023	99.986	0.14
31315KJN1	07/24/2023	07/21/2023	99.958	0.42
31315KJP6	07/25/2023	04/24/2023	98.761	12.39
31315KJQ4	07/26/2023	07/25/2023	99.986	0.14
31315KJR2	07/27/2023	06/26/2023	99.571	4.29
31315KJS0	07/28/2023	03/29/2023	98.403	15.97
31315KJV3	07/31/2023	07/28/2023	99.956	0.44
31315KJW1	08/01/2023	05/25/2023	99.033	9.67

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KJX9	08/02/2023	08/01/2023	99.985	0.15
31315KJY7	08/03/2023	08/02/2023	99.985	0.15
31315KJZ4	08/04/2023	08/03/2023	99.985	0.15
31315KKC3	08/07/2023	08/04/2023	99.956	0.44
31315KKD1	08/08/2023	08/07/2023	99.985	0.15
31315KKE9	08/09/2023	08/08/2023	99.985	0.15
31315KKF6	08/10/2023	07/28/2023	99.810	1.90
31315KKG4	08/11/2023	07/31/2023	99.841	1.59
31315KKK5	08/14/2023	08/11/2023	99.957	0.43
31315KKL3	08/15/2023	12/19/2022	96.946	30.54
31315KKM1	08/16/2023	08/15/2023	99.986	0.14
31315KKN9	08/17/2023	05/17/2023	98.722	12.78
31315KKP4	08/18/2023	08/17/2023	99.986	0.14
31315KKS8	08/21/2023	08/18/2023	99.957	0.43
31315KKT6	08/22/2023	08/21/2023	99.985	0.15
31315KKU3	08/23/2023	08/22/2023	99.985	0.15
31315KKV1	08/24/2023	08/23/2023	99.986	0.14
31315KKW9	08/25/2023	08/24/2023	99.986	0.14
31315KKZ2	08/28/2023	08/25/2023	99.957	0.43
31315KLA6	08/29/2023	08/28/2023	99.986	0.14
31315KLB4	08/30/2023	08/29/2023	99.986	0.14
31315KLC2	08/31/2023	08/30/2023	99.986	0.14
31315KLD0	09/01/2023	03/01/2023	97.465	25.35
31315KLH1	09/05/2023	09/01/2023	99.942	0.58
31315KLJ7	09/06/2023	09/05/2023	99.985	0.15
31315KLK4	09/07/2023	03/08/2023	97.469	25.31
31315KLL2	09/08/2023	09/07/2023	99.985	0.15
31315KLP3	09/11/2023	09/08/2023	99.956	0.44
31315KLQ1	09/12/2023	09/11/2023	99.985	0.15

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31315KLR9	09/13/2023	09/12/2023	99.985	0.15
31315KLS7	09/14/2023	09/13/2023	99.985	0.15
31315KLT5	09/15/2023	12/16/2022	96.519	34.81
31315KLW8	09/18/2023	04/20/2023	97.970	20.30
31315K LX6	09/19/2023	09/18/2023	99.985	0.15
31315KLZ1	09/21/2023	09/20/2023	99.985	0.15
31315KMA5	09/22/2023	09/21/2023	99.985	0.15
31315KMD9	09/25/2023	09/22/2023	99.956	0.44
31315KME7	09/26/2023	09/25/2023	99.985	0.15
31315KMF4	09/27/2023	09/26/2023	99.985	0.15
31315KMG2	09/28/2023	09/27/2023	99.985	0.15
31315KMH0	09/29/2023	06/30/2023	98.683	13.17
31315KML1	10/02/2023	07/28/2023	99.032	9.68
31315KMM9	10/03/2023	10/02/2023	99.985	0.15
31315KMN7	10/04/2023	10/03/2023	99.985	0.15
31315KMP2	10/05/2023	10/06/2022	95.753	42.47
31315KMQ0	10/06/2023	10/05/2023	99.985	0.15
31315KMU1	10/10/2023	10/06/2023	99.941	0.59
31315K MV9	10/11/2023	04/12/2023	97.599	24.01
31315K MW7	10/12/2023	10/11/2023	99.985	0.15
31315K MX5	10/13/2023	10/12/2023	99.985	0.15
31315KNA4	10/16/2023	07/21/2023	98.736	12.64
31315KNB2	10/17/2023	10/16/2023	99.985	0.15
31315KNC0	10/18/2023	10/17/2023	99.985	0.15
31315KND8	10/19/2023	07/18/2023	98.649	13.51
31315KNE6	10/20/2023	04/20/2023	97.524	24.76
31315KNH9	10/23/2023	10/20/2023	99.956	0.44
31315KNJ5	10/24/2023	10/23/2023	99.985	0.15
31315KNK2	10/25/2023	10/24/2023	99.985	0.15

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CUSIP Number	Maturity Date	Issue Date	Issue Price (%) of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KNL0	10/26/2023	10/25/2023	99.985	0.15
31315KNM8	10/27/2023	10/26/2023	99.985	0.15
31315KNQ9	10/30/2023	09/29/2023	99.547	4.53
31315KNR7	10/31/2023	05/17/2023	97.722	22.78
31315KNS5	11/01/2023	10/31/2023	99.985	0.15
31315KNT3	11/02/2023	08/01/2023	98.639	13.61
31315KNU0	11/03/2023	11/02/2023	99.985	0.15
31315KNX4	11/06/2023	11/03/2023	99.956	0.44
31315KNY2	11/07/2023	11/06/2023	99.985	0.15
31315KNZ9	11/08/2023	11/07/2023	99.985	0.15
31315KPA2	11/09/2023	11/08/2023	99.985	0.15
31315KPB0	11/10/2023	11/09/2023	99.985	0.15
31315KPE4	11/13/2023	11/09/2023	99.942	0.58
31315KPF1	11/14/2023	11/13/2023	99.985	0.15
31315KPG9	11/15/2023	11/14/2023	99.985	0.15
31315KPH7	11/16/2023	10/17/2023	99.558	4.42
31315KPJ3	11/17/2023	08/09/2023	98.538	14.62
31315KPM6	11/20/2023	11/17/2023	99.956	0.44
31315KPN4	11/21/2023	11/20/2023	99.985	0.15
31315KPP9	11/22/2023	11/21/2023	99.985	0.15
31315KPR5	11/24/2023	11/22/2023	99.971	0.29
31315KPU8	11/27/2023	08/29/2023	98.668	13.32
31315KPV6	11/28/2023	11/27/2023	99.985	0.15
31315KPW4	11/29/2023	11/28/2023	99.985	0.15
31315KPX2	11/30/2023	09/26/2023	99.043	9.57
31315KPY0	12/01/2023	09/25/2023	99.014	9.86
31315KQB9	12/04/2023	12/01/2023	99.956	0.44
31315KQC7	12/05/2023	12/04/2023	99.985	0.15
31315KQD5	12/06/2023	12/05/2023	99.985	0.15

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2023 Interest (Per \$1,000 Maturity Value)
31315KQE3	12/07/2023	12/06/2023	99.985	0.15
31315KQF0	12/08/2023	12/07/2023	99.985	0.15
31315KQJ2	12/11/2023	04/11/2023	96.801	31.99
31315KQK9	12/12/2023	12/11/2023	99.986	0.14
31315KQL7	12/13/2023	12/12/2023	99.985	0.15
31315KQM5	12/14/2023	12/13/2023	99.985	0.15
31315KQN3	12/15/2023	07/25/2023	97.907	20.93
31315KQR4	12/18/2023	11/17/2023	99.545	4.55
31315KQS2	12/19/2023	12/18/2023	99.985	0.15
31315KQT0	12/20/2023	12/19/2023	99.985	0.15
31315KQU7	12/21/2023	12/20/2023	99.985	0.15
31315KQV5	12/22/2023	12/21/2023	99.985	0.15
31315KQZ6	12/26/2023	12/22/2023	99.942	0.58
31315KRA0	12/27/2023	03/28/2023	96.750	32.50
31315KRB8	12/28/2023	12/27/2023	99.985	0.15
31315KRC6	12/29/2023	06/28/2023	97.363	26.37